Form **990-PF**
Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation

Note: *The organization may be able to use a copy of this return to satisfy state reporting requirements*

OMB No 1545-0052

2002

For calendar year 2002, or tax year beginning 07/01 , 2002, and ending 06/30/2003

G Check all that apply | Initial return | Final return | Amended return | Address change | Name change

Use the IRS label. Otherwise, print or type. See Specific Instructions.

Name of organization	A Employer identification number
EWING MARION KAUFFMAN FOUNDATION	43-6064859
Number and street (or P O. box number if mail is not delivered to street address) / Room/suite	B Telephone number (see page 10 of the instructions)
4801 ROCKHILL ROAD	(816) 932-1000
City or town, state, and ZIP code	
KANSAS CITY, MO 64110-2046	

C If exemption application is pending, check here . . . . . ▶ ☐

D 1 Foreign organizations, check here . ▶ ☐

2 Foreign organizations meeting the 85% test, check here and attach computation . . . . . ▶ ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here . ▶ ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here . ▶ ☐

H Check type of organization [X] Section 501(c)(3) exempt private foundation
[ ] Section 4947(a)(1) nonexempt charitable trust [ ] Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ 1,575,461,763.

J Accounting method [X] Cash [ ] Accrual [ ] Other (specify) _____
(Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))*

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc , received (attach schedule) . Check ▶ [ ] if the foundation is **not** required to attach Sch B	25,866.			STMT 1
	2 Distributions from split-interest trusts				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	21,335,235.	30,638,807.		STMT 2
	5a Gross rents				
	b (Net rental income or (loss) _____)				
	6a Net gain or (loss) from sale of assets not on line 10	-17,827,093.			
	b Gross sales price for all assets on line 6a 1,195,946,127	STMT 15			
	7 Capital gain net income (from Part IV, line 2) .				
	8 Net short-term capital gain				
	9 Income modifications STATEMENT 3 . .			584,581.	
	10 a Gross sales less returns and allowances				
	b Less Cost of goods sold .				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	-2,761,916.	-2,159,674.		STMT 3
	12 Total. Add lines 1 through 11	772,092.	28,479,133.	584,581.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc STMT 14 . .	2,346,989.	40,000.		2,306,989.
	14 Other employee salaries and wages	10,656,593.	355,948.		10,300,645.
	15 Pension plans, employee benefits	3,848,876.	56,752.		3,792,124.
	16a Legal fees (attach schedule) . . . STMT 4 .	247,483.	38,236.	NONE	209,247.
	b Accounting fees (attach schedule) STMT 5 .	104,414.	NONE	NONE	104,414.
	c Other professional fees (attach schedule) STMT 6 .	19,786,368.	6,395,319.		13,391,049.
	17 Interest . . . . . STATEMENT 7 .				
	18 Taxes (attach schedule) (see page 13 of the instructions)		30,347.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy	3,143,103.			3,143,103.
	21 Travel, conferences, and meetings	2,556,749.	89,013.		2,467,736.
	22 Printing and publications	265,757.	430.		265,327.
	23 Other expenses (attach schedule) STMT 8 .	1,721,773.	11,274,644.		1,634,937.
	24 Total operating and administrative expenses. Add lines 13 through 23	44,678,105.	18,280,689.	NONE	37,615,571.
	25 Contributions, gifts, grants paid	58,476,276.			58,476,276.
	26 Total expenses and disbursements Add lines 24 and 25	103,154,381.	18,280,689.	NONE	96,091,847.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements . .	-102,382,289.			
	b Net investment income (if negative, enter -0-)		10,198,444.		
	c Adjusted net income (if negative, enter -0-). .			584,581.	

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	300.	300.	300.
	2 Savings and temporary cash investments	3,554,127.	1,124,673.	1,124,673.
	3 Accounts receivable ▶ 37,336.			
	Less allowance for doubtful accounts ▶	-2,753.	37,336.	37,336.
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less. allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule) STMT 9	252,699,526.	88,580,009.	93,968,190.
	b Investments - corporate stock (attach schedule) STMT 9B	873,179,438.	893,467,194.	958,263,736.
	c Investments - corporate bonds (attach schedule) STMT 9E	8,657,597.	6,870,644.	8,343,725.
	11 Investments - land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans			
	13 Investments - other (attach schedule) STMT 10	523,330,611.	569,089,656.	510,886,285.
	14 Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶ STMT 11)	2,900,053.	2,837,518.	2,837,518.
	16 Total assets (to be completed by all filers - see page 16 of the instructions Also, see page 1, item I)	1,664,318,899.	1,562,007,330.	1,575,461,763.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶ STMT 12)	296,471.	367,191.	
	23 Total liabilities (add lines 17 through 22)	296,471.	367,191.	
Net Assets or Fund Balances	**Organizations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ X			
	27 Capital stock, trust principal, or current funds			
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	1,664,022,428.	1,561,640,139.	
	30 Total net assets or fund balances (see page 16 of the instructions)	1,664,022,428.	1,561,640,139.	
	31 Total liabilities and net assets/fund balances (see page 16 of the instructions)	1,664,318,899.	1,562,007,330.	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	1,664,022,428.
2	Enter amount from Part I, line 27a	2	-102,382,289.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	1,561,640,139.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1,561,640,139.

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	SEE PART IV SCHEDULE STATEMENT 15			
b				
c				
d				
e				

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) F.M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) . . . . . { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	-59,676,363.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 12 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period? . . . ☐ Yes ☒ No

If "Yes," the organization does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year; see page 17 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2001	77,808,297.	1,770,902,150.	0.04393709556
2000	118,433,084.	2,172,621,962.	0.05451159294
1999	89,321,269.	2,236,152,857.	0.03994416961
1998	104,501,151.	1,574,019,714.	0.06639125932
1997	85,065,970.	1,593,856,509.	0.05337115952

2	**Total** of line 1, column (d)	2	0.25815527695
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.05163105539
4	Enter the net value of noncharitable-use assets for 2002 from Part X, line 5	4	1,501,965,037.
5	Multiply line 4 by line 3	5	77,548,040.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	101,984.
7	Add lines 5 and 6	7	77,650,024.
8	Enter qualifying distributions from Part XII, line 4	8	96,091,847.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 17

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Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 17 of the instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ [ ] and enter "N/A" on line 1. Date of ruling letter _____ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic organizations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	101,984.
c	All other domestic organizations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	
3	Add lines 1 and 2	3	101,984.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	NONE
5	Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-	5	101,984.
6	Credits/Payments		
a	2002 estimated tax payments and 2001 overpayment credited to 2002 — 6a: 563,962.		
b	Exempt foreign organizations - tax withheld at source — 6b: NONE		
c	Tax paid with application for extension of time to file (Form 8868) — 6c: NONE		
d	Backup withholding erroneously withheld — 6d:		
7	Total credits and payments Add lines 6a through 6d	7	563,962.
8	Enter any penalty for underpayment of estimated tax Check here [X] if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed ▶	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid ▶	10	461,978.
11	Enter the amount of line 10 to be: Credited to 2003 estimated tax ▶ 461,978. Refunded ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1 a	During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 18 of the instructions for definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities			
c	Did the organization file Form 1120-POL for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the organization ▶ $ _____ (2) On organization managers ▶ $ _____			
e	Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers ▶ $ _____			
2	Has the organization engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4 a	Did the organization have unrelated business gross income of $1,000 or more during the year?	4a	X	
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b	X	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the organization have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8 a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ MISSOURI			
b	If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? *If "No," attach explanation*	8b	X	
9	Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2002 or the taxable year beginning in 2002 (see instructions for Part XIV on page 25)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses.*	10		X
11	Did the organization comply with the public inspection requirements for its annual returns and exemption application?	11	X	
	Web site address ▶ WWW.KAUFFMAN.ORG			
12	The books are in care of ▶ PAUL SCHOFER Telephone no ▶ 816/932-1000 Located at ▶ 4801 ROCKHILL ROAD, KANSAS CITY, MO ZIP+4 ▶ 64110-2046			
13	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ▶ [ ] and enter the amount of tax-exempt interest received or accrued during the year ▶ 13			

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
1 a	During the year did the organization (either directly or indirectly):			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2002?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):			
a	At the end of tax year 2002, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2002? ☐ Yes ☒ No			
	If "Yes," list the years ▶ _____, _____, _____, _____			
b	Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 19 of the instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ _____, _____, _____, _____			
3 a	Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☒ Yes ☐ No			
b	If "Yes," did it have excess business holdings in 2002 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2002)*	3b		X
4 a	Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2002?	4b		X
5 a	During the year did the organization pay or incur any amount to:			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No			
	(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No			
	(3) Provide a grant to an individual for travel, study, or other similar purposes? ☒ Yes ☐ No			
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? ☒ Yes ☐ No			
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No			
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)?	5b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? ☒ Yes ☐ No			
	If "Yes," attach the statement required by Regulations section 53 4945-5(d) **STATEMENT 13**			
6 a	Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No			
b	Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b		X
	If you answered "Yes" to 6b, also file Form 8870			

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see page 20 of the instructions):

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 14		2,346,989.	232,961.	111,600.

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 20 of the instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than $50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SHARON R. COHEN LEAWOOD, KS	CHIEF COMM. OFFICER 40 HRS	256,988.	4,548.	
SUSAN M. STANTON KANSAS CITY, MO (Resigned 12/31/2002)	VICE PRESIDENT 40 HRS *	204,288.	19,626.	
DAVID W MAROLF PARKVILLE, MO	DIRECTOR 40 HRS	145,307.	22,131.	
DAN KINGSTON WESTWOOD HILLS, KS	CHIEF INV. OFFICER 40 HRS	144,016.	2,249.	
SYLVIA ROBINSON KANSAS CITY, KS (Resigned 12/31/2002)	VICE PRESIDENT 40 HRS *	143,432.	19,889.	

Total number of other employees paid over $50,000 ▶ 80

3 Five highest-paid independent contractors for professional services - (see page 20 of the instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
JANUS CAPITAL CORPORATION 100 FILLMORE STREET STE 300 DENVER CO	INVESTMENT MGMT SERV	1,162,144.
STRONG SMALL CAPITAL MANAGEMENT 100 HERITAGE RESERVE MENOMONEE FALLS WI	INVESTMENT MGMT SERV	992,486.
CAPITAL GUARDIAN TRUST COMMPANY 333 SOUTH HOPE ST, LOS ANGELES, CA	INVESTMENT MGMT SERV	812,948.
ROCKFELLER & COMPANY, INC 30 ROCKFELLER PLAZA, 54TH FL NY, NY	INVESTMENT MGMT SERV	573,722.
INSTIT. FOR RESEARCH & REFORM TOMS RIVER, NJ 08753	CHARITABLE PURPOSES	526,672.

Total number of others receiving over $50,000 for professional services ▶ 83

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 Not Applicable	
2	
3	
4	

* Compensation includes severance payments made through June 30, 2003 as part of a voluntary reduction in workforce plan.

Part IX-B Summary of Program-Related Investments (see page 21 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 NONE	
2	
All other program-related investments See page 21 of the instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 21 of the instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	941,620,280.
b	Average of monthly cash balances	1b	60,712,535.
c	Fair market value of all other assets (see page 22 of the instructions)	1c	522,504,786.
d	**Total** (add lines 1a, b, and c)	1d	1,524,837,601.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	1,524,837,601.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 22 of the instructions)	4	22,872,564.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,501,965,037.
6	**Minimum investment return.** Enter 5% of line 5	6	75,098,252.

Part XI Distributable Amount (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ▶ ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6			1	75,098,252.
2a	Tax on investment income for 2002 from Part VI, line 5	2a	101,984.		
b	Income tax for 2002 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	101,984.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	74,996,268.
4a	Recoveries of amounts treated as qualifying distributions STATEMENT 16	4a	584,581.		
b	Income distributions from section 4947(a)(2) trusts	4b			
c	Add lines 4a and 4b			4c	584,581.
5	Add lines 3 and 4c			5	75,580,849.
6	Deduction from distributable amount (see page 23 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	75,580,849.

Part XII Qualifying Distributions (see page 23 of the instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
a	Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	96,091,847.
b	Program-related investments - Total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	96,091,847.
5	Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	101,984.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	95,989,863.

Note: *The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.*

Part XIII Undistributed Income (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2001	(c) 2001	(d) 2002
1 Distributable amount for 2002 from Part XI, line 7				75,580,849.
2 Undistributed income, if any, as of the end of 2001				
a Enter amount for 2001 only			NONE	
b Total for prior years _____, _____, _____		NONE		
3 Excess distributions carryover, if any, to 2002:				
a From 1997 NONE				
b From 1998 NONE				
c From 1999 NONE				
d From 2000 36,479,592.				
e From 2001 NONE				
f Total of lines 3a through e	36,479,592.			
4 Qualifying distributions for 2002 from Part XII, line 4 ▶ $ 96,091,847.				
a Applied to 2001, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 24 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 24 of the instructions)	NONE			
d Applied to 2002 distributable amount				75,580,849.
e Remaining amount distributed out of corpus	20,510,998.			
5 Excess distributions carryover applied to 2002 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	NONE			NONE
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	56,990,590.			
b Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 24 of the instructions		NONE		
e Undistributed income for 2001 Subtract line 4a from line 2a Taxable amount - see page 24 of the instructions			NONE	
f Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				NONE
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 24 of the instructions)	NONE			
8 Excess distributions carryover from 1997 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9 **Excess distributions carryover to 2003.** Subtract lines 7 and 8 from line 6a	56,990,590.			
10 Analysis of line 9				
a Excess from 1998 NONE				
b Excess from 1999 NONE				
c Excess from 2000 36,479,592.				
d Excess from 2001 NONE				
e Excess from 2002 20,510,998.				

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Part XIV Private Operating Foundations (see page 25 of the instructions and Part VII-A, question 9) NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2002, enter the date of the ruling . . . . . ▶

b Check box to indicate whether the organization is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the organization had $5,000 or more in assets at any time during the year - see page 25 of the instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than $5,000) (See section 507(d)(2))

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ▶ ☐ if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds

If the organization makes gifts, grants, etc (see page 25 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

STATEMENT 17

b The form in which applications should be submitted and information and materials they should include

STATEMENT 17

c Any submission deadlines

NONE

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors THE FOUNDATION ONLY FUNDS DOMESTIC ORGANIZATIONS.

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Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
GRANTS TO ORGANIZATIONS			GENERAL CHARITABLE	$58,362,066
GRANTS TO INDIVIDUALS				$ 114,210
Total ▶ 3a				STMT 18 58,476,276.
b *Approved for future payment*				
GRANTS TO ORGANIZATIONS **STATEMENT 18**				
Total ▶ 3b				29,817,631.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See page 26 of the instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	21,335,235.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-17,827,093.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b SEE STATEMENT 20					-2,761,916.
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				3,508,142.	-2,761,916.
13 Total. Add line 12, columns (b), (d), and (e)				13	746,226.

(See worksheet in line 13 instructions on page 26 to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes) (See page 26 of the instructions)
11A	GAIN/LOSS ON CURRENCY CONVERSIONS
11B	MISCELLANEOUS OTHER INCOME
11C	REFUND OF PRIOR PERIOD CHARITABLE DISBURSEMENTS
11D	STATE STREET RECAPTURE
11E	INCOME ON PROGRAM RELATED INVESTMENT
11F	REFUND ON STATE TAX RETURNS

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting organization to a noncharitable exempt organization of			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other Transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements

2 a Is the organization directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge

▶ Signature of officer or trustee

Paid Preparer's Use Only

Preparer's signature ▶ Anne Walker

Firm's name (or yours if self-employed), address, and ZIP code ▶ KPMG LLP
1000 WALNUT ST., SUI
KANSAS CITY, MO

[redacted]

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

Supplementary Information for
line 1 of Form 990, 990-EZ, and 990-PF (see instructions)

OMB No 1545-0047

2002

Name of organization

EWING MARION KAUFFMAN FOUNDATION

Employer identification number

43-6064859

Organization type (check one)

Filers of:	Section:
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.** (**Note:** *Only a section 501(c)(7), (8), or (10) organization can check box(es) for both the General Rule and a Special Rule - see instructions)*

General Rule -

☒ For organizations filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

Special Rules -

☐ For a section 501(c)(3) organization filing Form 990, or Form 990-EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of $5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. (Complete Parts I, II, and III)

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not aggregate to more than $1,000 (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the Parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of $5,000 or more during the year) . . . . . ▶ $ _____

Caution: *Organizations that are not covered by the General Rule and/or the Special Rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they* ***must*** *check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)*

If a section 501(c)(7), (8), or (10) organization received contributions or bequests for use exclusively for religious, charitable, etc , purposes (sections 170(c)(4), 2055(a)(3), or 2522(a)(3)) -

List in Part I each contributor whose contributions total more than $1,000 during the year that were for a religious, charitable, etc , purpose To determine the $1,000, aggregate all of a contributor's gifts for the year (regardless of amount) For a noncash contribution, complete Part II

All section 501(c)(7), (8), or (10) organizations that received **any** charitable contributions and listed **any** charitable contributors on Part I must also complete Part III

If a section 501(c)(7), (8), or (10) organization received charitable gifts, but is not required to list **any** charitable contributors on Part I, check the box on line **A** at the top of Schedule B (Form 990 or 990-EZ) and enter the amount of charitable contributions received in the space provided The organization need not complete and attach Part III

Specific Instructions

Note: *You may duplicate Parts I, II, and III if more copies are needed Number each page of each Part*

Part I. In column **(a),** identify the first contributor listed as no 1 and the second contributor as no 2, etc Number consecutively Show the contributor's name, address, aggregate contributions for the year, and the type of contribution (e g , whether an individual, payroll, or noncash contribution) Report payroll contributions by listing the employer's name, address, and total amount given (unless an employee gave enough to be listed individually)

Part II. In column **(a),** show the number that corresponds to the contributor's number in Part I Describe the noncash contribution fully Report on property with readily determinable market value (i e , market quotations for securities) by listing its fair market value (FMV) For marketable securities registered and listed on a recognized securities exchange, measure market value by the average of the highest and lowest quoted selling prices (or the average between the bona fide bid and asked prices) on the contribution date See Regulations section 20 2031-2 to determine the value of contributed stocks and bonds When market value cannot be readily determined, use an appraised or estimated value To determine the amount of a noncash contribution that is subject to an outstanding debt, subtract the debt from the property's fair market value

Part III. Section 501(c)(7), (8), or (10) organizations that received contributions or bequests for use exclusively for religious, charitable, etc , purposes must complete Parts I through III for those persons whose gifts totaled more than $1,000 during the year Show also, in the heading of Part III, total gifts that were $1,000 or less and were for a religious, charitable, etc , purpose *Complete this information only on the first Part III page.*

If an amount is set aside for a religious, charitable, etc , purpose, show in column **(d)** how the amount is held (e g , whether it is mingled with amounts held for other purposes) If the organization transferred the gift to another organization, show the name and address of the transferee organization in column **(e)** and explain the relationship between the two organizations

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Name of organization: EWING MARION KAUFFMAN FOUNDATION

Employer identification number: 43-6064859

Part I **Contributors** (See Specific Instructions.)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
	SEE STATEMENT 1	25,866.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
			Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
			Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
			Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
			Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)
(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
			Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution)

Form **2220**
Department of the Treasury
Internal Revenue Service

Underpayment of Estimated Tax by Corporations

▶ See separate instructions.
▶ Attach to the corporation's tax return.

OMB No 1545-0142

2002

Name: EWING MARION KAUFFMAN FOUNDATION

Employer identification number: 43-6064859

Note: *In most cases, the corporation **does not** need to file Form 2220 (See Part I below for exceptions) The IRS will figure any penalty owed and bill the corporation. If the corporation does not need to file Form 2220, it may still use it to figure the penalty Enter the amount from line 34 on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.*

Part I Reasons for Filing - Check the boxes below that apply to the corporation. If any boxes are checked, the corporation must file Form 2220, even if it does not owe the penalty. If the box on line 1 or line 2 applies, the corporation may be able to lower or eliminate the penalty.

1		The corporation is using the annualized income installment method
2		The corporation is using the adjusted seasonal installment method
3	X	The corporation is a "large corporation" figuring its first required installment based on the prior year's tax

Part II Figuring the Underpayment

4	Total tax (see instructions)		4	101,984.
5a	Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a		
b	Look-back interest included on line 4 under section 460(b)(2) for completed long-term contracts or section 167(g) for depreciation under the income forecast method	5b		
c	Credit for Federal tax paid on fuels (see instructions)	5c		
d	**Total.** Add lines 5a through 5c		5d	
6	Subtract line 5d from line 4 If the result is less than $500, do not complete or file this form The corporation does not owe the penalty		6	101,984.
7	Enter the tax shown on the corporation's 2001 income tax return (see instructions) **Caution:** *If zero or the tax year was for less than 12 months, skip this line and enter the amount from line 6 on line 8*		7	466,827.
8	Enter the **smaller** of line 6 or line 7 If the corporation is required to skip line 7, enter the amount from line 6		8	101,984.

		(a)	(b)	(c)	(d)
9	**Installment due dates.** Enter in columns (a) through (d) the 15th day of the 4th (*Form 990-PF filers.* Use 5th month), 6th, 9th, and 12th months of the corporation's tax year	9	11/15/2002	12/15/2002	03/15/2003	06/15/2003
10	**Required installments.** If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 40 If the box on line 3 (but not 1 or 2) is checked, see instructions for the amounts to enter If none of these boxes are checked, enter 25% of line 8 above in each column	10	25,496.	25,496.	25,496.	25,496.
11	Estimated tax paid or credited for each period (see instructions) For column (a) only, enter the amount from line 11 on line 15	11	563,962.			
	Complete lines 12 through 18 of one column before going to the next column.					
12	Enter amount, if any, from line 18 of the preceding column	12		538,466.	512,970.	487,474.
13	Add lines 11 and 12	13		538,466.	512,970.	487,474.
14	Add amounts on lines 16 and 17 of the preceding column	14				
15	Subtract line 14 from line 13 If zero or less, enter -0-	15	563,962.	538,466.	512,970.	487,474.
16	If the amount on line 15 is zero, subtract line 13 from line 14 Otherwise, enter -0-	16				
17	**Underpayment.** If line 15 is less than or equal to line 10, subtract line 15 from line 10 Then go to line 12 of the next column Otherwise, go to line 18	17				
18	**Overpayment.** If line 10 is less than line 15, subtract line 10 from line 15 Then go to line 12 of the next column	18	538,466.	512,970.	487,474.	

Complete Part III on page 2 to figure the penalty. If there are no entries on line 17, no penalty is owed.

For Paperwork Reduction Act Notice, see separate instructions. Form **2220** (2002)

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Part III Figuring the Penalty

		(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see instructions) *(Form 990-PF and Form 990-T filers* Use 5th month instead of 3rd month)	19				
20 Number of days from due date of installment on line 9 to the date shown on line 19	20				
21 Number of days on line 20 after 4/15/2002 and before 1/1/2003	21				
22 Underpayment on line 17 x Number of days on line 21 / 365 x 6%	22				
23 Number of days on line 20 after 12/31/2002 and before 4/1/2003	23				
24 Underpayment on line 17 x Number of days on line 23 / 365 x 5%	24				
25 Number of days on line 20 after 3/31/2003 and before 7/1/2003	25				
26 Underpayment on line 17 x Number of days on line 25 / 365 x *%	26				
27 Number of days on line 20 after 6/30/2003 and before 10/1/2003	27				
28 Underpayment on line 17 x Number of days on line 27 / 365 x *%	28				
29 Number of days on line 20 after 9/30/2003 and before 1/1/2004	29				
30 Underpayment on line 17 x Number of days on line 29 / 365 x *%	30				
31 Number of days on line 20 after 12/31/2003 and before 2/16/2004	31				
32 Underpayment on line 17 x Number of days on line 31 / 366 x *%	32				
33 Add lines 22, 24, 26, 28, 30, and 32	33				

34 Penalty. Add columns (a) through (d), of line 33 Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns **34**

***For underpayments paid after March 31, 2003:** For lines 26, 28, 30, and 32, use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin To obtain this information on the Internet, access the IRS Web Site at **www.irs.gov.** You can also call 1-800-829-1040 to get interest rate information

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FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
STATEMENT 15		SEE SEPARATE BINDER OF CAP. GAIN DETAIL PROPERTY TYPE: SECURITIES				P	VAR	VAR
							-59676363.	
TOTAL GAIN(LOSS)							-59676363.	

FORM 990PF, PART I - CONTRIBUTIONS, GIFTS AND GRANTS RECEIVED

NAME AND ADDRESS	DATE	DIRECT PUBLIC SUPPORT
UNIVERSITY OF SOUTHERN CALIFORNIA P.O. BOX 77967 LOS ANGELES, CA 90007		10,646.
BESSEMER TRUST COMPANY, N.A. 630 FIFTH AVENUE NEW YORK, NY 10111		15,000.
CONTRIBUTIONS < $ 5,000		220.
TOTAL CONTRIBUTION AMOUNTS		25,866.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDENDS	21,335,235.	21,335,235.
DIVIDENDS AND INTEREST FROM PARTNERSHIPS		9,303,572.
TOTAL	21,335,235.	30,638,807.

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I, Line 9
- INCOME MODIFICATIONS,
AND LINE 11, OTHER INCOME
For Fiscal Year Ended June 30, 2003

Description	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
Return of funds granted in prior years to various organizations			
Penn State #20011253	$ 9,343		
Penn State #20011244	$ 4,112		
Raytown Consolidated School District #19991964	$ 17,117		
St Louis Public Schools #20003592	$ 26,770		
Rhode Island Cncl on Economic Education #20022079	$ 6,000		
Michigan State Univ #19980588	$ 11,334		
University of Illinois #20010884	$ 94,597		
University of Massachusetts Fndtn #20021779	$ 62,176		
University of Pittsburg #19991360	$ 33,313		
A&T State University #20011586	$ 22		
Washington State University #19991424	$ 30		
Rensselaer Polytechnic Institute #20010621	$ 5,351		
University of California #19991460	$ 973		
Board of Education-St Louis #19991118	$ 29,938		
Virginia Polytechnic Institute #20010630	$ 146		
Action for a Better Community #20020217	$ 2,467		
Illinois Institute #20011404	$ 4,533		
Kansas City, KS School District #20031716	$ 750		
Park University #20021969	$ 662		
University of CA-Riverside #20010638 ($2K difference in o/p in 02)	$ 2,000		
EEF / University of Iowa #20012076	$ 12,560		
EEF / Platte County Economic Development Council #20003023	$ 6,504		
University of Missouri #20010655	$ 29,314		
South Dakota 4-H Foundation #20021238	$ 21,466		
Rensselaer Polytechnic Institute #20010080	$ 104,970		
University of Delaware #19971077	$ 15,402		
Rensselaer Polytechnic Institute #20000792	$ 4,741		
University of Chicago #20021028	$ 10,490		
Harvard University #19990150	$ 5,000		
Total Return of Unused Funds	$ 522,081	$ -	$ 522,081
Habitat for Humanity - principal payments received	$ -	$ -	$ 62,500
TOTAL, LINE 9, INCOME MODIFICATIONS			**$ 584,581**
State Street Commission Recapture	$ 48,261	$ 48,261	$ -
Miscellaneous Other Income			
Making A Job Sales	$ 7,084		
First Step Fast Trac Sales	$ 43,596		
Fast Trac Sales	$ 34,090		
Angel Summit Sales	$ 27,928		
Learning Programs for High Growth Entrepreneur Sales	$ 5,600		
Royalty Income	$ 77,144		
Fullfillment Income	$ 6,796		
Interest Income from program-related investment in Community Builders of Kansas City (#20000950)	$ 55,200	$ 55,200	$ -
State tax refunds on Unrelated Business Taxable Income	$ 10,542	$ -	$ -
Loss on currency conversions	$ (3,600,238)	$ (3,600,238)	
Other income / (loss) from partnerships	$ -	$ 1,337,103	$ -
TOTAL, LINE 11, OTHER INCOME	$ (2,761,916)	$ (2,159,674)	$ -

STATEMENT 3

EWING MARION KAUFFMAN FOUNDATION **EIN: 43-6064859**
ATTACHMENT TO PART I, LINE 16a, LEGAL FEES
For Fiscal Year Ended June 30, 2003

	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	DISBURSEMENTS FOR CHARITABLE PURPOSES
Blackwell Sanders Peper Martin	$ 93,433	$ -	$ 93,433
Bryan Cave LLP	$ 4,329	$ 1,532	$ 2,796
Husch & Eppenberger LLC	$ 7,257	$ -	$ 7,257
Lathrop & Gage LLC	$ 6,499	$ -	$ 6,499
Milbank, Tweed, Hadley & McCloy LLC	$ 29,499	$ -	$ 29,499
Patterson, Belkanp, Webb/Tyler	$ 63,598	$ 36,704	$ 26,895
Miscellaneous Other	$ 743		$ 743
Stinson, Morrison & Hecker	$ 42,125	$ -	$ 42,125
	$ 247,483	$ 38,236	$ 209,247

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
AUDIT, ACCOUNTING AND TAX PREP	104,414.			104,414.
TOTALS	104,414.	NONE	NONE	104,414.

Ewing Marion Kauffman Foundation EIN: 43-6064859

ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES

For the Fiscal Year Ended June 30, 2003

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Janus Capital Corporation	$ 1,162,143	$ 1,162,143	$ -
Strong Capital Management, Inc	$ 992,486	$ 992,486	$ -
Capital Guardian Trust Company	$ 812,948	$ 812,948	$ -
Rockefeller & Co., Inc.	$ 573,722	$ 573,722	$ -
Institute for Research & Reform	$ 526,672		$ 526,672
Buena Vista Group	$ 500,000		$ 500,000
Ernst & Young LLP	$ 500,000		$ 500,000
Harris Associates, LP	$ 447,796	$ 447,796	$ -
State Street Bank and Trust	$ 445,067	$ 445,067	$ -
Southeastern Asset Management, Inc.	$ 410,267	$ 410,267	$ -
Corporate Communications Group	$ 406,975		$ 406,975
Pacific Investment Management Company	$ 377,356	$ 377,356	$ -
Eurest Dining Division of Compass Group, Inc.	$ 341,510		$ 341,510
Community Television Foundation	$ 331,500		$ 331,500
Cambridge Associates, LLC	$ 326,914	$ 326,914	$ -
McCreight & Company, Inc	$ 312,500		$ 312,500
Gardner Lewis Asset Management	$ 310,964	$ 310,964	$ -
StrongCastle Advisors, LLC	$ 274,000		$ 274,000
Fulfillment Plus, Inc	$ 271,832		$ 271,832
Tallgrass Technologies, L.L.C	$ 255,878		$ 255,878
University of Kansas	$ 226,135		$ 226,135
Gruner & Jahr USA Publishing	$ 210,000		$ 210,000
Center for the Study of Community Colleges	$ 200,000		$ 200,000
Circle.com	$ 193,641		$ 193,641
Lash, David M.	$ 184,924		$ 184,924
Russell Reynolds Associates, Inc.	$ 183,333	$ 133,333	$ 50,000
Heidrick & Struggles, Inc.	$ 174,908		$ 174,908
Tavener / Chisano, Inc	$ 172,500		$ 172,500
Cisco Learning Institute	$ 171,080		$ 171,080
Research & Training Associates	$ 166,748		$ 166,748
Meadowbrook Real Estate Fund, LLC	$ 154,928	$ 154,928	$ -
Univ. of Missouri -Kansas City	$ 154,759		$ 154,759
Center For Management Assistance	$ 151,750		$ 151,750
Kourilsky, Marilyn	$ 148,750		$ 148,750
Lockton Companies	$ 147,907		$ 147,907
Edward Lowe Foundation	$ 137,510		$ 137,510
(N) Genius Media Inc.	$ 135,450		$ 135,450
Terpay Knowledge Resources, Inc	$ 129,591		$ 129,591
Nadlman, Kathryn E	$ 128,900		$ 128,900
Target Marketing Inc	$ 127,001		$ 127,001
Advanced Research Technologies	$ 125,200		$ 125,200
KidsWay, Inc	$ 125,000		$ 125,000
T C Strategies, Inc.	$ 120,825		$ 120,825
Liz Roman Gallese & Co , Inc	$ 115,081		$ 115,081
Berman Enterprises	$ 110,000		$ 110,000
Willoughby Design Group, LLC	$ 109,158		$ 109,158
Regents of the Univ.of California	$ 106,640		$ 106,640
Gregg & Associates, Inc	$ 106,272		$ 106,272

STATEMENT 6

Ewing Marion Kauffman Foundation EIN: 43-6064859

ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES

For the Fiscal Year Ended June 30, 2003

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Preston, Susan	$ 105,778		$ 105,778
Ampersand, Inc.	$ 105,539		$ 105,539
Entrepreneurial Education	$ 100,000		$ 100,000
The Brookings Institution	$ 100,000		$ 100,000
State Street Global Advisors	$ 100,000	$ 100,000	$ -
Compass Group USA, Inc	$ 99,147		$ 99,147
Andre', David J.	$ 96,580		$ 96,580
Engel, Jerome S.	$ 95,700		$ 95,700
David E Gumpert Communications, Inc.	$ 94,974		$ 94,974
Weiss, Heather B	$ 90,750		$ 90,750
Fleishman Hillard Inc	$ 86,973		$ 86,973
Youth Development Strategies, Inc	$ 84,898		$ 84,898
Trana, Jodie	$ 84,416		$ 84,416
Hesse, Susan	$ 83,938		$ 83,938
Resource Development Institute	$ 82,381		$ 82,381
Phillips, Thomas W	$ 81,600		$ 81,600
KSA-Plus Communications, Inc	$ 81,220		$ 81,220
Davis, Amy Sweeny	$ 81,215		$ 81,215
Beacham, Janis S.	$ 81,200		$ 81,200
James L. Fisher LTD	$ 80,000		$ 80,000
Freeman, Edith M	$ 79,703		$ 79,703
Rhone, Thomas J.	$ 79,663		$ 79,663
Gillette Consulting Group, Inc	$ 78,950		$ 78,950
Baruch College	$ 75,000		$ 75,000
Univ. of Wisconsin-Madison	$ 72,297		$ 72,297
Chernow, Robert A.	$ 71,200		$ 71,200
Mercer Human Resource Consulting, Inc.	$ 70,680		$ 70,680
Pro-Media Public Relations	$ 64,000		$ 64,000
Green Street Ventures, Inc	$ 60,000		$ 60,000
VML, Inc.	$ 57,996		$ 57,996
WHP Enterprises Inc	$ 57,600		$ 57,600
Boulder Quantum Ventures, Inc	$ 54,000		$ 54,000
Peter Economy, Inc	$ 54,000		$ 54,000
First Step Fund	$ 52,764		$ 52,764
Flint, Neldra J.	$ 51,563		$ 51,563
Lombardi, Joan	$ 51,000		$ 51,000
Esfandiari, Mahtash	$ 50,302		$ 50,302
Sutaria, Vinod	$ 50,028		$ 50,028
Green, William S.	$ 50,000		$ 50,000
Entrepreneurial Consulting Company	$ 49,700		$ 49,700
Delisle, Peter A	$ 49,500		$ 49,500
Castle Harlan	$ 48,334	$ 48,334	$ -
Darnell, Alice	$ 47,060		$ 47,060
Mission Electronics, Inc.	$ 46,635		$ 46,635
Zisa, Virginia Lockwood	$ 44,800		$ 44,800
Leadersource Limited	$ 41,000		$ 41,000
Nia, Isoke Tihlayo	$ 40,800		$ 40,800
Borchardt, Paul	$ 40,587		$ 40,587

Ewing Marion Kauffman Foundation EIN: 43-6064859

ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES

For the Fiscal Year Ended June 30, 2003

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Smith & Associates Inc	$ 39,539		$ 39,539
Timmons, Jeffry A	$ 38,697		$ 38,697
Clune Equipment Leasing, L. C	$ 38,328		$ 38,328
WMW Keynote Consulting LLC	$ 38,030		$ 38,030
Radley Brown, Susan	$ 37,800		$ 37,800
Seward, James Rader	$ 37,500	$ 37,500	$ -
Night Sky Films, Inc.	$ 36,935		$ 36,935
Acheve Consulting Inc.	$ 36,775		$ 36,775
Fintel, LLC	$ 36,750		$ 36,750
Schirmer, Marcia	$ 36,750		$ 36,750
Casey, Katherine Mary	$ 35,400		$ 35,400
Tatum CFO Partners, LLP	$ 35,092		$ 35,092
Mitchell, Lesa	$ 32,700		$ 32,700
Miller, Lawrence D	$ 32,100		$ 32,100
Highsmith, Robert	$ 31,500		$ 31,500
Stolper & Co.	$ 31,250	$ 31,250	$ -
KPMG, LLP	$ 30,254		$ 30,254
Karel, Frank III	$ 30,000		$ 30,000
University of New Hampshire	$ 30,000		$ 30,000
Wellington Group (The)	$ 30,000		$ 30,000
JenseNeecE Enterprizes, Inc.	$ 29,875		$ 29,875
The Hastings Group	$ 29,600		$ 29,600
JZ Company, Inc.	$ 29,500		$ 29,500
Missouri Investigations, Inc	$ 28,882		$ 28,882
Cendian Employer Services	$ 28,238		$ 28,238
Johnson, William R	$ 27,125		$ 27,125
TMPitman, LLC	$ 26,858		$ 26,858
S. T. Carter, Inc	$ 26,400		$ 26,400
Family Support America	$ 26,250		$ 26,250
Hornbeck, David	$ 26,250		$ 26,250
Scott, L. Carol	$ 25,133		$ 25,133
Golden Ladder Productions, LP	$ 25,000		$ 25,000
Katz, Jerome A	$ 25,000		$ 25,000
Tufts University	$ 25,000		$ 25,000
Smith, Todd	$ 24,994		$ 24,994
Net Standard, Inc.	$ 24,720		$ 24,720
Spanish Language Resources, Inc.	$ 24,230		$ 24,230
Bocchino, F Robert	$ 23,625		$ 23,625
Smartees, Inc.	$ 21,600		$ 21,600
Wilfong, James F.	$ 21,000		$ 21,000
Wizig, L. Howard	$ 20,000		$ 20,000
Bloomberg L.P.	$ 19,886	$ 19,886	$ -
Merit Capital Management, Inc	$ 19,250		$ 19,250
George Washington University	$ 18,760		$ 18,760
Project Tsunami, Inc	$ 18,337		$ 18,337
Centra Software, Inc.	$ 17,500		$ 17,500
Creative Producers Group Inc.	$ 16,800		$ 16,800
Johnson, Pamela D.	$ 16,000		$ 16,000

STATEMENT 6

Ewing Marion Kauffman Foundation EIN: 43-6064859

ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES

For the Fiscal Year Ended June 30, 2003

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
Partnership for Children	$ 16,000		$ 16,000
Franklin, E. Bernard	$ 15,225		$ 15,225
Corbin Bronze Ltd.	$ 15,000		$ 15,000
Howland, Deborah M.	$ 14,906		$ 14,906
Paul D Reynolds and Associates	$ 14,650		$ 14,650
Mershon and McDonald, LLC	$ 14,276		$ 14,276
Taylor, Marilyn L	$ 14,100		$ 14,100
The Write Stuff, Inc.	$ 13,880		$ 13,880
Reynolds, Margaret M	$ 13,800		$ 13,800
Nowakowski, Anthony J.	$ 13,500		$ 13,500
Flammang-Carter, Amy	$ 13,425		$ 13,425
Edlund, Rebecca L	$ 12,771		$ 12,771
Sagraves, W Ronald	$ 12,750		$ 12,750
The Catlin Group	$ 12,685		$ 12,685
Vargo, Michael W.	$ 12,285		$ 12,285
The Working Values Group	$ 12,038		$ 12,038
Gallese, Liz Roman	$ 12,000		$ 12,000
Commerce Bank	$ 11,753		$ 11,753
Hagan, Elizabeth	$ 11,700		$ 11,700
Grossman, Cheryl	$ 11,484		$ 11,484
Sutton Group	$ 11,442		$ 11,442
F2 New Media, Inc	$ 11,440		$ 11,440
Cognetics, Inc	$ 11,294		$ 11,294
White, Bowen F , M D	$ 10,988		$ 10,988
Kansas City Kansas Community College	$ 10,947		$ 10,947
Metro Productions	$ 10,762		$ 10,762
Awbrey, Janis Diane	$ 10,650		$ 10,650
Fein, Leonard	$ 10,525		$ 10,525
The Carmack Group, Inc.	$ 10,425	$ 10,425	$ -
Powell, Douglas R.	$ 10,300		$ 10,300
Association of Fundraising Professionals, Mid-America Chapter	$ 10,000		$ 10,000
Buchheit, Daniel	$ 10,000		$ 10,000
Colorado Capital Alliance, Inc.	$ 10,000		$ 10,000
Kansas City Neighborhood Alliance	$ 10,000		$ 10,000
Mid-America Regional Council	$ 10,000		$ 10,000
Seybert, Jeffrey A.	$ 10,000		$ 10,000
Walstad, William B.	$ 10,000		$ 10,000
Technet Alliance	$ 9,951		$ 9,951
Izard, Mary Beth	$ 9,900		$ 9,900
JK Group, Inc.	$ 9,760		$ 9,760
Youth Policy Research Group, Inc.	$ 9,750		$ 9,750
Rogers, Steve	$ 9,500		$ 9,500
Trozzolo Creative Resources	$ 9,433		$ 9,433
Kagan, Inc.	$ 9,300		$ 9,300
Laster, Stephen	$ 9,000		$ 9,000
Levine Communications	$ 9,000		$ 9,000
Economy.com, Inc	$ 8,995		$ 8,995
Galblum, Trudi W.	$ 8,869		$ 8,869

STATEMENT 6

Ewing Marion Kauffman Foundation EIN: 43-6064859

ATTACHMENT TO PART I, LINE 16c, OTHER PROFESSIONAL FEES

For the Fiscal Year Ended June 30, 2003

	EXPENSES PER BOOKS	INVESTMENT INCOME	CHARITABLE PURPOSES
D3, Inc.	$ 8,809		$ 8,809
Compuware Corporation	$ 8,663		$ 8,663
J.E. Edwards Inc.	$ 8,550		$ 8,550
Pages, Erik R.	$ 8,500		$ 8,500
Fidelity Investments Institutional	$ 8,447		$ 8,447
EFL Associates, Inc.	$ 8,333		$ 8,333
Mayer Hoffman McCann	$ 8,244		$ 8,244
Troxel, Marjorie D.	$ 8,125		$ 8,125
WebEx Communications, Inc.	$ 8,035		$ 8,035
Goodenow, Andrew J.	$ 7,894		$ 7,894
Kansas City Harmony, Inc.	$ 7,500		$ 7,500
Stevenson, Pamela	$ 7,500		$ 7,500
DuoDesign, LLC	$ 7,159		$ 7,159
Russell, Connie L	$ 7,100		$ 7,100
Del Vecchio, Gene	$ 7,000		$ 7,000
Clear Identity, Inc	$ 6,900		$ 6,900
Brinegar + McLemore Consulting	$ 6,875		$ 6,875
The Covington Group	$ 6,777		$ 6,777
Bove' DeWald, Marylou	$ 6,750		$ 6,750
PowerComm 2000, Inc.	$ 6,675		$ 6,675
Standard and Poor's	$ 6,500		$ 6,500
Kansas City Consensus	$ 6,453		$ 6,453
Fox Industries, Inc	$ 6,281		$ 6,281
Buster, Kirk	$ 6,160		$ 6,160
FBD Consulting, Inc	$ 6,129		$ 6,129
ETC Institute	$ 6,050		$ 6,050
Abt Associates, Inc	$ 6,000		$ 6,000
Biles, Brian L.	$ 6,000		$ 6,000
Johnson County Library	$ 6,000		$ 6,000
The Pollock Group, L.L.C.	$ 6,000		$ 6,000
Vision Link, Inc.	$ 6,000		$ 6,000
Westport Group, Ltd	$ 6,000		$ 6,000
McGraw, Rhonda L.	$ 5,700		$ 5,700
SA Becker & Associate, Inc	$ 5,603		$ 5,603
Blomquist, Mary P.	$ 5,450		$ 5,450
Mulvihill Project Management	$ 5,220		$ 5,220
Shrader, Alan R.	$ 5,060		$ 5,060
Cronley, Connie	$ 5,000		$ 5,000
Owens, Rebecca M.	$ 5,000		$ 5,000
Paul Reynolds and Associates	$ 5,000		$ 5,000
All others under $5,000	$ 401,267		$ 401,267
Total	$ 19,786,368	$ 6,395,319	$ 13,391,049

EIN: 43-6064859

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART I - TAXES
For Fiscal Year Ended June 30, 2003

Description	Revenue and Expenses Per Books	Net Investment Income
Foreign Tax Paid	$ -	$ 30,347

Statement # 7

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
DUES, SUBSCRIPTIONS & RES.	568,128.	13,873.	554,255.
PROFESSIONAL DEVELOPMENT	56,500.	56,500.	
ADVERTISING/MEDIA	81,095.		81,095.
EQUIP/FURN PURCHASE/MAINT.	210,862.		210,862.
COMPUTER HARDWARE	111,549.		111,549.
SUPPLIES	115,407.	585.	114,822.
TEMPORARY SERVICES	120,866.		120,866.
POSTAGE & DELIVERIES	97,658.	19.	97,639.
COMPUTER SOFTWARE	119,390.		119,390.
VARIOUS PROGRAM RELATED COSTS	15,594.		15,594.
OTHER COMPUTER RELATED COSTS	36,673.		36,673.
OTHER MISC. EXPENSES	116,723.		116,723.
RECRUITING AND RELOCATION	71,328.	16,541.	54,787.
PORTFOLIO & OTHER DED.-K-1'S		11,187,126.	
CHARITABLE CONTRIBUTIONS-K-1'S			682.
TOTALS	1,721,773.	11,274,644.	1,634,937.

Ewing Marion Kauffman Foundation **43-6064859**
ATTACHMENT TO PART II, LINE 10a - BALANCE SHEET
For Fiscal Year Ended June 30, 2003

Asset Class	Security Name	Base Total Cost	Base Market Value
GOVT OBLIG	UNITED STATES TREAS NTS	782,379	891,689
GOVT OBLIG	UNITED STATES TREAS NTS	1,100,773	1,107,563
GOVT OBLIG	UNITED STATES TREAS NTS	5,492,649	5,510,930
GOVT OBLIG	UNITED STATES TREAS NTS	10,157,031	10,106,250
GOVT OBLIG	UNITED STATES TREAS NTS	4,383,438	4,402,500
GOVT OBLIG	UNITED STATES TREAS NTS	4,561,715	5,275,715
GOVT OBLIG	UNITED STATES TREAS BDS	1,579,684	2,002,792
GOVT OBLIG	UNITED STATES TREAS NTS	2,469,186	2,929,264
GOVT OBLIG	UNITED STATES TREAS NTS	10,855,680	11,208,365
GOVT OBLIG	UNITED STATES TREAS NTS	5,068,082	5,871,223
GOVT OBLIG	UNITED STATES TREAS NTS	14,863,077	15,570,484
GOVT OBLIG	UNITED STATES TREAS NTS	12,895,810	13,502,719
GOVT OBLIG	UNITED STATES TREAS BDS	7,889,670	8,757,867
GOVT OBLIG	UNITED STATES TREAS NTS	3,663,638	3,854,241
GOVT OBLIG	UNITED STATES TREAS BDS	1,497,978	1,660,170
GOVT OBLIG	FNMA POOL 054833	15,100	15,480
GOVT OBLIG	FNMA POOL 013206	44,941	46,072
GOVT OBLIG	FNMA POOL 065583	2,455	2,517
GOVT OBLIG	FNMA POOL 020096	27,636	28,332
GOVT OBLIG	FNMA POOL 004567	31,618	32,414
GOVT OBLIG	FNMA POOL 065581	25,206	25,841
GOVT OBLIG	FED HM LN PC E67022	93,735	99,113
GOVT OBLIG	U S TREAS BONDS FUTURES	(4,642)	(10,969)
GOVT OBLIG	U S TREAS NOTES 5YR FUTURES	(4,088)	(719)
GOVT OBLIG	U S TREAS NOTE 10YR FUTURES	(10,005)	(20,125)
GOVT OBLIG	UNITED STATES TREAS BILLS	59,835	59,835
GOVT OBLIG	UNITED STATES TREAS BILLS	104,811	104,811
GOVT OBLIG	BT INSTITUTIONAL FUND	9	9
GOVT OBLIG	GOVERNMENT NATL MTG ASSN	932,608	933,805
TOTAL GOVT OBLIGATIONS		88,580,009	93,968,190

EWING MARION KAUFFMAN FOUNDATION 43-6064859

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
STATEMENT 9B	873,179,438.	881,413,189.	946,206,000.
OPEN TRADES PURCHASES-STMT 9C		-4,951,221.	-4,947,608.
OPEN TRADES SALES-STMT 9D		17,005,226.	17,005,344.
TOTALS	873,179,438.	893,467,194.	958,263,736.

Ewing Marion Kauffman Foundation **43-6064859**
ATTACHMENT TO PART II, LINE 10b - BALANCE SHEET
For Fiscal Year Ended June 30, 2003

Asset Class	Security Name	Base Total Cost	Base Market Value
EQUITY	LEADINGSIDE INC	-	1
EQUITY	CONCEPTUS INC	15,861	74,282
EQUITY	APPLERA CORP APPLIED BIOSYS	-	23,521
EQUITY	PETROKAZAKHSTAN INC	5,321,798	6,256,986
EQUITY	TOUCHSTONE SOFTWARE CORP	-	55
EQUITY	ASCENTIAL SOFTWARE CORP	-	789
EQUITY	APPLERA CORP CELERA GENOMICS	-	3,179
EQUITY	SCIENTIFIC GAMES CORP	-	9,456
EQUITY	CELERIS CORP	54,496	43
EQUITY	APPLERA CORP	-	4,550
EQUITY	HELMERICH AND PAYNE INC	1,288,214	1,684,840
EQUITY	DOLLAR THRIFTY AUTOMOTIVE GRP	1,598,377	2,020,095
EQUITY	HOUSTON EXPL CO	1,615,476	2,075,060
EQUITY	O CHARLEYS INC	1,890,666	2,002,290
EQUITY	RELIANCE STL + ALUM CO	1,717,181	1,732,590
EQUITY	CTS CORP	2,705,247	1,604,075
EQUITY	CEPHALON INC	2,007,206	1,975,680
EQUITY	INVACARE CORP	1,353,276	1,848,000
EQUITY	PLEXUS CORP	2,709,483	1,909,368
EQUITY	SWIFT TRANSN INC	1,550,598	1,871,310
EQUITY	ANDREW CORP	1,477,702	1,712,120
EQUITY	APRIA HEALTHCARE GROUP INC	1,618,885	2,199,392
EQUITY	EMMIS COMMUNICATIONS CORP	1,372,767	2,049,435
EQUITY	JACK IN THE BOX INC	1,708,068	2,241,150
EQUITY	ZIONS BANCORP	1,671,074	2,120,559
EQUITY	MEDIMMUNE INC	1,061,940	1,625,739
EQUITY	TELEPHONE + DATA SYS INC	2,628,038	2,156,980
EQUITY	WESTERN WIRELESS CORP	2,356,357	1,201,426
EQUITY	AKAMAI TECHNOLOGIES INC	1,511,924	2,215,674
EQUITY	NATIONAL OILWELL INC	1,975,858	2,046,000
EQUITY	LINDT + SPRUENGLI	522,968	612,750
EQUITY	XTO ENERGY INC	910,021	1,777,724
EQUITY	PREMCOR INC	1,369,310	1,364,115
EQUITY	SKYWORKS SOLUTIONS INC	1,460,194	1,557,100
EQUITY	DADE BEHRING HLDGS INC	1,774,255	1,722,750
EQUITY	WELLCHOICE INC	1,707,189	2,398,032
EQUITY	INTERACTIVE CORP	1,156,985	2,097,210
EQUITY	COMCAST CORP NEW	2,246,219	2,502,444
EQUITY	SCS TRANSA INC	810,860	1,327,413
EQUITY	WEATHERFORD INTL LTD	2,610,997	2,455,340
EQUITY	LIN TV CORP	1,940,719	1,978,200
EQUITY	EXPRESSJET HOLDINGS INC	2,013,862	2,248,390
EQUITY	MONSANTO CO NEW	1,548,263	1,912,976
EQUITY	CHECKFREE CORP NEW	1,663,857	2,149,248
EQUITY	STEELCASE INC	2,074,020	1,751,064
EQUITY	ARM HLDGS	1,376,420	1,868,463
EQUITY	FOX ENTMT GROUP INC	1,368,087	1,873,578
EQUITY	CABLEVISION NY GROUP CLASS A	3,747,770	3,863,436
EQUITY	BARRICK GOLD CORP	1,779,438	1,999,430

EQUITY	NEIMAN MARCUS GROUP	1,793,000	2,042,280
EQUITY	FIRST HEALTH GROUP CORP	1,670,970	2,034,120
EQUITY	BEA SYS INC	1,710,459	1,465,014
EQUITY	APARTMENT INVT. + MGMT CO	1,540,584	1,674,640
EQUITY	AMERICAN AXLE + MFG HLDGS INC	1,078,303	1,068,330
EQUITY	SICOR INC	1,718,548	2,176,380
EQUITY	MANITOWOC INC	1,793,520	1,556,540
EQUITY	GENESCO INC	1,983,182	2,124,000
EQUITY	CABLE DESIGN TECHNOLOGIES COR	2,079,060	2,288,000
EQUITY	TRIAD HOSPS INC	1,709,985	2,084,880
EQUITY	PIER 1 IMPORTS INC	1,462,249	1,897,200
EQUITY	LTX CORP	1,189,168	863,724
EQUITY	GRANITE CONSTR INC	1,929,592	1,603,692
EQUITY	AMSURG CORP	1,556,395	2,156,350
EQUITY	DEVON ENERGY CORPORATION NEW	1,241,507	2,087,940
EQUITY	MPS GROUP INC	1,701,927	1,920,208
EQUITY	LIFEPOINT HOSPS INC	1,919,558	1,899,258
EQUITY	MODEM MEDIA INC	3,832,829	2,095,868
EQUITY	MARSHALL + ILSLEY CORP	1,458,521	1,706,364
EQUITY	SCRIPPS E W CO OH	760,264	2,723,704
EQUITY	POLO RALPH LAUREN CORP	1,696,617	2,158,623
EQUITY	SUPERIOR INDS INTL INC	922,776	892,380
EQUITY	SOUTHTRUST CORP	1,976,453	2,023,680
EQUITY	TCF FINANCIAL CORP	1,818,107	1,780,848
EQUITY	PROTECTIVE LIFE CORP	1,936,987	1,693,275
EQUITY	LUXOTTICA GROUP S P A	1,478,933	1,706,920
EQUITY	BIOTECH HOLDRS TR	1,654,539	2,292,450
EQUITY	FLOWERS COM INC	1,568,861	1,754,296
EQUITY	ENTEGRIS INC	1,251,481	2,376,192
EQUITY	DOMTAR INC	1,923,903	1,960,626
EQUITY	COSTCO WHSL CORP NEW	1,129,998	1,372,134
EQUITY	TARGET CORP	3,092,098	3,365,490
EQUITY	UNITED TECHNOLOGIES CORP	2,442,245	2,736,871
EQUITY	PEPSICO INC	3,971,979	4,293,805
EQUITY	WELLPOINT HEALTH NETWORKS INC	2,185,520	4,396,245
EQUITY	HCA INC	2,542,965	2,231,586
EQUITY	STMICROELECTRONICS N V	798,287	1,259,874
EQUITY	FAMILY DLR STORES INC	1,058,974	2,184,469
EQUITY	AFLAC INC	2,621,993	3,737,970
EQUITY	TELEFONICA S A	1,095,022	1,023,237
EQUITY	UNIONBANCAL CORP	1,740,564	1,767,740
EQUITY	DIEBOLD INC	1,071,048	1,291,878
EQUITY	ALCAN INC	534,452	586,375
EQUITY	SANDVIK AB	1,822,671	2,110,716
EQUITY	RECKITT BENCKISER PLC	2,057,330	2,506,746
EQUITY	KONNKLIJKE PHILIPS ELECTRS N V	1,560,580	1,546,095
EQUITY	KOREA WON	5	5
EQUITY	DANSKE BANK	2,261,840	2,692,892
EQUITY	AOL TIME WARNER INC	1,405,911	2,043,913
EQUITY	KRAFT FOODS INC	1,190,929	1,281,168
EQUITY	INGERSOLL RAND COMPANY LIMITED	1,776,293	1,960,941
EQUITY	BNP PARIBAS	2,156,885	3,910,681
EQUITY	COMCAST CORP NEW	1,794,609	1,948,043
EQUITY	PETROKAZAKHSTAN INC	926,400	1,451,687
EQUITY	BANK HAWAII CORP	991,100	1,185,113

EQUITY	NOVARTIS AG	1,699,324	1,817,070
EQUITY	ROCKEFELLER INTL SMALL CO FD 1	1	30,692
EQUITY	ITT INDS INC	1,822,833	1,988,020
EQUITY	GLAXOSMITHKLINE PLC	2,907,166	2,627,397
EQUITY	CHECK POINT SOFTWARE	940,632	798,422
EQUITY	TIFFANY + CO NEW	1,273,636	1,624,523
EQUITY	LILLY ELI + CO	3,321,365	3,936,118
EQUITY	CHINA MOBILE (HK)	1,274,478	1,297,744
EQUITY	HYUNDAI MOTOR CO	2,056,501	1,781,103
EQUITY	SAMSUNG ELECTRONIC	1,478,189	1,678,594
EQUITY	CITIGROUP INC	4,164,684	5,011,281
EQUITY	DISNEY WALT CO	1,981,428	1,917,330
EQUITY	LEXMARK INTL INC	1,145,841	1,672,295
EQUITY	MICROSOFT CORP	1,949,507	1,801,407
EQUITY	PFIZER INC	4,797,758	4,804,564
EQUITY	PRAXAIR INC	1,938,559	1,947,240
EQUITY	WAL MART STORES INC	3,045,363	3,354,375
EQUITY	BANK AMER CORP	2,909,873	4,134,850
EQUITY	INTERNATIONAL BUSINESS MACHS	738,258	1,018,875
EQUITY	BP PLC	4,865,349	4,268,812
EQUITY	CADENCE DESIGN SYS INC	1,347,994	726,977
EQUITY	EDWARDS LIFESCIENCES CORP	850,527	1,050,978
EQUITY	GENERAL ELEC CO	2,067,430	1,937,047
EQUITY	SCHNEIDER ELECTRIC	1,145,122	1,191,790
EQUITY	TOTAL SA	3,418,481	3,908,036
EQUITY	SAMPO OYJ	2,165,121	1,739,095
EQUITY	TELEFONICA SA	1,065,255	880,593
EQUITY	KAO CORP	935,814	781,761
EQUITY	NIPPON TEL+TEL CP	1,409,862	1,290,518
EQUITY	CANON INC	891,656	1,101,312
EQUITY	MCKESSON CORP	2,114,587	2,384,215
EQUITY	CADBURY SCHWEPPES	2,603,794	2,427,228
EQUITY	AVENTIS SA	1,963,806	2,124,773
EQUITY	XL CAPITAL LTD	1,793,659	1,845,920
EQUITY	NATIONAL BK CDA MONTREAL QUE	1,426,798	1,800,585
EQUITY	BALTIC FUND I.L.P. CLASS A	1,127,000	563,500
EQUITY	PIMCO FDS PAC INVT MGMT SER	13,725,196	13,966,090
EQUITY	PIMCO FDS PAC INVT MGMT SER	15,437,958	15,202,354
EQUITY	PIMCO FDS PAC INVT MGMT SER	5,686,565	6,333,184
EQUITY	PIMCO FDS PAC INV MGMT	751,958	771,450
EQUITY	PIMCO FDS PAC INVT MGMT SER	1,543,216	1,550,716
EQUITY	PIMCO FDS PAC INVT MGMT SER	1,867,122	1,997,279
EQUITY	PIMCO FDS PAC INVT MGMT SER	1,740,246	1,990,021
EQUITY	PIMCO FDS PAC INVT MGMT SER	1,293,834	1,373,668
EQUITY	H LUNDBECK A S	389,108	392,791
EQUITY	HEINEKEN HOLDING	232,495	224,286
EQUITY	NOVARTIS AG	1,530,532	2,062,010
EQUITY	INDITEX	576,660	927,993
EQUITY	NESTLE SA	932,084	891,602
EQUITY	STATOIL ASA	763,025	886,069
EQUITY	UBS AG	425,634	467,270
EQUITY	LIBERTY MEDIA CORP NEW	246,673	405,340
EQUITY	CREDIT SUISSE GRP	688,083	477,816
EQUITY	ESSILOR INTL	526,212	563,977
EQUITY	CAPITAL GUARDIAN EMG MKT FI FD	7,372,744	8,548,940

EQUITY	MMO2	355,503	402,678
EQUITY	FORD MTR CO CAP TR II	478,097	408,430
EQUITY	MARKS + SPENCER GP	252,837	339,537
EQUITY	SLM CORP	731,072	1,997,670
EQUITY	AT+T CORP	1,247,719	985,215
EQUITY	FAIRFAX FINL HLDGS LTD	323,825	331,923
EQUITY	MONSTER WORLDWIDE INC	1,034,618	635,306
EQUITY	SEIKO EPSON CORP	147,298	154,603
EQUITY	INTERACTIVE CORP	1,031,331	1,689,639
EQUITY	CARNIVAL CORP	863,803	939,539
EQUITY	ALTRIA GROUP INC	588,918	786,112
EQUITY	COMCAST CORP NEW	389,500	347,070
EQUITY	WEATHERFORD INTL LTD	623,761	574,030
EQUITY	BARCLAYS	486,948	594,054
EQUITY	BNP PARIBAS	1,029,637	1,270,362
EQUITY	INGERSOLL RAND COMPANY LIMITED	426,523	477,932
EQUITY	RICHEMONT (CIE FIN)	924,734	769,778
EQUITY	CHEVRONTEXACO CORP	1,137,249	953,040
EQUITY	SWISS REINSURANCE	2,416,378	1,397,391
EQUITY	SWATCH GROUP	352,054	340,461
EQUITY	TI AUTOMOTIVE	-	-
EQUITY	ING GROEP NV	342,460	347,491
EQUITY	ENI	331,995	415,903
EQUITY	HOLCIM	1,154,854	1,208,435
EQUITY	RAYTHEON CO	331,130	394,080
EQUITY	HEINEKEN NV	1,105,241	1,327,740
EQUITY	NOVO NORDISK AS	793,594	836,672
EQUITY	NORSKE SKOGSINDUST	344,782	374,044
EQUITY	ABN AMRO HLDGS NV	860,468	920,705
EQUITY	BBVA (BILB VIZ ARG)	974,527	895,230
EQUITY	CARREFOUR	524,431	612,644
EQUITY	REPSOL YPF SA)	317,050	356,723
EQUITY	SANOFI SYNTHELABO	3,509,804	3,443,671
EQUITY	TELEFONICA SA	528,784	573,908
EQUITY	DEUTSCHE BANK AG	379,276	402,124
EQUITY	PORTUGAL TCOM SGPS	355,385	343,954
EQUITY	SINGAPORE PRESS HD	1,008,209	644,293
EQUITY	CANON INC	526,727	596,544
EQUITY	CHEUNG KONG(HLDGS)	871,793	493,168
EQUITY	FOSTERS GROUP	457,850	490,597
EQUITY	FUJITSU	383,446	286,821
EQUITY	HANG SENG BANK	668,832	644,287
EQUITY	HONDA MOTOR CO	346,301	378,930
EQUITY	HOYA CORP	507,358	502,777
EQUITY	AEON CO LTD	852,175	961,899
EQUITY	MITSUBISHI CORP	333,137	353,804
EQUITY	MORI SEIKI CO	139,331	76,436
EQUITY	NATL AUSTRALIA BK	382,324	493,303
EQUITY	NEC CORP	808,636	284,822
EQUITY	NIKON CORP	765,759	345,934
EQUITY	NISSAN MOTOR CO	481,346	965,630
EQUITY	ORIX CORP	730,329	348,382
EQUITY	QBE INS GROUP	127,349	249,700
EQUITY	ROHM CO	497,210	283,440
EQUITY	SINGAPORE TELECOMM	1,259,944	1,116,525

Form **8868**
(December 2000)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return.

OMB No 1545-1709

- If you are filing for an **Automatic 3-Month Extension, complete only Part I** and check this box . . . . . ▶ [X]
- If you are filing for an **Additional (not automatic) 3-Month Extension, complete only Part II** (on page 2 of this form).

Note: ***Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.***

Part I Automatic 3-Month Extension of Time - Only submit original (no copies needed)

Note: ***Form 990-T corporations*** *requesting an automatic 6-month extension - check this box and complete Part I only* . . . . . ▶ [ ]

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041.

Type or print

File by the due date for filing your return See instructions

Name of Exempt Organization	Employer identification number
EWING MARION KAUFFMAN FOUNDATION	43-6064859

Number, street, and room or suite no If a P.O. box, see instructions
4801 ROCKHILL ROAD

City, town or post office, state, and ZIP code For a foreign address, see instructions
KANSAS CITY, MO 64110-2046

Check type of return to be filed (file a separate application for each return)

[ ] Form 990	[ ] Form 990-T (corporation)	[ ] Form 4720
[ ] Form 990-BL	[ ] Form 990-T(sec 401(a) or 408(a) trust)	[ ] Form 5227
[ ] Form 990-EZ	[ ] Form 990-T (trust other than above)	[ ] Form 6069
[X] Form 990-PF	[ ] Form 1041-A	[ ] Form 8870

- If the organization does **not** have an office or place of business in the United States, check this box . . . . . ▶ [ ]
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ . If this is for the **whole** group, check this box ▶ [ ] . If it is for part of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension will cover

1 I request an automatic 3-month (6-month, for **990-T corporation**) extension of time until 02/16 , 2004 , to file the exempt organization return for the organization named above The extension is for the organization's return for.
▶ [ ] calendar year _____ or
▶ [X] tax year beginning 07/01 , 2002 , and ending 06/30 , 2003

2 If this tax year is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions . . . . . $ 563,962.

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit . . . . . $ 563,962.

c **Balance Due.** Subtract line 3b from line 3a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions . . . . . $ NONE

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Anne Walker Title ▶ C.P.A. Date ▶ 11/12/03

For Paperwork Reduction Act Notice, see Instruction

Form **8868** (12-2000)

JSA
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638444 1505 11/12/2003 08:19:32 V02-8.1 28296

• If you are filing for an **Additional (not automatic) 3-Month Extension, complete only Part II** and check this box . . . . . ▶ [X]

Note: *Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.*

• If you are filing for an **Automatic 3-Month Extension, complete only Part I** (on page 1)

Part II Additional (not automatic) 3-Month Extension of Time - Must File Original and One Copy.

Type or print	Name of Exempt Organization	Employer identification number
File by the extended due date for filing the return See instructions	EWING MARION KAUFFMAN FOUNDATION	43-6064859
	Number, street, and room or suite no If a P O box, see instructions.	For IRS use only
	4801 ROCKHILL ROAD	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	KANSAS CITY, MO 64110-2046	

Check type of return to be filed (File a separate application for each return):

[ ] Form 990	[ ] Form 990-EZ	[ ] Form 990-T (sec. 401(a) or 408(a) trust)	[ ] Form 1041-A	[ ] Form 5227	[ ] Form 8870	
[ ] Form 990-BL	[X] Form 990-PF	[ ] Form 990-T (trust other than above)	[ ] Form 4720	[ ] Form 6069		

STOP: Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

• If the organization does **not** have an office or place of business in the United States, check this box . . . . . ▶ [ ]

• If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ . If this is for the **whole** group, check this box ▶ [ ] . If it is for **part** of the group, check this box ▶ [ ] and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until 05/17/2004 .

5 For calendar year _____ , or other tax year beginning 07/01/2002 and ending 06/30/2003 .

6 If this tax year is for less than 12 months, check reason [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension INFORMATION NECESSARY TO PREPARE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE.

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	$ 563,962.
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	$ 563,962.
c	**Balance due.** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	$ NONE

RECEIVED FEB 17 2004 OGDEN, UT 2836

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature ▶ Anne M. Walker Title ▶ C.P.A. Date ▶ 2/11/04

Notice to Applicant - To Be Completed by the IRS

[X] We have approved this application Please attach this form to the organization's return

[ ] We have not approved this application However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions) This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return. Please attach this form to the organization's return

[ ] We have not approved this application. After considering the reasons stated in item 7, we cannot grant y to file. We are not granting a 10-day grace period.

[ ] We cannot consider this application because it was filed after the due date of the return for which an extens

[ ] Other _____

EXTENSION APPROVED

FEB 26 2004

LINDA WEISKOPF, FIELD DIRECTOR, SUBMISSION PROCESSING, OGDEN

_____ By: _____

Director

Alternate Mailing Address - Enter the address if you want the copy of this application for an additional returned to an address different than the one entered above

Type or print	Name
	KPMG LLP (Walker)
	Number and street (include suite, room, or apt. no.) Or a P.O. box number
	1000 WALNUT ST., SUITE 1600
	City or town, province or state, and country (including postal or ZIP code)
	KANSAS CITY, MO 64106

630444 1505 02/11/2004 13:12:56 V02.0.1 22226

EQUITY	SONY CORP	386,520	261,786
EQUITY	SUN HUNG KAI PROPS	593,314	474,933
EQUITY	ADVANTEST	615,565	287,987
EQUITY	TAIYO YUDEN CO	306,003	263,086
EQUITY	TELECOM CORP OF NZ	213,277	308,043
EQUITY	VENTURE CORP LTD	362,176	457,127
EQUITY	WOOLWORTHS LTD	738,261	1,162,920
EQUITY	YOKOGAWA ELECTRIC	439,445	470,931
EQUITY	ASTRAZENECA	3,335,765	3,624,775
EQUITY	AUST + NZ BANK GRP	227,728	359,447
EQUITY	NTT DOCOMO	507,263	322,632
EQUITY	PUBLISHING + BROADCASTING LTD	690,933	496,952
EQUITY	NIKKO CORDIAL CORP	727,824	758,676
EQUITY	SUZUKI MOTOR CORP	694,231	845,555
EQUITY	CITIGROUP INC	863,589	933,040
EQUITY	HEINZ H J CO	433,190	438,634
EQUITY	UNOCAL CORP	1,286,558	1,081,613
EQUITY	TRANSOCEAN INC	264,438	182,351
EQUITY	AES CORP	1,517,835	526,415
EQUITY	AMGEN INC	629,805	764,060
EQUITY	DISNEY WALT CO	713,215	667,550
EQUITY	EXXON MOBIL CORP	1,679,155	1,587,222
EQUITY	FEDERAL NATL MTG ASSN	1,141,530	1,038,576
EQUITY	GUIDANT CORP	458,899	479,412
EQUITY	HEWLETT PACKARD CO	985,378	653,101
EQUITY	MEDTRONIC INC	375,759	388,557
EQUITY	MOTOROLA INC	457,570	254,610
EQUITY	PFIZER INC	2,822,004	3,934,080
EQUITY	WAL MART STORES INC	387,859	407,892
EQUITY	EMERSON ELEC CO	545,812	444,570
EQUITY	SPRINT CORP	1,393,832	1,661,760
EQUITY	ILLINOIS TOOL WKS INC	391,013	434,610
EQUITY	ANHEUSER BUSCH COS INC	561,873	607,495
EQUITY	CADENCE DESIGN SYS INC	485,413	296,676
EQUITY	FEDERAL HOME LN MTG CORP	924,300	776,781
EQUITY	LILLY ELI + CO	1,296,807	1,310,430
EQUITY	ROYAL DUTCH PETE CO	850,655	797,202
EQUITY	STATE STREET CORPORATION	777,294	768,300
EQUITY	INTERPUBLIC GROUP COS INC	407,924	373,302
EQUITY	PEPSICO INC	649,505	623,000
EQUITY	MITSUBISHI MOTOR	222,858	121,874
EQUITY	AUTOMATIC DATA PROCESSING INC	1,442,533	1,439,050
EQUITY	BANK ONE CORP	715,297	743,600
EQUITY	SCHLUMBERGER LTD	1,034,709	1,060,811
EQUITY	CONCORD EFS INC	98,768	100,096
EQUITY	KLA TENCOR CORP	1,873,035	2,631,334
EQUITY	QUALCOMM INC	1,503,077	1,823,250
EQUITY	XILINX INC	446,660	485,952
EQUITY	ALTERA CORP	1,168,015	1,159,480
EQUITY	PMC SIERRA INC	1,303,280	629,901
EQUITY	LINEAR TECHNOLOGY CORP	504,659	444,498
EQUITY	ASML HOLDING N V	461,500	198,848
EQUITY	CABLEVISION NY GROUP CLASS A	1,503,872	963,036
EQUITY	FOREST LABS INC	400,013	1,538,475
EQUITY	SAP AKTIENGESELLSCHAFT	487,284	599,010

EQUITY	APPLIED MICRO CIRCUITS CORP	708,815	586,245
EQUITY	ARM HLDGS	583,592	179,107
EQUITY	NOKIA (AB) OY	864,705	1,101,665
EQUITY	ASML HOLDING NV	693,565	725,559
EQUITY	AGILENT TECHNOLOGIES INC	1,967,364	1,469,007
EQUITY	ALLERGAN INC	1,791,605	2,305,290
EQUITY	AEGON NV	3,272,678	1,558,298
EQUITY	BOUYGUES	1,583,401	1,037,998
EQUITY	BAYERISCHE MOTOREN WERKE AG	431,000	480,871
EQUITY	KONNKLIJKE PHILIPS ELECTRS N V	218,029	162,435
EQUITY	PHILIPS ELEC(KON)	501,944	386,038
EQUITY	CHECKFREE CORP NEW	787,068	526,176
EQUITY	JOHNSON ELEC HLDGS	400,259	359,486
EQUITY	TELUS CORP	226,367	562,554
EQUITY	TELEKOM AUSTRIA	534,094	725,761
EQUITY	APPLERA CORP APPLIED BIOSYS	987,447	785,939
EQUITY	VIVENDI UNIVERSAL	1,286,388	988,333
EQUITY	J P MORGAN CHASE + CO	1,684,315	1,702,164
EQUITY	AOL TIME WARNER INC	2,938,194	2,519,694
EQUITY	FLUOR CORP NEW	934,710	857,820
EQUITY	LI + FUNG	390,937	755,218
EQUITY	VODAFONE GROUP PLC NEW	15,942	19,650
EQUITY	RECKITT BENCKISER PLC	318,386	359,653
EQUITY	STMICROELECTRONICS	395,915	356,471
EQUITY	NAVISTAR INTL CORP INC	434,394	440,505
EQUITY	ASTRAZENECA PLC	1,810,735	1,789,803
EQUITY	PEPSI BOTTLING GROUP INC	535,227	472,472
EQUITY	SPRINT CORP	2,704,870	1,589,875
EQUITY	BAKER HUGHES INC	1,046,386	1,181,664
EQUITY	AIR PRODS + CHEMS INC	380,678	370,240
EQUITY	UNITED TECHNOLOGIES CORP	1,229,048	1,494,513
EQUITY	INTEL CORP	306,851	399,053
EQUITY	LOWES COS INC	612,928	1,666,460
EQUITY	WELLS FARGO + CO NEW	494,717	554,400
EQUITY	MICROSOFT CORP	1,517,048	1,362,452
EQUITY	GENERAL ELEC CO	827,263	717,000
EQUITY	CISCO SYS INC	2,723,714	2,598,633
EQUITY	WASHINGTON MUT INC	2,089,257	3,659,676
EQUITY	AMERICAN STD COS INC DEL	563,172	598,833
EQUITY	JAPAN TELECOM HLDG	410,828	425,567
EQUITY	RENAULT (REGIE NATIONALE)	829,618	951,660
EQUITY	TOKYO ELECTRON	604,207	805,580
EQUITY	SWIRE PACIFIC	212,565	168,354
EQUITY	SHIONOGI + CO	763,206	650,394
EQUITY	NOMURA HOLDINGS	469,854	342,686
EQUITY	NEW WORLD DEVEL CO	239,767	104,348
EQUITY	MITSUBISHI ESTATE	466,312	318,226
EQUITY	HIROSE ELECTRIC	297,115	380,412
EQUITY	DAIWA SECURITIES GROUP INC	378,610	218,364
EQUITY	DEUTSCHE TELEKOM	450,352	573,835
EQUITY	SIEMENS AG NPV (REGD)	585,894	520,009
EQUITY	SWISSCOM AG	1,331,326	1,374,239
EQUITY	ROBERT HALF INTL INC	479,742	369,330
EQUITY	EBAY INC	403,740	760,514
EQUITY	FLEETBOSTON FINL CORP	1,459,226	1,368,146

EQUITY	AMERICAN GREETINGS CORP	405,564	392,800
EQUITY	GENERAL MTRS CORP	682,182	489,600
EQUITY	GENERAL MTRS CORP	478,082	372,771
EQUITY	GOLDEN WEST FINL CORP DEL	176,299	192,024
EQUITY	IMC GLOBAL INC	541,124	235,521
EQUITY	PMI GROUP INC	335,724	338,184
EQUITY	STARWOOD HOTELS + RESORTS	391,575	328,785
EQUITY	APPLIED MATERIALS INC	2,584,709	2,805,634
EQUITY	DEL MONTE FOODS CO	268,184	309,400
EQUITY	POLYCOM INC	586,745	390,852
EQUITY	TERADYNE INC	1,428,246	891,465
EQUITY	BOC GROUP	339,469	297,654
EQUITY	HSBC HLDGS	804,267	867,226
EQUITY	UNILEVER	569,003	630,588
EQUITY	PEARSON	1,193,965	737,847
EQUITY	VODAFONE GROUP	2,972,124	4,313,373
EQUITY	REED ELSEVIER PLC	529,314	574,140
EQUITY	ROYAL BK SCOT GRP	1,550,842	2,005,756
EQUITY	SMITHS GROUP	1,315,559	1,102,980
EQUITY	BG GROUP	335,483	367,744
EQUITY	ASTRAZENECA	1,133,839	1,371,373
EQUITY	AIR LIQUIDE(L)	456,468	459,581
EQUITY	FORBO HLDG	784,993	452,918
EQUITY	AMERICREDIT CORP	625,958	123,975
EQUITY	CREDENCE SYSTEMS CORP	365,573	67,760
EQUITY	NORSK HYDRO AS	984,938	1,145,891
EQUITY	SAP AG	224,350	259,458
EQUITY	FORENINGSSPARBK	746,560	848,943
EQUITY	UPM KYMMENE OY	342,786	280,234
EQUITY	FRANCE TELECOM	574,560	610,766
EQUITY	ROYAL DUTCH PETROL	3,488,581	3,351,256
EQUITY	SCHNEIDER ELECTRIC	430,404	385,510
EQUITY	CORUS GROUP	484,977	145,791
EQUITY	BAE SYSTEMS	695,376	518,145
EQUITY	LAM RESH CORP	663,118	671,949
EQUITY	RYANAIR HOLDGS PLC	469,284	686,970
EQUITY	BCE INC	711,340	1,046,953
EQUITY	FOUR SEASONS HOTELS INC	370,387	263,886
EQUITY	PARTNERRE LTD	446,393	511,100
EQUITY	LAUDER ESTEE COS INC	635,941	663,894
EQUITY	XL CAPITAL LTD	1,164,639	1,079,000
EQUITY	BERKSHIRE HATHAWAY INC DEL	1,265,738	1,522,500
EQUITY	COX COMMUNICATIONS INC NEW	772,514	618,860
EQUITY	THOMSON CORP	344,212	364,820
EQUITY	MANULIFE FINL CORP	185,416	427,222
EQUITY	BOMBARDIER INC	1,122,058	1,422,376
EQUITY	AIFUL CORP	551,371	281,424
EQUITY	BHP BILLITON LTD	650,826	922,332
EQUITY	BHP BILLITON PLC	297,362	315,838
EQUITY	MACROMEDIA INC	1,209,386	932,072
EQUITY	SUNCOR ENERGY INC	409,734	505,401
EQUITY	ABITIBI CONSOLIDATED INC	945,894	670,278
EQUITY	ASSA ABLOY	534,656	338,853
EQUITY	SYNTHES STRATEC INC	238,264	459,396
EQUITY	ENPLAS CORPORATION	616,906	306,933

EQUITY	NOVELLUS SYS INC	310,603	377,196
EQUITY	CRH	398,798	401,469
EQUITY	NISSAN MTR LTD	178,750	492,700
EQUITY	CAPITAL GUARDIAN	10,415,309	12,910,352
EQUITY	YAHOO JAPAN CORP	594,348	1,299,188
EQUITY	PLACER DOME INC	347,128	364,305
EQUITY	INVESTORS GROUP INC	472,321	711,904
EQUITY	THOMSON CORP	1,086,684	1,351,183
EQUITY	GENZYME CORP	546,492	200,459
EQUITY	MIRANT CORP	271,884	254,040
EQUITY	PATTERSON UTI ENERGY INC	201,837	255,960
EQUITY	PRIDE INTERNATIONAL INC	281,841	333,114
EQUITY	DEAN FOODS CO NEW	131,550	207,900
EQUITY	MANTECH INTL CORP	202,877	214,816
EQUITY	PETCO ANIMAL SUPPLIES INC	147,269	156,528
EQUITY	CASUAL MALE RETAIL GROUP INC	231,928	395,478
EQUITY	CROWN HLDGS INC	392,882	351,288
EQUITY	ARRIS GROUP INC	154,314	145,328
EQUITY	BROWN + BROWN INC	112,677	152,750
EQUITY	C D I CORP	191,315	215,468
EQUITY	CV THERAPEUTICS INC	210,869	189,824
EQUITY	COGNIZANT TECHNOLOGY SOLUTION	50,322	387,324
EQUITY	HILB ROGAL + HAMILTON CO	184,459	265,512
EQUITY	IDENTIX INC	263,200	238,760
EQUITY	ILEX ONCOLOGY INC	466,059	217,392
EQUITY	IMMUNOMEDICS INC	742,631	167,215
EQUITY	KOPIN CORP	411,606	303,552
EQUITY	KROLL INC	329,162	384,252
EQUITY	MICROS SYS INC	180,704	234,158
EQUITY	POWER ONE INC	356,539	333,190
EQUITY	REMEC INC	177,185	165,648
EQUITY	TAKE TWO INTERACTIVE SOFTWARE	123,644	223,886
EQUITY	TITAN CORP	196,088	170,814
EQUITY	ZORAN CORP	258,819	278,545
EQUITY	ACCREDO HEALTH INC	200,659	202,740
EQUITY	AMERICAN CAP STRATEGIES LTD	204,880	259,376
EQUITY	AMERICREDIT CORP	192,860	211,185
EQUITY	FIRST HEALTH GROUP CORP	351,599	698,280
EQUITY	UNIVERSAL HEALTH SVCS INC	108,007	217,910
EQUITY	CABOT CORP	318,334	364,490
EQUITY	HARRIS CORP DEL	229,785	189,315
EQUITY	GRANT PRIDECO INC	245,352	259,675
EQUITY	SONUS NETWORKS INC	92,464	324,938
EQUITY	NETWORKS ASSOCS INC	253,684	187,664
EQUITY	FOUNDRY NETWORKS INC	132,034	246,240
EQUITY	OMNIVISION TECHNOLOGIES INC	69,208	187,200
EQUITY	CHECKFREE CORP NEW	323,459	281,184
EQUITY	REGENERATION TECH INC DEL	203,521	276,432
EQUITY	TELIK INC	352,306	329,435
EQUITY	HUB INTL LTD	181,040	212,040
EQUITY	QUEST SOFTWARE INC	231,281	249,900
EQUITY	RUBY TUESDAY INC	224,303	279,449
EQUITY	DYNEGY INC NEW	127,095	229,740
EQUITY	ANNTAYLOR STORES CORP	216,691	431,355
EQUITY	BEAZER HOMES USA INC	211,985	250,500

EQUITY	HARMAN INTL INDS INC NEW	115,320	189,936
EQUITY	HOLLYWOOD ENTMT CORP	183,598	230,480
EQUITY	INTERGRAPH CORP	220,576	526,750
EQUITY	JONES APPAREL GROUP INC	336,693	997,766
EQUITY	KELLWOOD CO	404,258	411,190
EQUITY	KEY ENERGY SVCS INC	254,443	231,552
EQUITY	LTX CORP	446,417	422,380
EQUITY	PIER 1 IMPORTS INC	276,119	320,280
EQUITY	SONIC AUTOMOTIVE INC	40,901	46,011
EQUITY	TRIAD HOSPS INC	292,417	238,272
EQUITY	AAIPHARMA INC	146,424	242,536
EQUITY	BLUE RHINO CORP	166,227	173,855
EQUITY	ACTIVISION INC NEW	301,708	361,760
EQUITY	CENTILLIUM COMMUNICATIONS INC	89,209	280,453
EQUITY	CAREMARK RX INC	150,865	544,416
EQUITY	DSP GROUP INC	268,265	342,327
EQUITY	LIFEPOINT HOSPS INC	181,316	247,092
EQUITY	MEDIACOM COMMUNICATIONS CORP	296,193	334,593
EQUITY	CURTISS WRIGHT CORP	106,728	107,440
EQUITY	WALTER INDS INC	260,875	292,575
EQUITY	ASM INTERNATIONAL N V	300,261	303,348
EQUITY	AURA SYS INC	91,024	27,638
EQUITY	INAMED CORP	351,888	794,612
EQUITY	SCOTTISH ANNUITY + LIFE	179,516	204,121
EQUITY	ATI TECHNOLOGIES INC	53,239	99,960
EQUITY	RUDOLPH TECHNOLOGIES INC	159,042	150,024
EQUITY	TARO PHARMA INDS	171,362	340,256
EQUITY	QUICKSILVER RES INC	145,374	158,070
EQUITY	GIVAUDAN AG	1,816,017	2,043,003
EQUITY	VODAFONE GROUP PLC NEW	267,258	268,321
EQUITY	CANADIAN NATURAL RES LTD	630,027	762,449
EQUITY	MOODYS CORP	397,893	500,481
EQUITY	SYNTHES STRATEC	438,227	583,994
EQUITY	DANSKE BANK	1,012,365	1,195,677
EQUITY	GLAXOSMITHKLINE	649,450	630,242
EQUITY	AOL TIME WARNER INC	1,943,611	2,563,700
EQUITY	COMPASS GROUP	1,410,594	1,342,099
EQUITY	DEUTSCHE BOERSE AG	1,611,935	1,988,885
EQUITY	YUKOS CORP	1,246,042	1,731,408
EQUITY	PORSCHE AG	554,981	535,609
EQUITY	ROCHE HOLDINGS AG	4,219,118	4,616,939
EQUITY	RAYTHEON CO	723,716	760,082
EQUITY	WILLIS GROUP HOLDINGS LTD	1,149,878	1,254,600
EQUITY	ENI	1,652,873	1,826,875
EQUITY	STATOIL ASA	1,031,298	1,073,660
EQUITY	EURONEXT	1,185,288	1,223,330
EQUITY	UBS AG	2,653,542	2,924,718
EQUITY	LIBERTY MEDIA CORP NEW	1,710,369	1,837,485
EQUITY	CREDIT SUISSE GRP	1,502,619	1,358,493
EQUITY	ENCANA CORP	181,731	239,007
EQUITY	WACHOVIA CORP 2ND NEW	724,904	718,681
EQUITY	ARAMARK CORP	789,728	784,027
EQUITY	ALCON INC	493,955	671,333
EQUITY	ENCANA CORP	1,717,282	2,322,705
EQUITY	CHINA TELECOM CORP	389,060	472,856

EQUITY	CHINA TELECOM CORP LTD	236,911	295,279
EQUITY	COMCAST CORP NEW	1,469,505	1,448,852
EQUITY	ALTRIA GROUP INC	1,540,715	1,499,974
EQUITY	INTERACTIVE CORP	1,315,213	2,131,834
EQUITY	COMPANHIA VALE DO RIO DOCE	1,409,994	1,529,566
EQUITY	ING GROEP NV	777,856	759,180
EQUITY	CNOOC LTD	686,142	814,039
EQUITY	KOREA WON	0	0
EQUITY	SAMSUNG ELECTRONIC	3,725,892	4,184,512
EQUITY	CITIGROUP INC	3,373,683	3,731,903
EQUITY	CISCO SYS INC	801,244	997,812
EQUITY	DELL COMPUTER CORP	1,139,145	1,322,505
EQUITY	FEDERAL NATL MTG ASSN	1,305,491	1,114,109
EQUITY	GUIDANT CORP	763,018	842,966
EQUITY	HOME DEPOT INC	376,803	380,714
EQUITY	MCGRAW HILL COS INC	667,044	728,810
EQUITY	MEDTRONIC INC	1,537,120	1,606,515
EQUITY	MICROSOFT CORP	3,835,462	4,090,685
EQUITY	NOKIA CORP	1,166,183	1,167,762
EQUITY	TYCO INTL LTD	1,319,704	1,549,907
EQUITY	BAXTER INTL INC	112,237	111,930
EQUITY	BANK AMER CORP	1,091,717	1,190,587
EQUITY	GANNETT INC	854,328	927,865
EQUITY	MARSH + MCLENNAN COS INC	2,787,259	2,978,402
EQUITY	CADENCE DESIGN SYS INC	644,755	750,192
EQUITY	FEDERAL HOME LN MTG CORP	965,975	986,207
EQUITY	ANADARKO PETE CORP	755,306	735,534
EQUITY	STMICROELECTRONICS N V	345,215	286,590
EQUITY	CHECK POINT SOFTWARE	926,724	1,140,743
EQUITY	CENDANT CORP	1,374,823	1,708,340
EQUITY	FISERV INC	1,019,100	966,455
EQUITY	KOHLS CORP	905,878	929,207
EQUITY	WALGREEN CO	929,668	924,371
EQUITY	XILINX INC	1,415,407	1,256,642
EQUITY	MGM MIRAGEINC	1,502,032	1,829,997
EQUITY	INTERNATIONAL GAME TECHNOLOGY	1,018,515	1,262,752
EQUITY	BARD C R INC	806,692	1,063,945
EQUITY	NEWS CORP LTD	833,482	971,970
EQUITY	UNITEDHEALTH GROUP INC	1,368,219	1,809,000
EQUITY	TEVA PHARMACEUTICAL INDS LTD	502,018	1,029,579
EQUITY	NOKIA (AB) OY	988,436	941,306
EQUITY	STMICROELECTRONICS	3,246,933	2,444,760
EQUITY	CLEAR CHANNEL COMMUNICATIONS	1,832,676	1,630,319
EQUITY	RECKITT BENCKISER PLC	339,069	449,934
EQUITY	RELIANCE INDS LTD	1,828,647	2,132,768
EQUITY	BCO POPULAR ESP	1,183,292	1,498,389
EQUITY	GRUPO TELEVISION SA DE CV	604,196	530,093
EQUITY	PFIZER INC	977,282	1,052,845
EQUITY	METTLER TOLEDO INTL INC	1,075,189	988,634
EQUITY	AVENTIS SA	2,144,697	2,186,338
EQUITY	TOTAL SA	3,227,059	3,726,990
EQUITY	METRO AG	634,035	689,062
EQUITY	ALTADIS SA	759,444	880,123
EQUITY	HENNES + MAURITZ	782,211	756,876
EQUITY	DEUTSCHE TELEKOM	1,975,278	2,007,674

EQUITY	CANON INC	1,936,857	2,202,623
EQUITY	CHUGAI PHARM CO	729,233	838,336
EQUITY	HONDA MOTOR CO	1,592,572	1,485,405
EQUITY	KAO CORP	1,494,226	1,247,096
EQUITY	NEWS CORPORATION	241,869	235,234
EQUITY	NOMURA HOLDINGS	751,700	761,524
EQUITY	TAKEDA CHEM INDS	1,509,252	1,165,838
EQUITY	NEWS CORPORATION	834,699	854,949
EQUITY	YAMANOUCHI PHARM	1,615,261	1,394,587
EQUITY	PUBLISHING + BROADCASTING LTD	922,783	968,618
EQUITY	CHINA MOBILE (HK)	1,248,447	2,193,600
EQUITY	DIAGEO	753,574	739,857
EQUITY	VODAFONE GROUP	1,353,270	1,624,504
EQUITY	ROYAL BK SCOT GRP	2,713,542	3,023,529
EQUITY	BP PLC	1,259,371	1,171,806
EQUITY	BG GROUP	391,882	441,107
EQUITY	WPP GROUP	1,105,668	900,289
EQUITY	ADIDAS SALOMON AG	805,119	818,916
EQUITY	ATLAS COPCO AB	1,104,733	1,297,222
EQUITY	BANCA INTESA SPA	679,560	663,335
EQUITY	BRITISH SKY BROADCAST	1,144,664	1,113,338
EQUITY	EOG RESOURCES INC	708,400	706,468
EQUITY	NORTHROP GRUMMAN CORP	2,432,208	2,243,971
EQUITY	ABBEY NATIONAL	745,476	716,201
EQUITY	NORTHERN TRUST CORP	331,957	443,183
EQUITY	BERKSHIRE HATHAWAY INC DEL	971,716	996,300
EQUITY	LAMAR ADVERTISING CO	756,483	793,281
EQUITY	WHOLE FOODS MKT INC	476,045	467,695
EQUITY	BROOKHAVEN CAPITAL	9,308,840	7,805,900
EQUITY	LABORATORY CORP AMER HLDGS	2,246,336	2,412,000
EQUITY	ERICSSON (LM) TEL	303,030	835,618
EQUITY	ORBOTECH LTD	1,489,745	1,110,884
EQUITY	GIVAUDAN AG	1,006,531	1,035,178
EQUITY	GRUPO AEROPORTUARIO DEL	2,242,105	2,324,707
EQUITY	VIVENDI UNIVERSAL	3,130,376	3,871,425
EQUITY	GLAXOSMITHKLINE	718,816	778,999
EQUITY	AOL TIME WARNER INC	1,030,830	1,609,000
EQUITY	MICHAEL PAGE INTL	3,489,756	2,915,275
EQUITY	CERIDIAN CORP NEW	3,193,084	3,394,000
EQUITY	NESTLE SA	1,650,979	1,650,733
EQUITY	LIBERTY MEDIA CORP NEW	1,725,639	2,427,600
EQUITY	CREDIT SUISSE GRP	1,026,290	1,597,545
EQUITY	JULIUS BAER HLDG	1,396,322	1,862,759
EQUITY	ERICSSON L M TEL CO	2,040,988	2,168,520
EQUITY	BCP POP VERON NOV	1,716,250	1,917,250
EQUITY	MEITEC CORPORATION	2,755,467	2,906,017
EQUITY	WASHINGTON MUT INC	1,099,869	1,239,000
EQUITY	FEDERAL NATL MTG ASSN	1,633,131	1,551,120
EQUITY	HOME DEPOT INC	993,467	1,523,520
EQUITY	SYNOPSYS INC	2,196,855	2,968,800
EQUITY	INTERPUBLIC GROUP COS INC	4,697,917	5,084,400
EQUITY	CONCORD EFS INC	1,401,098	2,428,800
EQUITY	NOVELL INC	2,580,383	3,003,000
EQUITY	TJX COS INC NEW	2,042,403	2,128,920
EQUITY	GRUPO TELEVISION SA DE CV	3,733,157	4,191,750

EQUITY	GLAXOSMITHKLINE PLC	1,802,474	1,816,192
EQUITY	AVENTIS SA	2,040,920	2,321,735
EQUITY	BULGARI SPA	2,605,780	3,035,375
EQUITY	AKZO NOBEL NV	1,539,757	1,812,867
EQUITY	DAIWA SECURITIES GROUP INC	2,263,266	2,450,843
EQUITY	ANSELL LTD	1,631,623	1,752,931
EQUITY	TECHNE CORP	647,491	919,302
EQUITY	DIAGEO	2,245,476	2,277,289
EQUITY	FIRST HEALTH GROUP CORP	3,177,330	3,450,000
EQUITY	NEOPOST	1,180,449	1,606,082
EQUITY	HENKEL KGAA	2,654,452	2,400,418
EQUITY	EFUNDS CORP	4,933,615	5,765,000
EQUITY	NEWS CORP LTD	2,614,833	3,571,860
EQUITY	TELEPHONE + DATA SYS INC	3,711,198	3,131,100
EQUITY	KONNKLIJKE PHILIPS ELECTRS N V	3,464,115	3,974,880
EQUITY	SKY PERFECT COMMUN	4,379,233	3,296,991
EQUITY	VIVENDI UNIVERSAL	4,490,241	4,805,154
EQUITY	MILLEA HOLDINGS INC	3,607,846	3,960,225
EQUITY	TRIZEC CDA INC	3,789,897	2,464,581
EQUITY	COMCAST CORP NEW	2,902,939	3,719,070
EQUITY	CHECKPOINT SYS INC	3,783,440	4,740,250
EQUITY	EZAKI GLICO CO	659,042	663,710
EQUITY	NIPPON TEL+TEL CP	4,004,813	3,828,407
EQUITY	CABLE + WIRELESS	3,747,389	2,668,340
EQUITY	DISNEY WALT CO	3,796,619	4,108,000
EQUITY	MARRIOTT INTL INC NEW	3,460,262	3,726,740
EQUITY	FAIRFAX FINL HLDGS LTD	3,767,837	5,771,247
EQUITY	GENERAL MTRS CORP	3,767,503	2,664,000
EQUITY	GENERAL MTRS CORP	3,652,739	4,509,120
EQUITY	SHAW COMMUNICATIONS INC	3,538,954	4,519,200
EQUITY	NIPPON BROADCASTING	3,337,787	2,303,893
EQUITY	NIPPONKOA INSURAN	3,637,338	3,086,196
EQUITY	ESSILOR INTL	1,021,772	1,007,103
EQUITY	ROBERTET SA	1,523,073	1,991,183
EQUITY	IAMGOLD CORP	120,791	145,722
EQUITY	JZ EQUITY PARTNERS	422,491	454,628
EQUITY	FURSY	151,785	168,481
EQUITY	BUDERUS AG	1,484,690	1,768,458
EQUITY	LOUVRE	1,244,507	1,533,047
EQUITY	T HASEGAWA CO	502,673	488,028
EQUITY	CALTAGIRONE EDITORE SPA	261,903	314,074
EQUITY	WENDEL INVESTISSEMENT COMPAN'	1,473,403	1,940,711
EQUITY	DAE DUCK ELECTRNC	794,540	1,083,089
EQUITY	SAMSUNG ELECTRONIC	734,219	856,425
EQUITY	EDIPRESSE SA	546,846	738,253
EQUITY	VOSSLOH AG	878,563	1,076,578
EQUITY	UTD SERVICES GRP	586,809	559,103
EQUITY	CARBONE LORRAINE	716,376	1,086,339
EQUITY	GEWISS SPA ORD SHS	228,234	267,680
EQUITY	AFFICHAGE HLDG	235,830	226,644
EQUITY	AGGREGATE IND	459,172	521,447
EQUITY	MILLENNIUM AND COPTHNE	643,072	788,771
EQUITY	PARGESA HLDGS SA	1,045,530	1,222,989
EQUITY	BARRICK GOLD CORP	228,354	268,500
EQUITY	ITALCEMENTI DI RISP	690,271	812,457

EQUITY	SPIRAX SARCO ENGR	454,898	590,341
EQUITY	DECEUNINCK	162,267	210,923
EQUITY	VIVENDI UNIVERSAL	517,885	728,054
EQUITY	OPG GROEP NV	1,132,859	1,215,872
EQUITY	EURAZEO	754,030	762,217
EQUITY	HEINEKEN HOLDING	609,370	575,093
EQUITY	KUHNE + NAGEL AG	1,366,849	1,469,123
EQUITY	DAEDUCK GDS	855,701	942,445
EQUITY	UBS AG	826,978	1,112,547
EQUITY	ENCANA CORP	1,125,456	1,342,950
EQUITY	TELEGRAAF HOLDING	596,209	643,076
EQUITY	SIKA LTD	896,875	1,096,859
EQUITY	CORP FINANC ALBA	1,937,304	2,522,924
EQUITY	CARTER HOLT HARVEY	560,239	628,773
EQUITY	DAIICHI PHARM CO	548,142	521,008
EQUITY	FUJI PHOTO FILM CO	621,712	577,972
EQUITY	HAW PAR CORP LTD	674,253	862,578
EQUITY	NINTENDO CO	714,892	727,046
EQUITY	SECOM CO	1,252,076	1,319,176
EQUITY	SHIMANO INC	1,369,544	1,572,351
EQUITY	GALERIES LAFAYETTE	998,944	1,356,201
EQUITY	AIOI INSURANCE COMPANY LTD	500,147	607,953
EQUITY	ONO PHARMACEUTICAL	1,437,683	1,394,129
EQUITY	NIPPONKOA INSURAN	860,659	843,223
EQUITY	SUEDZUCKER AG	624,066	687,172
EQUITY	NEOPOST	769,999	1,189,690
EQUITY	NIPPON TV NETWORK	1,469,624	1,549,282
EQUITY	FLUGHAFEN WIEN AG	711,054	726,905
EQUITY	MERCK KGAA	714,523	871,597
EQUITY	HUNTER DOUGLAS NV	304,153	333,021
EQUITY	PETROCHINA CO LTD	465,946	604,000
EQUITY	ITALMOBILIARE	516,381	601,161
EQUITY	ENODIS PLC	117,906	128,712
EQUITY	RANDSTAD HLDGS NV	443,970	554,653
EQUITY	DEL MONTE PACIFIC	502,026	607,609
EQUITY	KAUFMAN SHORT TERM CASH	23,037,727	23,037,727
EQUITY	KAUFMAN SHORT TERM CASH	1,430,204	1,430,204
EQUITY	KAUFMAN SHORT TERM CASH	1,619,439	1,619,439
EQUITY	KAUFMAN SHORT TERM CASH	2,888,265	2,888,265
EQUITY	WESTPACTRUST SECS NZ	1,694,787	1,694,787
EQUITY	LLOYDS BANK PLC	996,672	996,672
EQUITY	ANZ DEL INC	996,903	996,903
EQUITY	HBOS TREAS SVCS PLC	1,196,280	1,196,280
EQUITY	ROYAL BK OF SCOTLAND PLC	399,512	399,512
EQUITY	GENERAL ELEC CAP CORP	1,498,450	1,498,450
EQUITY	DANSKE CORP	997,266	997,266
EQUITY	KAUFMAN SHORT TERM CASH	2,676,456	2,676,456
EQUITY	KAUFMAN SHORT TERM CASH	79,384	79,384
EQUITY	KAUFMAN SHORT TERM CASH	51,743	51,743
EQUITY	KAUFMAN SHORT TERM CASH	783,911	783,911
EQUITY	KAUFMAN SHORT TERM CASH	220,466	220,466
EQUITY	KAUFMAN SHORT TERM CASH	5,838,804	5,838,804
EQUITY	KAUFMAN SHORT TERM CASH	2,425,626	2,425,626
EQUITY	EURO CURRENCY	3,077	3,091
EQUITY	US DOLLAR	98,200	98,200

EQUITY	CANADIAN DOLLAR	(362)	(361)
EQUITY	EURO CURRENCY	(3)	(2)
EQUITY	JAPANESE YEN	10,019	9,988
EQUITY	SOUTH KOREAN WON	23	23
EQUITY	CANADIAN DOLLAR	24	27
EQUITY	EURO CURRENCY	620	729
EQUITY	US DOLLAR	(114,401)	(114,401)
EQUITY	EURO CURRENCY	7,950	7,963
EQUITY	JAPANESE YEN	118,809	118,591
EQUITY	SINGAPORE DOLLAR	11	11
EQUITY	POUND STERLING	8	8
EQUITY	US DOLLAR	85,196	85,196
EQUITY	CANADIAN DOLLAR	4,520	4,493
EQUITY	POUND STERLING	12,849	12,855
EQUITY	JAPANESE YEN	33,972	33,910
EQUITY	SOUTH KOREAN WON	7	7
EQUITY	US DOLLAR	(164)	(164)
EQUITY	JAPANESE YEN	36,242	35,780
EQUITY	JAPANESE YEN	102,694	102,506
EQUITY	EURO CURRENCY	9,858	9,905
EQUITY	JAPANESE YEN	66,431	66,221
EQUITY	SINGAPORE DOLLAR	(1)	(1)
EQUITY	US DOLLAR	(923)	(923)
EQUITY	SWISS FRANC	4,395	4,319
TOTAL EQUITY		881,413,189	946,206,000

Open Trades - Purchases

Composite

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STATE STREET.

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC	Rate / Shares/Par/Contracts	Mat Date / Interest	Trd Date / Net Amount	Cont Stl Date / Current Value	Fail Days / Unreal Gn/Ls	Broker / Trade Curr
Base Currency: USD - US DOLLAR							
AUSTRALIAN DOLLAR						Exchange Rate:	1 491091
662075902	NEWS CORPORATION			30 Jun 2003	03 Jul 2003		WARBURG FORMERLY S G WARBURG SECS / AUD
03HBGA20524	PREF LTD SHS AUD0 5	38,167 000 Local	0.00	360,998 75			
21A9		Base	0.00	241,869 16	242,103.77		-234 61
AUSTRALIAN DOLLAR Total Long		38,167 000 Local	0.00	360,998.75			
		Base	0 00	241,869.16	242,103 77		-234 61
DANISH KRONE						Exchange Rate	6 470100
708525902	H LUNDBECK A S			27 Jun 2003	02 Jul 2003		MORGAN STANLEY AND CO INTERNATIONAL / DKK
031MFT09709	DKK5	300 000 Local	0 00	39,378.60			
21A7		Base	0 00	6,056.57	6,086 24		-29 67
DANISH KRONE Total Long		300 000 Local	0 00	39,378.60			
		Base	0 00	6,056 57	6,086 24		-29 67
EURO CURRENCY						Exchange Rate	0 870815
GERMANY							
584235907	DEUTSCHE TELEKOM			27 Jun 2003	01 Jul 2003		JP MORGAN / EUR
03HBFT11874	NPV(REGD)	26,568 000 Local	0.00	361,688 06			
21A9		Base	0 00	413,246 80	415,344 32		-2,097 52
GERMANY Total Long		26,568.000 Local	0 00	361,688 06			
		Base	0.00	413,246 80	415,344 32		-2,097 52
NETHERLANDS							

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STATEMENT 9 C

Open Trades - Purchases

Composite

As of: June 30, 2003 *View Date: January 15, 2004*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC / Adjustment	Rate / Shares/Par/Contracts	Mat Date / Interest	Trd Date / Net Amount	Cont Stl Date	Fail Days	Broker / Current Value	Trade Curr / Unreal Gn/Ls
710804907	HEINEKEN NV			26 Jun 2003	01 Jul 2003		CITIGROUPGLOBAL MARKETS LIMITED	EUR
031MFT02170	EUR2	1,500 000	Local	0 00	46,626 08			
21A7			Base	0.00	53,291 27		53,543 04	-251 77
710804907	HEINEKEN NV			26 Jun 2003	01 Jul 2003		KLEINWORTBENSON SECURITIES LIMITED	EUR
031MFT03501	EUR2	700 000	Local	0 00	21,810 03			
21A7			Base	0.00	24,927.77		25,045 54	-117 77
710804907	HEINEKEN NV			27 Jun 2003	02 Jul 2003		LEHMAN BROTHERS INTERNATIONAL (EUROPE)	EUR
031MFT09769	EUR2	200 000	Local	0 00	6,313.80			
21A7			Base	0.00	7,213 83		7,250 45	-36 62
710804907	HEINEKEN NV			27 Jun 2003	02 Jul 2003		CITIGROUPGLOBAL MARKETS LIMITED	EUR
031MFT11020	EUR2	1,700 000	Local	0 00	53,220 86			
21A7			Base	0 00	60,807.51		61,116 15	-308 64
710804907	HEINEKEN NV			27 Jun 2003	02 Jul 2003		ABN AMRO EQUITIES (UK) LTD LONDON	EUR
031MFT11711	EUR2	400 000	Local	0 00	12,559 43			
21A7			Base	0 00	14,349 78		14,422 62	-72 84
710804907	HEINEKEN NV			30 Jun 2003	03 Jul 2003		CITIGROUPGLOBAL MARKETS LIMITED	EUR
031MFU09773	EUR2	1,200 000	Local	0 00	37,219 51			
21A7			Base	0 00	42,811 75		42,741 01	70.74
NETHERLANDS Total Long		5,700 000	Local	0 00	177,749 71			
			Base	0 00	203,401.91		204,118 81	-716 90
EURO CURRENCY Total Long		32,268 000	Local	0 00	539,437.77			
			Base	0 00	616,648.71		619,463 13	-2,814 42
JAPANESE YEN							Exchange Rate	120 075000

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STATEMENT 9C

Open Trades - Purchases

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description	Shares/Par/Contracts		Rate / Interest	Mat Date / Cont Stl Date	Trd Date / Fail Days	Broker / Net Amount	Current Value	Trade Curr / Unreal Gn/Ls
617232004	CANON INC				01 Jul 2003	25 Jun 2003	WARBURG DILLION READ (ASIA) LTD		JPY
031MFT09674	JPY50	2,000 000	Local	0 00			10,993,076.00		
21A7			Base	0 00			93,530 23	91,551.75	1,978 48
659672000	MITSUBISHI ESTATE				01 Jul 2003	26 Jun 2003	LEHMAN BROTHERS SECS (ASIA)		JPY
031MFS04116	JPY50	3,000 000	Local	0.00			2,386,025 00		
21A7			Base	0.00			19,999 37	19,871 12	128 25
659678007	MITSUBISHI CORP				01 Jul 2003	26 Jun 2003	CS FIRST BOSTON (HONG KONG) LIMITED		JPY
031MFS04783	JPY50	3,000 000	Local	0 00			2,495,078.00		
21A7			Base	0 00			20,913 44	20,779 33	134 11
661650903	SEIKO EPSON CORP				01 Jul 2003	26 Jun 2003	CITIGROUPGLOBAL MARKETS INC		JPY
031MFS03016	NPV	5,200 000	Local	0.00			17,573,399 00		
21A7			Base	0 00			147,298 09	146,353 52	944 57
659678007	MITSUBISHI CORP				02 Jul 2003	27 Jun 2003	CS FIRST BOSTON (HONG KONG) LIMITED		JPY
031MFT02646	JPY50	3,000 000	Local	0 00			2,503,988 00		
21A7			Base	0 00			20,919 74	20,853 53	66 21
JAPANESE YEN Total Long		16,200 000	Local	0 00			35,951,566 00		
			Base	0 00			302,660 87	299,409.25	3,251 62
POUND STERLING								Exchange Rate	0 606006
092528900	GLAXOSMITHKLINE				30 Jun 2003	25 Jun 2003	1 INSTINET U.K LTD		GBP
03HBFR11650	ORD GBP0 25	627 000	Local	0 00			7,789.95		
21A9			Base	0.00			13,077.76	12,854 58	223.18
000445007	ABBEY NATIONAL				01 Jul 2003	26 Jun 2003	JP MORGANSECURITIES INC		GBP
03HBFS09119	ORD GBP0 10	2,291 000	Local	0 00			10,829 78		
21A9			Base	0 00			18,021 85	17,870 75	151 10

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Open Trades - Purchases

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC	Shares/Par/Contracts / Adjustment	Rate	Mat Date	Trd Date / Interest	Cont Stl Date	Fail Days	Broker / Net Amount	Current Value	Trade Curr / Unreal Gn/Ls
073083909	REED ELSEVIER PLC				26 Jun 2003	01 Jul 2003		LEHMAN BROTHERS INTERNATIONAL (EUROPE)		GBP
031MFS10648	ORD GBP0.125	1,200 000		Local	0 00			6,097 50		
21A7				Base	0.00			10,146 86	10,061.78	85 08
092528900	GLAXOSMITHKLINE				26 Jun 2003	01 Jul 2003		INSTINET U K LTD		GBP
03HBFS09118	ORD GBP0 25	9,385 000		Local	0 00			115,877 60		
21A9				Base	0 00			192,832 05	191,215.27	1,616 78
073083909	REED ELSEVIER PLC				27 Jun 2003	02 Jul 2003		LEHMAN BROTHERS INTERNATIONAL (EUROPE)		GBP
031MFT09752	ORD GBP0 125	1,000.000		Local	0 00			5,099.90		
21A7				Base	0.00			8,412 03	8,415 59	-3 56
092528900	GLAXOSMITHKLINE				27 Jun 2003	02 Jul 2003		INSTINET U K. LTD		GBP
03HBFT11873	ORD GBP0 25	545 000		Local	0 00			6,740 13		
21A9				Base	0 00			11,117.50	11,122 22	-4 72
071921001	VODAFONE GROUP				30 Jun 2003	03 Jul 2003		INSTINET U K LTD		GBP
03HBFU10341	ORD USD0 10	160,149.000		Local	0 00			192,334 96		
21A9				Base	0.00			317,910 60	317,381.28	529 32
073083909	REED ELSEVIER PLC				30 Jun 2003	03 Jul 2003		LEHMAN BROTHERS INTERNATIONAL (EUROPE)		GBP
031MFU07015	ORD GBP0 125	700 000		Local	0 00			3,587 88		
21A7				Base	0 00			5,930.41	5,920 54	9 87
092528900	GLAXOSMITHKLINE				30 Jun 2003	03 Jul 2003		INSTINET U.K LTD		GBP
03HBFU13141	ORD GBP0 25	4,829.000		Local	0.00			59,493 50		
21A9				Base	0.00			98,336 85	98,173 12	163 73
POUND STERLING Total Long		180,726 000		Local	0.00			407,851.20		
				Base	0 00			675,785 91	673,015 13	2,770.78
SWISS FRANC									Exchange Rate	1 354550

Open Trades - Purchases

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC / Adjustment	Rate / Shares/Par/Contracts	Mat Date / Interest	Trd Date / Net Amount	Cont Stl Date / Current Value	Fail Days / Broker	Trade Curr / Unreal Gn/Ls
718472905	SWATCH GROUP			26 Jun 2003	01 Jul 2003	UBS AG	CHF
031MFS10078	CHF2 25(BR)	658 000	Local	0.00	81,305 60		
21A7			Base	0.00	60,320 20	60,024 07	296 13
718472905	SWATCH GROUP			26 Jun 2003	01 Jul 2003	KLEINWORTBENSON SECURITIES LIMITED	CHF
031MFT02694	CHF2 25(BR)	150.000	Local	0.00	18,444 63		
21A7			Base	0.00	13,683 98	13,616 80	67 18
718472905	SWATCH GROUP			27 Jun 2003	02 Jul 2003	UBS AG	CHF
031MFT09728	CHF2 25(BR)	299 000	Local	0 00	36,389 83		
21A7			Base	0 00	26,919 54	26,864 89	54 65
718472905	SWATCH GROUP			30 Jun 2003	03 Jul 2003	UBS AG	CHF
031MFU08327	CHF2 25(BR)	146.000	Local	0 00	17,939 44		
21A7			Base	0.00	13,272 74	13,243 84	28 90
SWISS FRANC Total Long		1,253 000	Local	0 00	154,079.50		
			Base	0.00	114,196 46	113,749.60	446 86
US DOLLAR						Exchange Rate	1 000000
74005P104	PRAXAIR INC			26 Jun 2003	01 Jul 2003	SANFORD CBERNSTEIN CO LLC	USD
03HBFT08427	COM	16,410 000	Local	0 00	981,416.46		
21A3			Base	0.00	981,416 46	981,416.46	0 00
74045Q104	PREMCOR INC			26 Jun 2003	01 Jul 2003	CREDIT SUISSE FIRST BOSTON CORPORATION	USD
03HBFS14877	COM	8,000 000	Local	0 00	170,316.80		
21A2			Base	0 00	170,316 80	170,316 80	0.00
806857108	SCHLUMBERGER LTD			26 Jun 2003	01 Jul 2003	INVESTMENT TECHNOLOGY GROUP INC	USD
031MFS15811	COM	100 000	Local	0 00	4,786.00		
21A7			Base	0 00	4,786 00	4,786 00	0 00

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Open Trades - Purchases

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC / Adjustment	Rate / Shares/Par/Contracts	Mat Date	Trd Date / Interest	Cont Stl Date	Fail Days / Net Amount	Broker / Current Value	Trade Curr / Unreal Gn/Ls
806857108	SCHLUMBERGER LTD			26 Jun 2003	01 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFS20569	COM	1,200 000	Local	0 00		57,639 96		
21A7			Base	0.00		57,639 96	57,639 96	0 00
83088M102	SKYWORKS SOLUTIONS INC			26 Jun 2003	01 Jul 2003		DEUTSCHE BANK SECURITIES INC	USD
03HBFT14752	COM	10,000 000	Local	0 00		70,170.00		
21A2			Base	0 00		70,170.00	70,170.00	0 00
931422109	WALGREEN CO			26 Jun 2003	01 Jul 2003		UBS WARBURG LLC	USD
03HBFS12827	COM	10,020 000	Local	0.00		303,868.52		
21A9			Base	0.00		303,868.52	303,868 52	0 00
381317106	GOLDEN WEST FINL CORP DEL			27 Jun 2003	02 Jul 2003		BANC/AMERICA SECUR LLC MONTGOMEY DIV	USD
031MFT17518	COM	100 000	Local	0 00		8,025 90		
21A7			Base	0 00		8,025 90	8,025 90	0 00
74005P104	PRAXAIR INC			27 Jun 2003	02 Jul 2003		SANFORD CBERNSTEIN CO LLC	USD
03HBFU11485	COM	15,990 000	Local	0 00		957,142 21		
21A3			Base	0 00		957,142 21	957,142 21	0 00
806857108	SCHLUMBERGER LTD			27 Jun 2003	02 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFT18132	COM	700.000	Local	0.00		33,652 22		
21A7			Base	0 00		33,652 22	33,652 22	0 00
931422109	WALGREEN CO			27 Jun 2003	02 Jul 2003		UBS WARBURG LLC	USD
03HBFT14808	COM	795 000	Local	0.00		24,115 37		
21A9			Base	0 00		24,115.37	24,115 37	0 00
071813109	BAXTER INTL INC			30 Jun 2003	03 Jul 2003		SG COWEN SECURITIES CORP	USD
03HBFU13142	COM	4,305 000	Local	0.00		112,237.38		
21A9			Base	0.00		112,237 38	112,237 38	0 00
231561101	CURTISS WRIGHT CORP			30 Jun 2003	03 Jul 2003		SPEAR, LEEDS & KELLOGG	USD
03HBGA14453	COM	700 000	Local	0 00		44,122.33		
21A8			Base	0.00		44,122 33	44,122 33	0.00

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STATEMENT 9 C

Open Trades - Purchases

Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC / Adjustment	Shares/Par/Contracts	Rate	Mat Date	Trd Date	Cont Stl Date	Fail Days	Broker	Interest	Net Amount	Current Value	Trade Curr / Unreal Gn/Ls
381317106	GOLDEN WEST FINL CORP DEL				30 Jun 2003	03 Jul 2003		INSTINET				USD
031MFU02386	COM	300.000	Local			0.00				24,057.00		
21A7			Base			0 00				24,057 00	24,057.00	0.00
381317106	GOLDEN WEST FINL CORP DEL				30 Jun 2003	03 Jul 2003		INVESTMENT TECHNOLOGY GROUP INC.				USD
031MFU02406	COM	100.000	Local			0.00				8,019 00		
21A7			Base			0.00				8,019 00	8,019 00	0 00
381317106	GOLDEN WEST FINL CORP DEL				30 Jun 2003	03 Jul 2003		BANC/AMERICA SECUR LLC MONTGOMEY DIV				USD
031MFU16205	COM	400.000	Local			0 00				32,063.32		
21A7			Base			0 00				32,063 32	32,063 32	0 00
437076102	HOME DEPOT INC				30 Jun 2003	03 Jul 2003		WILLIAM BLAIR & COMPANY, L L C				USD
03HBFU13143	COM	2,050 000	Local			0 00				68,669 05		
21A9			Base			0 00				68,669 05	68,669 05	0.00
806857108	SCHLUMBERGER LTD				30 Jun 2003	03 Jul 2003		CITIGROUPGLOBAL MARKETS INC				USD
031MFU17755	COM	700 000	Local			0.00				33,471 13		
21A7			Base			0.00				33,471.13	33,471 13	0 00
806857108	SCHLUMBERGER LTD				30 Jun 2003	03 Jul 2003		CITIGROUPGLOBAL MARKETS INC				USD
031MFU17791	COM	300 000	Local			0 00				14,267.04		
21A7			Base			0 00				14,267.04	14,267 04	0.00
931422109	WALGREEN CO				30 Jun 2003	03 Jul 2003		UBS WARBURG LLC				USD
03HBFU13140	COM	1,095 000	Local			0 00				32,886 35		
21A9			Base			0 00				32,886 35	32,886.35	0 00
US DOLLAR Total Long		73,265 000	Local			0.00				2,980,926 04		
			Base			0.00				2,980,926 04	2,980,926.04	0 00
Total Open Long Purchases	46	342,179 000	Base			0 00				4,938,143 72	4,934,753 16	3,390 56
Total Failed Long Purchases	1	627 000	Base			0.00				13,077 76	12,854 58	223 18
Total Open Short Purchases	0	0 000	Base			0 00				0 00	0 00	0.00
Total Failed Short Purchases	0	0 000	Base			0 00				0.00	0 00	0 00

>4951,221.48 >4,947,607.74

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STATEMENT 9 C

Open Trades - Sales

Composite

As of: June 30, 2003 *View Date: January 15, 2004*

STATE STREET.

Asset ID / SSB Trade ID / Fund	Security Description / Shares/Par/Contracts / SSELL/BTC / Adjustment	Rate	Mat Date	Trd Date / Interest	Cont Stl Date	Fail Days	Broker / Net Amount	Current Value	Trade Curr / Unreal Gn/Ls
Base Currency: USD - US DOLLAR									
AUSTRALIAN DOLLAR							Exchange Rate		1 491091
688692003	NEWS CORPORATION			30 Jun 2003	03 Jul 2003		WARBURG FORMERLY S G WARBURG SECS		AUD
03HSFU07943	NPV	32,073.000	Local	0.00			361,141.98		
21A9			Base	0 00			242,488.81	242,199 83	-288.98
AUSTRALIAN DOLLAR Total Long		32,073 000	Local	0 00			361,141 98		
			Base	0 00			242,488 81	242,199.83	-288.98
CANADIAN DOLLAR							Exchange Rate		1 358750
71649P953	PETROKAZAKHSTAN INC			26 Jun 2003	02 Jul 2003		E TRADE INSTITUTIONAL		CAD
03HSFT15467	COM	16,450 000	Local	0 00			276,360 00		
21A1			Base	0.00			204,106 35	203,392 82	-713 53
CANADIAN DOLLAR Total Long		16,450 000	Local	0 00			276,360.00		
			Base	0 00			204,106 35	203,392.82	-713 53
EURO CURRENCY							Exchange Rate		0.870815
NETHERLANDS									
522865906	RANDSTAD HLDGS NV			27 Jun 2003	02 Jul 2003		CDC LABOUCHERE SECURITIES SERVICES		EUR
03HSFU01156	EUR0.10	25,000 000	Local	0 00			245,396 59		
21B7			Base	0 00			280,377 94	281,801 06	1,423 12
NETHERLANDS Total Long		25,000 000	Local	0 00			245,396.59		
			Base	0 00			280,377 94	281,801 06	1,423 12
EURO CURRENCY Total Long		25,000.000	Local	0 00			245,396.59		
			Base	0.00			280,377 94	281,801 06	1,423 12
JAPANESE YEN							Exchange Rate		120 075000

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643514003 HONDA MOTOR CO		27 Jun 2003 02 Jul 2003 WARBURG DILLION READ (ASIA) LTD	JPY
03HSFT11028 JPY50	200,000 Local	0.00 910,141.00	
21A9	Base	0 00 7,603 83 7,579.77	-24 06
664028008 NIKKO CORDIAL CORP		27 Jun 2003 02 Jul 2003 DEUTSCHE BANK SECURITIES, INC	JPY
031MFT06033 JPY50	6,000 000 Local	0.00 2,847,336.00	
21A7	Base	0.00 23,788.26 23,712 98	-75.28
643514003 HONDA MOTOR CO		30 Jun 2003 03 Jul 2003 WARBURG DILLION READ (ASIA) LTD	JPY
03HSFU07942 JPY50	200 000 Local	0 00 911,665 00	
21A9	Base	0 00 7,606.40 7,592 46	-13 94
JAPANESE YEN Total Long	6,400 000 Local	0.00 4,669,142.00	
	Base	0 00 38,998 49 38,885.21	-113 28
POUND STERLING		Exchange Rate	0 606006
026349902 BAE SYSTEMS		26 Jun 2003 01 Jul 2003 KLEINWORTBENSON SECURITIES LIMITED	GBP
031MFT02893 ORD GBP0 025	6,800 000 Local	0 00 9,505.72	
21A7	Base	0 00 15,818 48 15,685 85	-132 63
023740905 DIAGEO		30 Jun 2003 03 Jul 2003 JP MORGANSECURITIES INC	GBP
03HSFU07941 ORD GBX28.935185	1,295 000 Local	0.00 8,452 71	
21A9	Base	0 00 13,971 49 13,948 23	-23.26
026349902 BAE SYSTEMS		30 Jun 2003 03 Jul 2003 KLEINWORTBENSON SECURITIES LIMITED	GBP
031MFU07974 ORD GBP0 025	2,600 000 Local	0.00 3,697.37	
21A7	Base	0 00 6,111 39 6,101 21	-10 18
075478008 ROYAL BK SCOT GRP		30 Jun 2003 03 Jul 2003 MERRILL LYNCH INTERNATIONAL	GBP
031MFU08113 ORD GBP0 25	500,000 Local	0 00 8,459 09	
21A7	Base	0 00 13,982 04 13,958 76	-23 28
POUND STERLING Total Long	11,195 000 Local	0.00 30,114 89	
	Base	0.00 49,883.40 49,694 05	-189 35

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SSB Trade ID		Shares/Par/Contracts		Interest		Net Amount	Current Value	Unreal Gn/Ls
Fund	SSELL/BTC Adjustment							

US DOLLAR

Exchange Rate 1 000000

034425108	ANDREW CORP			26 Jun 2003	01 Jul 2003		WIT SOUNDVIEW CORP	USD
03HSFT00387	COM	10,000 000	Local	0 00		94,800.54		
21A2			Base	0 00		94,800 54	94,800 54	0 00
057224107	BAKER HUGHES INC			26 Jun 2003	01 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFS20556	COM	1,600 000	Local	0.00		54,014 42		
21A7			Base	0.00		54,014.42	54,014 42	0 00
23324D201	DG FUNDING TRUST FRN			26 Jun 2003	01 Jul 2003		M L PIERCE FENNER SMITH INC FIXED OPER	USD
031MFS24316	TR PFD SECS 144A	60 000	Local	0 00		642,880.80		
21A4			Base	0 00		642,880.80	642,880.80	0 00
458683109	INTERGRAPH CORP			26 Jun 2003	01 Jul 2003		UBS WARBURG LLC	USD
03HSFT03826	COM	2,000 000	Local	0.00		42,972 38		
21A8			Base	0.00		42,972 38	42,972 38	0.00
640204202	NEIMAN MARCUS GROUP			26 Jun 2003	01 Jul 2003		INVESTMENT TECHNOLOGY GROUP INC	USD
03HSGB01730	CL A	3,000 000	Local	0 00		108,893.40		
21A2			Base	0 00		108,893 40	108,893 40	0 00
G90078109	TRANSOCEAN INC			26 Jun 2003	01 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFS20770	SHS	500 000	Local	0.00		11,204.32		
21A7			Base	0 00		11,204 32	11,204 32	0.00
00971T101	AKAMAI TECHNOLOGIES INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT15024	COM	34,100 000	Local	0.00		172,363 97		
21A2			Base	0 00		172,363 97	172,363 97	0 00
024061103	AMERICAN AXLE + MFG HLDGS INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14721	COM	3,300.000	Local	0 00		79,944 36		
21A2			Base	0 00		79,944.36	79,944 36	0 00

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03232P405	AMSURG CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14734	COM	5,300.000	Local	0 00		152,218.93		
21A2			Base	0 00		152,218.93	152,218.93	0.00
034425108	ANDREW CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFU09590	COM	13,900 000	Local	0.00		134,954 31		
21A2			Base	0 00		134,954.31	134,954 31	0.00
03748R101	APARTMENT INVT + MGMT CO			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14724	CLASS A	3,600 000	Local	0 00		124,522 12		
21A2			Base	0 00		124,522 12	124,522.12	0 00
037933108	APRIA HEALTHCARE GROUP INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14741	COM	6,600.000	Local	0.00		162,338 52		
21A2			Base	0 00		162,338.52	162,338.52	0.00
057224107	BAKER HUGHES INC			27 Jun 2003	02 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFT18148	COM	600 000	Local	0.00		20,331 96		
21A7			Base	0.00		20,331.96	20,331.96	0.00
067901108	BARRICK GOLD CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14751	COM	8,300 000	Local	0.00		145,252 31		
21A2			Base	0 00		145,252 31	145,252 31	0.00
073325102	BEA SYS INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT15021	COM	10,100 000	Local	0.00		110,832 19		
21A2			Base	0.00		110,832 19	110,832.19	0 00
09067D201	BIOTECH HOLDRS TR			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14714	DEPOSITORY RCPTS	1,400 000	Local	0.00		176,825.72		
21A2			Base	0 00		176,825 72	176,825 72	0 00
126501105	CTS CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14754	COM	11,500 000	Local	0 00		117,294.48		
21A2			Base	0 00		117,294 48	117,294.48	0 00

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12686C109	CABLEVISION NY GROUP CLASS A			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14755	CL A	13,900 000	Local	0 00		297,004.04		
21A2			Base	0.00		297,004.04	297,004.04	0.00
126924109	CABLE DESIGN TECHNOLOGIES COF			27 Jun 2003	02 Jul 2003	GOLDMAN SACHS + CO		USD
03HSFT11493	COM	17,500.000	Local	0 00		136,868.06		
21A2			Base	0.00		136,868.06	136,868.06	0.00
162813109	CHECKFREE CORP NEW			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14736	COM	5,800 000	Local	0.00		166,539.19		
21A2			Base	0.00		166,539.19	166,539.19	0 00
172967101	CITIGROUP INC			27 Jun 2003	02 Jul 2003	LEHMAN BROTHERS INC		USD
03HSFU08861	COM	12,700 000	Local	0 00		545,756 92		
21A3			Base	0.00		545,756.92	545,756 92	0.00
20030N200	COMCAST CORP NEW			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14720	CL A SPL	3,200 000	Local	0.00		94,491.57		
21A2			Base	0.00		94,491.57	94,491.57	0.00
25179M103	DEVON ENERGY CORPORATION NEV			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14719	COM	2,900.000	Local	0.00		156,800.58		
21A2			Base	0.00		156,800 58	156,800.58	0 00
256743105	DOLLAR THRIFTY AUTOMOTIVE GRP			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14750	COM	8,100 000	Local	0.00		150,952.61		
21A2			Base	0.00		150,952 61	150,952 61	0 00
291525103	EMMIS COMMUNICATIONS CORP			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT14744	CL A	6,700 000	Local	0 00		151,816 88		
21A2			Base	0.00		151,816.88	151,816 88	0 00
29362U104	ENTEGRIS INC			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC		USD
03HSFT15023	COM	13,200 000	Local	0.00		172,185 91		
21A2			Base	0.00		172,185.91	172,185 91	0 00

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30218U108	EXPRESSJET HOLDINGS INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14753	COM	11,100.000	Local		0.00		166,939 49			
21A2			Base		0.00		166,939 49		166,939.49	0 00
320960107	FIRST HEALTH GROUP CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14735	COM	5,500.000	Local		0 00		153,211.81			
21A2			Base		0 00		153,211.81		153,211 81	0 00
35138T107	FOX ENTMT GROUP INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14732	CL A	4,900.000	Local		0.00		142,569.10			
21A2			Base		0.00		142,569.10		142,569 10	0.00
387328107	GRANITE CONSTR INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14738		6,300.000	Local		0 00		122,967.08			
21A2			Base		0 00		122,967 08		122,967.08	0.00
404119109	HCA INC				27 Jun 2003	02 Jul 2003		CAPITAL INSTITUTIONAL SERVICES		USD
03HSFU08862	COM	12,700.000	Local		0.00		405,864.07			
21A3			Base		0.00		405,864.07		405,864 07	0.00
423452101	HELMERICH AND PAYNE INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14728	COM	4,300.000	Local		0.00		128,567 84			
21A2			Base		0.00		128,567.84		128,567.84	0 00
442120101	HOUSTON EXPL CO				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14717	COM	2,200 000	Local		0.00		75,458.44			
21A2			Base		0 00		75,458.44		75,458.44	0 00
45840Q101	INTERACTIVE CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14725	COM	4,000 000	Local		0.00		155,552.71			
21A2			Base		0 00		155,552.71		155,552 71	0 00
466367109	JACK IN THE BOX INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14748	COM	7,500 000	Local		0 00		167,764.13			
21A2			Base		0 00		167,764.13		167,764.13	0 00

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502392103	LTX CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT15017	COM	7,500.000	Local	0 00		66,597.61		
21A2			Base	0.00		66,597.61	66,597.61	0 00
53219L109	LIFEPOINT HOSPS INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14745	COM	6,800 000	Local	0.00		147,825.06		
21A2			Base	0 00		147,825.06	147,825.06	0 00
55068R202	LUXOTTICA GROUP S P A			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14752	SPONSORED ADR	9,200 000	Local	0.00		127,338.58		
21A2			Base	0.00		127,338.58	127,338.58	0 00
553409103	MPS GROUP INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14756	COM	20,900 000	Local	0 00		145,275 34		
21A2			Base	0 00		145,275.34	145,275.34	0.00
563571108	MANITOWOC INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14733	COM	5,200 000	Local	0.00		119,270.44		
21A2			Base	0.00		119,270 44	119,270 44	0.00
571834100	MARSHALL + ILSLEY CORP			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14726	COM	4,200.000	Local	0 00		129,400 97		
21A2			Base	0 00		129,400.97	129,400 97	0 00
584699102	MEDIMMUNE INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14722	COM	3,300 000	Local	0 00		123,756 08		
21A2			Base	0.00		123,756 08	123,756.08	0 00
607533106	MODEM MEDIA INC			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT15014	CL A	3,400 000	Local	0 00		12,647 40		
21A2			Base	0 00		12,647.40	12,647.40	0 00
61166W101	MONSANTO CO NEW			27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC	USD
03HSFT14742	COM	6,600.000	Local	0 00		143,880 51		
21A2			Base	0.00		143,880.51	143,880.51	0 00

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637071101	NATIONAL OILWELL INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14746	COM	7,000.000	Local		0.00		154,800.53			
21A2			Base		0 00		154,800 53		154,800.53	0 00
640204202	NEIMAN MARCUS GROUP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14727	CL A	4,200 000	Local		0.00		152,305.86			
21A2			Base		0.00		152,305.86		152,305.86	0.00
670823103	O CHARLEYS INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT15016		7,000.000	Local		0.00		146,263.03			
21A2			Base		0.00		146,263.03		146,263.03	0.00
68243Q106	FLOWERS COM INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFU09588	CL A	4,800 000	Local		0 00		39,862.12			
21A2			Base		0 00		39,862.12		39,862 12	0.00
720279108	PIER 1 IMPORTS INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14747	COM	7,000 000	Local		0 00		141,408.06			
21A2			Base		0 00		141,408 06		141,408.06	0.00
729132100	PLEXUS CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT15022	COM	12,400 000	Local		0.00		141,446.35			
21A2			Base		0 00		141,446.35		141,446.35	0.00
731572103	POLO RALPH LAUREN CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14739	CL A	6,300 000	Local		0.00		160,708 61			
21A2			Base		0 00		160,708 61		160,708.61	0.00
74045Q104	PREMCOR INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14730	COM	4,700.000	Local		0.00		99,278.14			
21A2			Base		0.00		99,278 14		99,278 14	0 00
743674103	PROTECTIVE LIFE CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14731	COM	4,700.000	Local		0 00		127,768.20			
21A2			Base		0.00		127,768.20		127,768.20	0.00

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759509102	RELIANCE STL + ALUM CO				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14740	COM	6,300.000	Local		0.00			133,207.88		
21A2			Base		0.00			133,207 88	133,207 88	0.00
811054204	SCRIPPS E W CO OH				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14718	CL A	2,300 000	Local		0 00			201,771 62		
21A2			Base		0.00			201,771.62	201,771.62	0.00
81111T102	SCS TRANSA INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT15020	COM	7,900 000	Local		0 00			98,048 61		
21A2			Base		0.00			98,048 61	98,048.61	0.00
825846108	SICOR INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14749	COM	8,000.000	Local		0.00			166,992 16		
21A2			Base		0.00			166,992.16	166,992.16	0 00
844730101	SOUTHTRUST CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT15015	COM	5,600 000	Local		0.00			153,267.61		
21A2			Base		0.00			153,267.61	153,267 61	0.00
858155203	STEELCASE INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFU09589	CL A	11,100.000	Local		0 00			125,829.24		
21A2			Base		0 00			125,829 24	125,829 24	0 00
868168105	SUPERIOR INDS INTL INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14715	COM	1,600.000	Local		0.00			66,978 94		
21A2			Base		0 00			66,978.94	66,978.94	0 00
870756103	SWIFT TRANSN INC				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT15018	COM	7,500.000	Local		0.00			137,993.52		
21A2			Base		0.00			137,993 52	137,993.52	0.00
872275102	TCF FINANCIAL CORP				27 Jun 2003	02 Jul 2003		BEAR STEARNS + CO INC		USD
03HSFT14723	COM	3,300.000	Local		0.00			133,399.87		
21A2			Base		0.00			133,399 87	133,399.87	0 00

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879433100	TELEPHONE + DATA SYS INC			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT14716	COM	1,600 000	Local	0.00	80,738.29		
21A2			Base	0 00	80,738.29	80,738 29	0.00
949475107	WELLCHOICE INC			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT14737	COM	6,100 000	Local	0.00	178,586.81		
21A2			Base	0 00	178,586.81	178,586.81	0 00
94973H108	WELLPOINT HEALTH NETWORKS INC			27 Jun 2003	02 Jul 2003	BOSTON INSTITUTIONAL SERVICES	USD
03HSFU08860	COM	560 000	Local	0 00	47,606.90		
21A3			Base	0 00	47,606.90	47,606.90	0 00
95988E204	WESTERN WIRELESS CORP			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT15019	CL A	7,800 000	Local	0.00	92,815.64		
21A2			Base	0 00	92,815.64	92,815.64	0 00
98385X106	XTO ENERGY INC			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT14743	COM	6,600.000	Local	0.00	133,925.53		
21A2			Base	0.00	133,925.53	133,925.53	0.00
989701107	ZIONS BANCORP			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT15013	COM	3,100 000	Local	0.00	157,469.52		
21A2			Base	0.00	157,469.52	157,469.52	0.00
G95089101	WEATHERFORD INTL LTD			27 Jun 2003	02 Jul 2003	BEAR STEARNS + CO INC	USD
03HSFT14729	COMMON STOCK	4,400.000	Local	0 00	189,523.31		
21A2			Base	0.00	189,523.31	189,523 31	0 00
002824100	ABBOTT LABS			30 Jun 2003	01 Jul 2003	CREDIT SUISSE FIRST BOSTON CORPORATION	USD
03HSFU07945	COM NPV	17,030.000	Local	0 00	742,839.35		
21A9			Base	0 00	742,839.35	742,839.35	0.00
038496204	ARACRUZ CELULOSE S A			30 Jun 2003	03 Jul 2003	MERRILL LYNCH PIERCE FENNER + SMITH	USD
03HSFU07946	SPONSORED ADR	16,000.000	Local	0.00	335,344 27		
21A9			Base	0 00	335,344.27	335,344.27	0.00

Open Trades - Sales

Composite

As of: June 30, 2003 *View Date: January 15, 2004*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / SSB Trade ID / Fund	Security Description / SSELL/BTC / Adjustment	Shares/Par/Contracts	Rate	Mat Date	Trd Date / Interest	Cont Stl Date	Fail Days / Net Amount	Broker / Current Value	Trade Curr / Unreal Gn/Ls
057224107	BAKER HUGHES INC				30 Jun 2003	03 Jul 2003		CITIGROUPGLOBAL MARKETS INC	USD
031MFU17851	COM	500 000	Local		0.00		16,905.45		
21A7			Base		0.00		16,905 45	16,905.45	0 00
104576103	BRADLEY PHARMACEUTICALS INC				30 Jun 2003	03 Jul 2003		SPEAR, LEEDS & KELLOGG	USD
03HSGA09611	CL A	7,300.000	Local		0 00		119,615 83		
21A8			Base		0 00		119,615.83	119,615 83	0 00
68243Q106	FLOWERS COM INC				30 Jun 2003	03 Jul 2003		B-TRADE SERVICES LLC	USD
03HSFU11358	CL A	7,300 000	Local		0.00		61,864.59		
21A2			Base		0 00		61,864 59	61,864.59	0.00
717081103	PFIZER INC				30 Jun 2003	01 Jul 2003		CREDIT SUISSE FIRST BOSTON CORPORATION	USD
03HSFU07944	COM	93,505 000	Local		0 00		3,222,031 32		
21A9			Base		0 00		3,222,031 32	3,222,031 32	0 00
857477103	STATE STREET CORPORATION				30 Jun 2003	01 Jul 2003		CREDIT SUISSE FIRST BOSTON CORPORATION	USD
03HSFU07947	COM	30,740 000	Local		0.00		1,225,238.99		
21A9			Base		0.00		1,225,238.99	1,225,238 99	0 00
94973H108	WELLPOINT HEALTH NETWORKS INC				30 Jun 2003	03 Jul 2003		BOSTON INSTITUTIONAL SERVICES	USD
03HSGA15162	COM	4,840 000	Local		0 00		411,412 19		
21A3			Base		0.00		411,412 19	411,412 19	0 00
US DOLLAR Total Long		644,535 000	Local		0.00		16,156,195 49		
			Base		0.00		16,156,195 49	16,156,195 49	0 00

Total Open Long Sales	87	735,653 000	Base	0 00	16,972,050 48	16,972,168 46	117 98
Total Failed Long Sales	0	0.000	Base	0.00	0 00	0 00	0 00
Total Open Short Sales	0	0.000	Base	0.00	0.00	0 00	0 00
Total Failed Short Sales	0	0.000	Base	0.00	0.00	0.00	0.00

OTHER OPEN TRADES 33,176 83,176 117.98

17,005,226.48 17,005,344.46

Prepared by State Street

STATEMENT 9 D

Ewing Marion Kauffman Foundation **43-6064859**
ATTACHMENT TO PART II, LINE 10C - BALANCE SHEET
For Fiscal Year Ended June 30, 2003

Asset Class	Security Name	Base Total Cost	Base Market Value
FIXED INCOME	STANDARD CR CARD MASTER TR I	499,400	504,375
FIXED INCOME	SMALL BUSINESS ADMIN PARTN CTF	391,120	441,109
FIXED INCOME	SMFG FINANCE	445,261	441,474
FIXED INCOME	AMAZON COM INC	591,640	915,024
FIXED INCOME	AMAZON COM	399,366	988,844
FIXED INCOME	EMI GROUP PLC	690,724	852,343
FIXED INCOME	ENODIS	1,043,346	1,113,850
FIXED INCOME	LEGRAND S A	525,000	569,375
FIXED INCOME	FIMEP S A	578,056	660,301
FIXED INCOME	AEGIS GROUP PLC	697,604	823,625
FIXED INCOME	HSBC BANK USA JANETTE ST	1,000,000	955,300
FIXED INCOME	INDEPENDENT NEW + MEDIA FIN	200,207	209,505
FIXED INCOME	SWAP OPTION 3MO LIBOR P031503	(10,171)	(18,964)
FIXED INCOME	SWAP OPTION 3MO LIBOR P031511	(2,920)	(5,418)
FIXED INCOME	SWAP OPTION 3MO LIBOR P032097	(26,840)	(49,824)
FIXED INCOME	SWAP OPTION 3MO LIBOR P031404	(5,005)	(9,482)
FIXED INCOME	SWAP OPTION 3MO LIBOR P015951	(21,200)	(8,346)
FIXED INCOME	SWAP OPTION 3MO LIBOR P030760	(109,470)	(112,643)
FIXED INCOME	SWAP OPTION 3MO LIBOR P030752	(138,990)	(81,500)
FIXED INCOME	KONINKLIJKE AHOLD NV	123,516	154,777
TOTAL CORPORATE BONDS		6,870,644	8,343,725

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION		BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
PARTNERSHIPS		523,330,611.	569,089,656.	510,886,285.
	TOTALS	523,330,611.	569,089,656.	510,886,285.

EWING MARION KAUFFMAN FOUNDATION 43-6064859

FORM 990PF, PART II - OTHER ASSETS

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
PROGRAM-RELATED INVESTMENT IN COMM. BUILDERS OF KC	2,400,000.	2,400,000.	2,400,000.
PROGRAM-RELATED INVESTMENT IN KAW VALLEY HAB. FOR HUMANITY	500,000.	437,500.	437,500.
DEBT SERVICE FUND	53.	18.	18.
TOTALS	2,900,053.	2,837,518.	2,837,518.

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION	BEGINNING BOOK VALUE	ENDING BOOK VALUE
PAYROLL, MISC PAYABLES	296,471.	367,191.
TOTALS	296,471.	367,191.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 TAX YEAR ENDING: 6/30/03

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 19961248

GRANTEE:
Mr. Ronald Bernstein
Foundation for Enterprise Development
7911 Herschel Avenue
Suite 402
LaJolla, CA 92037

GRANT DATE:
June 4, 1996

GRANT AMOUNT:
$70,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/18/96	$30,000.00	
6/23/97	$25,000.00	
7/8/98	$15,000.00	$70,000.00

TOTAL SPENT AS OF JUNE 30, 2003: $70,000.00

DATE OF REPORT FOR GRANTEE: June 19, 2003

PURPOSE: For dissemination of FastTrac, a hands-on education program designed to help entrepreneurs hone the skills needed to create, manage and grow a successful business, in San Diego County.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 19990368

GRANTEE:
Mr. Doug Mellinger
National Commission on Entrepreneurship
444 N. Capitol Street
Suite 399
Washington, DC 20001

GRANT DATE:
September 29, 1998

GRANT AMOUNT:
$3,960,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
Various	$3,793,333.34	$3,793,333.34

TOTAL SPENT AS OF JUNE 30, 2003: $2,949,301.00

DATE OF REPORT FOR GRANTEE: January 27, 2004

PURPOSE: To support the National Commission on Entrepreneurship in its efforts to conduct a multi-year, independent, highly visible, non-partisan study of U.S. policy issues that have a significant impact on entrepreneurship in America. This study will examine both current U.S. public policy issues with international comparisons.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20000423

GRANTEE:
Ms. Cindy Cash
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P.O. Box 171337
Kansas City, KS 66101

GRANT DATE:
June 8, 2000

GRANT AMOUNT:
$66,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/22/00	$30,000.00	
8/31/01	$36,000.00	$66,000.00

TOTAL SPENT AS OF December 31, 2002: $61,318.80

DATE OF REPORT FOR GRANTEE: February 28, 2003

PURPOSE: To promote the implementation of project-based learning as a strategy to improve instructional practices within the Kansas City, Kansas School District.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 TAX YEAR ENDING: 6/30/03

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20002932

GRANTEE:
Ms. Pam Wiens
Business/Education Coordinator
Kansas City, Kansas Area Chamber of Commerce
727 Minnesota Avenue
P.O. Box 171337
Kansas City, KS 66101

GRANT DATE:
February 3, 2000

GRANT AMOUNT:
$90,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
3/13/2000	$30,000.00	
1/26/2001	$30,000.00	
1/26/2002	$30,000.00	$90,000.00

TOTAL SPENT AS OF December 31, 2002 $80,306.69

DATE OF REPORT FOR GRANTEE: February 28, 2003

PURPOSE: To support Kansas City, Kansas, Area Chamber of Commerce's Business Education Coalition Teacher Reality 101 Program, which will expose teachers to the kinds of skills and knowledge needed in today's workplace.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20011320

GRANTEE:
Ms. Ann Marie Almeida
Executive Director
The Association of Women's Business Centers
49 Bayview Street, Suite 2
Camden, MA 04843

GRANT DATE:
May 7, 2001

GRANT AMOUNT:
$50,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/20/01	$50,000.00	$50,000.00

TOTAL SPENT AS OF June 30, 2003: $50,000.00

DATE OF REPORT FOR GRANTEE: January 6, 2004

PURPOSE: To provide support for educational training and mentoring programs at women's business centers throughout the United States.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20011720

GRANTEE:
Ms. Gabrielle Kaniger
CEO & President
Central Exchange
1020 Central
Kansas City, MO 64105

GRANT DATE:
June 6, 2001

GRANT AMOUNT:
$40,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/21/01	$40,000.00	$40,000.00

TOTAL SPENT AS OF JUNE 30, 2003: $40,000.00

DATE OF REPORT FOR GRANTEE: June 11, 2003

PURPOSE: Funding to support specific educational program activities designed to encourage, support, and strengthen female entrepreneurs in the Kansas City community.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20011934

GRANTEE:
Dr. Robert Koff
Senior Vice President
The Danforth Foundation
One Metropolitan Square
211 North Broadway, Suite 2390
St. Louis, MO 63102

GRANT DATE:
April 23, 2001

GRANT AMOUNT:
$200,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/22/01	$200,000.00	$200,000.00

TOTAL SPENT AS OF JUNE 30, 2003: $200,000.00

DATE OF REPORT FOR GRANTEE: February 28, 2003

PURPOSE: To develop a policy framework for plant and life sciences in Missouri. Funding to be shared equally between the Kauffman and the Danforth Foundations.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20022183

GRANTEE:
Mr. Robert Crowner
Treasurer
The North American Case Research Association
3719 Meadow Lane
Saline, MI 48176

GRANT DATE:
May 1, 2002

GRANT AMOUNT:
$3,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
6/21/2002	$1,000.00	
4/24/03	$1,000.00	$2,000.00

TOTAL SPENT AS OF December 31, 2002: $0.00

DATE OF REPORT FOR GRANTEE: 2/18/2003

PURPOSE: Funding for the annual C. Roland Christensen Outstanding Teaching Case Award. This award is presented annually for the best pedagogical case submitted to the annual NACRA case workshop.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20030324

GRANTEE:
Ms. Christina Esteban
COHO Director
Coalition of Hispanic Organizations
5315 Rockhill Road
Kansas City, MO 64110

GRANT DATE:
December 4, 2002

GRANT AMOUNT:
$50,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
12/16/02	$50,000.00	$50,000.00

TOTAL SPENT AS OF December 31, 2002 : $0.00

DATE OF REPORT FOR GRANTEE: February 27, 2003

PURPOSE: Funding to improve efficiency and effectiveness in the empowerment of the Latino community through education, training and professional development.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 TAX YEAR ENDING: 6/30/03

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20030806

GRANTEE:
Dr. J. Robert Beyster
President
Foundation for Enterprise Development
7911 Herschel Avenue
Suite 402
LaJolla, CA 92037

GRANT DATE:
December 11, 2002

GRANT AMOUNT:
$15,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
January 14, 2003	$15,000.00	$15,000.00

TOTAL SPENT AS OF JUNE 30, 2003: $15,000.00

DATE OF REPORT FOR GRANTEE: April 18, 2003

PURPOSE: Funding to serve as educational sponsor for the Beyster Institute's 2003 Annual Conference.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

EWING MARION KAUFFMAN FOUNDATION

TAX ID #43-6064859 **TAX YEAR ENDING: 6/30/03**

PART VII-B, QUESTION 5C. TAXES ON TAXABLE EXPENDITURES

FORM 990PF

INFORMATION RELATING TO GRANTS SUBJECT TO EXPENDITURE RESPONSIBILITY

GRANT #: 20031826

GRANTEE:
Marsha Firestone, Ph.D.
President
Women Presidents' Organization
Suite 303
155 East 55th
New York, NY 10022

GRANT DATE:
April 8, 2003

GRANT AMOUNT:
$50,000.00

DATE OF PAYMENT	AMOUNT OF PAYMENT	TOTAL OF PAYMENTS
5/1/03	$15,000.00	
5/1/03	$10,000.00	
6/18/03	$25,000.00	$50,000.00

TOTAL SPENT AS OF JUNE 30, 2003: $15,000.00

DATE OF REPORT FOR GRANTEE: February 16, 2004

PURPOSE: Funding to support the educational sessions of a national conference and to develop a best practices manual.

DIVERSION: To the knowledge of the Foundation, no funds have been directed to any activity other than the activity for which the grant was originally made.

VERIFICATION: The grantor has no reason to doubt the accuracy or reliability of the report from the grantee; therefore, no independent verification of the report was made.

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2003

Name & Address (3) (4)	Title	Hours Devoted Per Week	Compensation	Contributions to Benefit Plans	Expense Acct./ Other Allowance
Gene Budig (1) 40 Mercer Street Princeton, NJ 08540	Trustee	< 4	$ 42,500	NONE	NONE
Patricia M. Cloherty (2) 155 Main Street Cold Spring, NY 10516	Trustee	< 4	$ 26,250	NONE	NONE
Robert A. Compton (2) 2847 Keasler Circle West Germantown, TN 38139	Trustee	< 4	$ 27,500	NONE	NONE
Richard C. Green (10) 1215 W. 57th Street Kansas City, MO 64113	Trustee	< 4	$25,000	NONE	NONE
David C. Lady 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President & Chief Financial Officer	40	$235,226	$42,827	NONE
John A. Mayer, Jr. (2) 7 Upland Drive Greenwich, CT 06831	Trustee & Chairman of the Investment Committee	< 4	$ 67,500	NONE	NONE
James E. McGraw (8) #7 Saltwind Circle Savannah, GA 31411	Trustee & Chairman of the Board (9)	< 4	$0	NONE	NONE
Anne Hodges Morgan (1) 4701 Fountaingate Drive Norman, OK 73072	Trustee	< 4	$ 31,250	NONE	NONE
Michael F. Morrissey (1) 12401 Fontana Leawood, KS 66209	Trustee & Chairman of the Board (9)	< 4	$ 58,750	NONE	NONE

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2003

Name & Address (3) (4)	Title	Hours Devoted Per Week	Compensation	Contributions to Benefit Plans	Expense Acct./ Other Allowance
Kurt Mueller 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	$256,350	$42,160	NONE
Siobhan Nicolau (1) (11) 36 East 22nd Street/9th Floor New York, NY 10010	Trustee	< 4	$ 27,500	NONE	NONE
Brian O'Connell 50 Chase Street Chatham, MA 02633	Trustee	< 4	$ 25,000	NONE	NONE
Robert B. Rogers (1) (2) 6292 Kennett Place Mission, KS 66202	Trustee & Chair Emeritus	< 4	$ 31,250	NONE	NONE
Stephen L. Roling (5) 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	$249,201	$30,219	NONE
Paul J. Schofer 4801 Rockhill Road Kansas City, MO 64110	Treasurer	40	$138,369	$31,003	NONE
Carl Schramm 4801 Rockhill Road Kansas City, MO 64110	Trustee and President & CEO	40	$429,928	$12,597	$111,600 (12)
Michie P. Slaughter (2) P.O. Box 2902 Edwards, CO 81632	Trustee	< 4	$ 27,500	NONE	NONE
Louis W. Smith (6) 4801 Rockhill Road Kansas City, MO 64110	Trustee and former President & CEO	< 4	$103,099	$13,887	NONE

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART VIII, LINE 1, LIST OF OFFICERS, DIRECTORS, TRUSTEES
For the Fiscal Year Ended June 30, 2003

Name & Address (3) (4)	Title	Hours Devoted Per Week	Compensation	Contributions to Benefit Plans	Expense Acct./ Other Allowance
John E. Tyler III 4801 Rockhill Road Kansas City, MO 64110	General Counsel & Secretary	40	$140,888	$21,469	NONE
Eugene R. Wilson (7) 4801 Rockhill Road Kansas City, MO 64110	Senior Vice President	40	$262,328	$38,799	NONE
Other Fees	See Notes (3) and (4)		$ 30,000	NONE	NONE
			$2,346,989	$232,961	$111,600

(1) In addition to fees for service on the Ewing Marion Kauffman Foundation Board of Trustees, compensation includes fees for service on the Youth Development Advisory Board, which provided oversight and strategic direction to the Youth Development division of the Foundation This Advisory Board was dissolved effective June 30, 2002, with the final payment for services made in the fiscal year ended June 30, 2003.

(2) In addition to fees for service on the Ewing Marion Kauffman Foundation Board of Trustees, compensation includes fees for services on the Board of the Kauffman Center for Entrepreneurial Leadership, which was merged into the Ewing Marion Kauffman Foundation as of June 30, 2002 (with a final payment for services made in the fiscal year ended June 30, 2003)

(3) Fees were also paid to members of the Youth Development Advisory Board, which provided oversight and strategic direction to the Youth Development division of the Foundation This Board was dissolved effective June 30, 2002, with a final payment for services made in the fiscal year ended June 30, 2003. Non-Trustee members of the Youth Development Advisory Board and fees paid to them are as follows. Harold Hodgkinson - $3,750, Manomay Malathip - $3,750, Leo E. Morton - $3,750; Janet Murguia - $3,750.

(4) Fees were also paid to members of the Kauffman Center for Entrepreneurial Leadership Board This organization merged into the Ewing Marion Kauffman Foundation as of June 30, 2002, with a final payment for services made in the fiscal year ended, June 30, 2003. Non-Trustee members of the Kauffman Center for Entrepreneurial Leader Board and fees paid to them are as follows. Bert Berkley - $3,750, Brant Cotterman - $3,750, Willie Davis - $3,750, Cliff Illig - $3,750

(5) Resigned effective December 31, 2002. Compensation is for services provided through December 31, 2002 as an officer of the Ewing Marion Kauffman Foundation, with severance payments made through June 30, 2003 as a part of the voluntary reduction in workforce plan

(6) Retired as President and CEO effective April 15, 2002. Continued service as an associate and Trustee through September 5, 2002

(7) Resigned effective April 30, 2003 Compensation is for services provided through April 30, 2003 as an officer of the Ewing Marion Kauffman Foundation, with severance payments made through June 30, 2003 as a part of the voluntary reduction in workforce plan

(8) Resigned effective March 6, 2003. Chose to receive no fees Charitable contributions of $56,250 were made in appreciation of his services as Chairman of the Board and Trustee.

(9) Mr. Morrissey replaced Mr. McGraw as Chairman of the Board effective September 5, 2002

(10) Resigned effective January 15, 2003.

(11) Board term ended effective September 5, 2002 (Note Re-joined the Board effective September 4, 2003.)

(12) Temporary living allowance.

Ewing Marion Kauffman Foundation EIN 43-6064859

ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES ON NET INVESTMENT INCOME

For Fiscal Year Ended June 30, 2002

	Net proceeds	Cost	Total Capital Gains/(Losses)
Custodied accounts:			
Cash Account	$ 9,301,038	$ 9,140 830	$ 160,208
Strong Capital Management	115,990,351	123,712,898	(7,722,547)
Rockefeller & Co	60,062,452	78 051,714	(17,989,262)
PIMCO	168,973,941	166,255,211	2,718,730
Capital Guardian	119,950 711	137 331,697	(17,380,986)
Gardner Lewis Asset Management	40,904 409	48,635,689	(7 731,280)
Janus - Chang	219,881,166	249,492,658	(29,611,492)
L-R Global Partners	24,995,553	4 858 289	20,137 264
State Street Global Advisors TIPS	211,749,643	207,984,536	3,765,107
Harris Associates	58,316,469	55,097,632	3 218,837
Southeastern Asset Management	52,192,829	49,416,400	2,776,429
Bleichroeder Ad LLC	22,229,670	21,795,601	434,069
Strong Capital Cash	101,218,680	101,218,680	-
Subtotal - custodied accounts	**1,205,766,912**	**1,252,991,835**	**(47,224,923)**
Broker accounts			
Alex Brown	1,127,391	700 505	426,886
Bank of America Securities LLC Montgomery D	498,488	177 876	320,612
Credit Suisse First Boston	153,932	12,994	140,938
Lehman Brothers	536,207	95,507	440 700
Merrill Lynch, Pierce, Fenner & Smith	837,200	287,465	549,735
Morgan Stanley Dean Witter	356,298	76,978	279,320
Paine Webber	108,433	26 788	81,645
Salomon Smith Barney	1,119,372	97,808	1,021,564
Thomas Weisel Partners	4,650,883	1,112,658	3,538,225
U S Trust Strategic Trading	102,182	42,076	60,106
Subtotal - broker accounts	**9,490,386**	**2,630,655**	**6,859,731**
Partnerships:			
Abingworth	-		-
Abingworth IIa	-		-
Abingworth III	-		-
ABS Capital Partners LP	517		517
ABS Capital Partners II, LP	554,359		554,359
ABS Capital Partners III, LP	591		591
Acacia Venture Partners II, LP	(576 221)		(576,221)
Acacia Venture Partners, LP	(854,488)		(854,488)
Accel VII LP	(466 934)		(466 934)
Accel VIII LP	(23 607)		(23 607)
Advent Private Equity Fund - Central Europe LF	-		-
Advent Global Private Equity II LP	(202,980)		(202 980)
Advent Global Private Equity III LP	(160 994)		(160 994)
Advent Global Private Equity IV-A LP	-		-
Apollo Investment Fund III LP	1,286,869		1 286,869
Apollo Investment Fund IV, LP	(608,839)		(608 839)
Arch Venture Fund II, LP	(514)		(514)
Arch Venture Fund III, LP	(122,711)		(122 711)
Arch Venture Fund IV, LP	(232,409)		(232,409)
Baltic Fund I, L P	6,897		6 897
Battery Ventures V, LP	(926,884)		(926 884)
Battery Ventures VI, LP	172,753		172,753
Benchmark Capital Partners IV LP	(262,587)		(262 587)
Benchmark Europe I, LP	-		-
Bowman Capital Crossover Fund LP (formerly			
Cahill Warnock Strategic Partners Fund, LP	1,146,318		1 146 318
Castle Harlan Partners III, LP	1,083 157		1 083 157
Catalyst Ventures, Limited Partnership	(51,437)		(51,437)
CFB Venture Fund II, LP	29 249		29 249
Charles River Partnership IX	(647,746)		(647 746)
Charles River Partnership X	(439 354)		(439,354)
Charles River XI	(5,479)		(5 479)
Chemicals & Materials Enterprise Associates LI	-		
CID Ohio Equity Capital LP	(151 681)		(151 681)
Claflin Capital VI	(28,594)		(28,594)
Davidson Kempner Institutional Partners			
Discovery Fund II	-		
Encap Energy Capital Fund IV			-
Fir Tree Institutional Value Fund LP	567,701		567 701
Foundation Capital III LP	(576)		(576)
Foundation Capital IV LP	-		
George K Baum Capital Partners LP	-		
Great Point Developers			

Ewing Marion Kauffman Foundation EIN 43-6064859

ATTACHMENT TO PART IV, CAPITAL GAINS AND LOSSES ON NET INVESTMENT INCOME

For Fiscal Year Ended June 30, 2002

	Net proceeds	Cost	Total Capital Gains/(Losses)
Institutional Venture Partners VIII	(201,449)		(201,449)
Intersouth Partners III	(14 185)		(14,185)
Intersouth Partners IV	(400,095)		(400,095)
Intersouth Partners V	(54 695)		(54,695)
Int'l Small Company Fund (formerly Pioneer IV)	687		687
J H Whitney III, LP	(392,828)		(392,828)
J H Whitney IV, LP	(646 793)		(646,793)
J W Childs Equity Partners III, LP	-		-
K A. Energy Fund II Private Invest	-		-
KCEP I, LP	(256,303)		(256 303)
KCEP Ventures II, LP	(386,537)		(386,537)
L-R Global Partners, LP	(38,308)		(38,308)
MatlinPatterson Global Opportunities	(40,692)		(40,692)
Matrix partners VII	-		-
Mayfield X	(230,577)		(230,577)
Mayfield X Annex	(862)		(862)
Mayfield XI	(294,768)		(294,768)
Meadowbrook Real Estate Fund LLC (Draft k-1	523,030		523,030
Mentech Capital Partners	(1,075 946)		(1,075,946)
Mentech Capital Partners II, LP	-		-
Morganthaler Venture Partners V	(694,191)		(694,191)
Morganthaler Venture Partners VI	-		-
Morganthaler Venture Partners VII	(30,314)		(30,314)
MPM Bioventures III QP, LP	-		-
New Enterprise Associates VI	(360,514)		(360 514)
New Enterprise Associates VII	(536,813)		(536,813)
New Enterprise Associates VIII	(700,033)		(700,033)
New Enterprise Associates IX	(305,076)		(305,076)
New Enterprise Associates X	(71,762)		(71,762)
Oak Investment Partners VII, LP	(603,258)		(603,258)
Oak Investment Partners VIII, LP	(493,430)		(493,430)
Oak Investment Partners IX, LP	(501,242)		(501,242)
Oak Investment Partners X, LP	(62,489)		(62,489)
OCM Opportunities Fund, LP	296,023		296,023
OCM Opportunities Fund II, LP	234,535		234,535
OCM Opportunities Fund III LP	(420,490)		(420,490)
OCM Opportunities Fund IV, LP	273 187		273 187
Olympic Venture Partners III, LP	(48 692)		(48,692)
Olympic Venture Partners IV, LP	(813,393)		(813,393)
Onset Enterprise Associates II, LP	163		163
Onset Enterprise Associates III, LP	25,760		25,760
Pacven Walden Ventures IV, LP	(420 187)		(420,187)
Polaris Venture Partners II, LP	(44,624)		(44 624)
Polaris Venture Partners III, LP	(245,903)		(245,903)
Polaris Venture Partners IV, LP	-		-
Redpoint Ventures II, LP	(22,459)		(22,459)
Rockefeller Special Situations Fund, LLC	(2,189,993)		(2,189,993)
Sierra Ventures VII, LP	(361 713)		(361,713)
Socgen Real Estate Company LLC	-		-
Spectrum Equity Investors, LP	(64,069)		(64,069)
Spectrum Equity Investors II, LP	(1,696 450)		(1,696 450)
Spectrum Equity Investors III, LP	(677,420)		(677,420)
Spectrum Equity Investors IV, LP	(16 259)		(16,259)
Spinnaker Investments	-		-
Tritech Partners, LP	(90 709)		(90,709)
US Venture Partners IV, LP	(69 924)		(69,924)
US Venture Partners V, LP	(103 228)		(103 228)
US Venture Partners VI, LP	(16,405)		(16,405)
US Venture Partners VII, LP	(110 589)		(110,589)
US Venture Partners VIII, LP	-		-
Venrock Associates II LP	(3 380,839)		(3 380,839)
Venrock Associates III LP	(60 904)		(60 904)
Watershed Partners, LP c/o Brookhaven	(350,985)		(350,985)
Weston Presidio Capital III, LP	(150 943)		(150,943)
Weston Presidio Capital IV, LP	406		406
Wingate Partners II LP	-		-
Wingate Partners III LP	-		-
Subtotal - partnerships (per K-1's)	**(19,311,171)**	**-**	**(19,311,171)**
Total realized capital gains/(losses)	**$ 1,195,946,127**	**$ 1,255,622,490**	**$ (59,676,363)**

STATEMENT 15

Ewing Marion Kauffman Foundation
ATTACHMENT TO PART XI - LINE 4a
Recoveries of Amounts Treated as Qualifying Distributions
For Fiscal Year Ended June 30, 2003

Description	REVENUE AND EXPENSES PER BOOKS
Return of funds granted in prior years to various organizations:	
Penn State #20011253 ($9,343)	$ 522,081
Penn State #20011244 ($4,112)	
Raytown Consolidated School District #19991964 ($17,117)	
St. Louis Public Schools #20003592 ($26,770)	
Rhode Island Cncl on Economic Education #20022079 ($6,000)	
Michigan State Univ. #19980588 ($11,334)	
University of Illinois #20010884 ($94,597)	
University of Massachusetts Fndtn #20021779 ($62,176)	
University of Pittsburg #19991360 ($33,313)	
A&T State University #20011586 ($22)	
Washington State University #19991424 ($30)	
Rensselaer Polytechnic Institute #20020920 ($5,351)	
University of California #19991460 ($973)	
Board of Education-St Louis #19991118 ($29,938)	
Virginia Polytechnic Institute #20010630 ($146)	
Action for a Better Community #20020217 ($2,467)	
Illinois Institute #20011404 ($4,533)	
Kansas City, KS School District #20031716 ($750)	
Park University #20021969 ($662)	
University of CA-Riverside #20010638 ($2,000)	
EEF / University of Iowa #20012076 ($12,560)	
EEF / Platte County Ec Devel Council #20003023 ($6,504)	
University of Missouri #20010655 ($29,314)	
South Dakota 4-H Foundation #20021238 ($21,466)	
Rensselaer Polytechnic Institute #20010080 ($104,970)	
University of Delaware #19971077 ($15,402)	
Rensselaer Polytechnic Institute #20000792 ($4,741)	
Harvard University #19990150 ($5,000)	
University of Chicago #20021028 ($10,490)	
Sub-total	$ 522,081
Habitat for Humanity-principal payments received	$ 62,500
	$ 584,581

FEDERAL FOOTNOTES

FORM 990 PF, PART XV-NAME, ADDRESS AND PHONE FOR APPLICATIONS LINE 2A:

GRANT ADMINISTRATOR, 4801 ROCKHILL, KANSAS CITY, MO 64110
(816) 932-1000

FORM 990 PF, PART XV-FORM IN WHICH APPLICATIONS SHOULD BE SUBMITTED LINE 2B:

WE HAVE NO FORMAL APPLICATION. INSTEAD, GRANT APPLICANTS ARE ASKED TO WRITE A 2-3 PAGE LETTER OF INQUIRY TO THE FOUNDATION, DESCRIBING THE BASIC PROBLEM TO BE ADDRESSED AND THE PLAN FOR SOLVING THE PROBLEM. THE LETTER SHOULD BRIEFLY EXPLAIN THE PROJECT OBJECTIVES, OPERATIONAL PROCEDURES, TIME SCHEDULES, PERSONNEL AND FINANCIAL RESOURCES AVAILABLE AND NEEDED.

EWING MARION KAUFFMAN FOUNDATION
FY2003 TAX REPORT
GRANTS

EIN: 43-6064859
Form 990-PF,Part XV

Number	Grantee	IRS Status	Purpose
19950277	Wendy L. Silverman Director, Foundation and Government Relations Babson College Alumni Hall 211 Forest Street Babson Park, MA 02457	Educational Institution	A challenge grant for a long-term collaboration to create an entrepreneurship center
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$210,000.00**	**Remaining to be Paid** **$210,000.00**
19990034	Ellen Rudnick Executive Director, Entrepreneurship Program University of Chicago, Graduate School of Business 1101 E 58th Street Chicago, IL 60637	Educational Institution	To provide funding to create and build entrepreneurship programs by establishing a Center of Entrepreneurship in the Graduate School of Business
	Name on IRS Determination Letter: University of Chicago	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
19990059	Karen Swisher Haskell Indian Nations University 155 Indian Avenue Lawrence, KS 66046-6480	Educational Institution	To develop institutional capacity to further entrepreneurship education on a long-term basis for Native Americans and Alaska Natives.
	Name on IRS Determination Letter: Haskell Indian Nations University	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
19990368	Dons Freedman National Commission on Entrepreneurship 444 N Capitol Street Suite 399 Washington, DC 20001	Private Foundation	To support the National Commission on Entrepreneurship in its efforts to conduct a multi-year, independent, highly visible, non-partisan study of U.S. policy issues that have a significant impact on entrepreneurship in America This study will examine current U.S. public policy issues with international comparisons.
	Name on IRS Determination Letter: National Commission on Entrepreneurship	**FY2003 Payments** **$793,333.34**	**Remaining to be Paid** **$166,666.66**
19991137	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	A five-year grant to support the Forum for Early Childhood Organization and Leadership Development to build the leadership knowledge and skills of current and emerging early care and education managers and leaders.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$104,700.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20000015	David Renz Director The University of Missoun - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	A three-year grant to support an education and recognition program in honor of Edward A Smith, who was an esteemed civic leader in Kansas City and a Kauffman Foundation Board Member The grant supports an annual Edward A. Smith Lecture and "Day of Learning" at the Midwest Center for Nonprofit Leadership at the University of Missoun Kansas City and in alternate years an awards program which honors selected local and national staff and volunteer leaders.
	Name on IRS Determination Letter: The University of Missoun - Kansas City	**FY2003 Payments** **$175,000.00**	**Remaining to be Paid** **$0.00**
20000175	Richard M Potter Vice President of Development American Humanics, Inc 4601 Madison Avenue Kansas City, MO 64112	501(c)(3) Public	To support the Annual Management Institute for participants of the American Humanics, Inc. college program, which provides education for students on nonprofit careers, including youth work
	Name on IRS Determination Letter: American Humanics, Inc	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20000466	Frank Ellis Swope Parkway Health Center 3801 Blue Parkway Kansas City, MO 64130-0435	501(c)(3) Public	To support Swope Parkway Health Center's "Campaign for Continuity," an effort to sustain and stabilize core services for residents, especially children and youth, in the urban core.
	Name on IRS Determination Letter: Model Cities Health Corporation of Kansas City	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20000853	Eric Schaps President Developmental Studies Center 2000 Embarcadero Suite 305 Oakland, CA 94606-5300	501(c)(3) Public	To support the development and implementation (in the Kansas City area as well as across the United States) of the program "Home, School and Community," which provides mathematics curricula for home, school, youth-serving agencies and after-school programs
	Name on IRS Determination Letter: Developmental Studies Center	**FY2003 Payments** **$130,000.00**	**Remaining to be Paid** **$0.00**
20002871	Carol A. Grimaldi Executive Director Brush Creek Community Partners 4743 Troost Avenue Suite 200 Kansas City, MO 64110-1727	501(c)(3) Public	This is an organizational effectiveness grant issued to continue an institutional and neighborhood collaboration within the Brush Creek corridor that is creating a world class cultural and research district surrounded by healthy communities.
	Name on IRS Determination Letter: Brush Creek Community Partners	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20002973	Tom Byers Professor Stanford University, Terman Engineering Center Technology Ventures Co-op Program Room 377 Stanford, CA 94305-4024	Educational Institution	To support expanded dissemination of entrepreneurship education materials, courses and information for engineering and science students/faculty through educational conferences, distance learning and enhancement of Web sites.
	Name on IRS Determination Letter: Stanford University, Terman Engineering Center	**FY2003 Payments** **$540,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20002975	Juan M Rangel Executive Director National Conference for Community and Justice, Greater Kansas City Region 4901 Main Suite 300 Kansas City, MO 64112 **Name on IRS Determination Letter:** National Conference for Community and Justice, Inc	501(c)(3) Public FY2003 Payments $50,000.00	Support for the expansion of evaluation programs for Kansas City area youth on race, class and diversity issues. Remaining to be Paid $0.00
20003150	Janice Kreamer President Kansas City Community Development Initiative 3822 Summit Kansas City, MO 64111 **Name on IRS Determination Letter:** The Greater Kansas City Community Foundation	501(c)(3) Public FY2003 Payments $876,217.00	To support the Kansas City Community Development Initiative (KCCDI) to promote community revitalization efforts in selected Kansas City neighborhoods Remaining to be Paid $0.00
20003251	Virginia Hodgkinson Georgetown University, Public Policy Institute, Center for the Study of Voluntary Organizations and Service 3240 Prospect Street, NW Lower Level Rear Washington, DC 20007-2196 **Name on IRS Determination Letter:** Georgetown University	Educational Institution FY2003 Payments $700,000.00	For creation of the Waldemar A Nielsen Chair in Philanthropy. Remaining to be Paid $0.00
20003448	Nancy Godfrey Babson College, Arthur M. Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310 **Name on IRS Determination Letter:** Babson College	Educational Institution FY2003 Payments $38,880.00	Funding for continued support of the administration of the Lifelong Learning for Entrepreneurship Education Professionals (LLEEP) Partnership Initiative, an academic alliance responsible for developing and conducting four complementary classroom clinics and two national entrepreneurship education symposia. Remaining to be Paid $0.00
20003449	Nancy Godfrey Babson College, Arthur M Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310 **Name on IRS Determination Letter:** Babson College	Educational Institution FY2003 Payments $124,840.00	Funding to expand the Lifelong Learning for Entrepreneurship Education Professionals (LLEEP) Partnership Initiative by adding a second entrepreneurship education symposium which will be developed and conducted at the University of California - Berkeley. Remaining to be Paid $0.00
20010054	Julia Lara Deputy Executive Director Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1431 **Name on IRS Determination Letter:** Council of Chief State School Officers	501(c)(3) Public FY2003 Payments $13,275.00	To support creation and implementation of communication tools and dissemination strategies to help chief state education leaders expand and improve early childhood initiatives Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20010060	Daniel J Bradbury Executive Director Kansas City Public Library 311 East 12th Street Kansas City, MO 64106	501(c)(3) Public	Funding for program enhancement, outreach, and state of the art technology to "feed" all other public library branches and other community organizations from the Library's new location
	Name on IRS Determination Letter: Greater Kansas City Community Foundation	**FY2003 Payments** **$1,000,000.00**	**Remaining to be Paid** **$0.00**
20010085	Abby Baucom Thorman Director Mid-Amenca Regional Council, Metropolitan Council on Child Care 600 Broadway 300 Rivergate Ctr Kansas City, MO 64105-4240	Government	To support core operations of the Kansas City Metropolitan Council on Child Care
	Name on IRS Determination Letter: Mid-Amenca Regional Council	**FY2003 Payments** **$27,000.00**	**Remaining to be Paid** **$0.00**
20010121	Eric Schaps President Developmental Studies Center 2000 Embarcadero Suite 305 Oakland, CA 94606-5300	501(c)(3) Public	To support the further development and dissemination of the after-school reading program, "KidzLit" in the Kansas City metropolitan area and across the United States
	Name on IRS Determination Letter: Developmental Studies Center	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20010143	Gus Jacob Director The University of Missoun - Kansas City, Basic School Regional Center School of Education 5100 Rockhill Road Suite 365 Kansas City, MO 64110	Educational Institution	To provide funding for the Basic School Regional Center-Kansas City to support four Kansas City, Missouri School District elementary schools to become high-performing schools within the Basic School framework
	Name on IRS Determination Letter: The University of Missoun - Kansas City	**FY2003 Payments** **$162,404.00**	**Remaining to be Paid** **$0.00**
20010217	William W. Treanor Executive Director Youth Today 1200 17th Street, N W 4th Floor Washington, DC 20036	501(c)(3) Public	To support publication of Youth Today.
	Name on IRS Determination Letter: Amencan Youth Work Center	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20010224	Move Up 1900 Vine Street Kansas City, MO 64108	501(c)(3) Public	To provide core operating support to strengthen and sustain key nonprofit partners who serve children, youth and families living in the bi-state urban core.
	Name on IRS Determination Letter: Project NeighborHOOD	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20010242	Jill Hamson Executive Director Christmas in October 4310 Madison Kansas City, MO 64111	501(c)(3) Public	To support civic engagement in Northeast Kansas City, Kan. by expanding the home rehabilitation program.
	Name on IRS Determination Letter: Chnstmas in October	**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$0.00**
20010317	Patricia Schudy President National Youth Information Network, Inc. 11 E. 40 Street Kansas City, MO 64111	501(c)(3) Public	To support the National Youth Information Line in Kansas City that provides easily accessible information about positive youth-serving resources to a significant number of youth in the five-county Kansas City metropolitan area
	Name on IRS Determination Letter: National Youth Information Network, Inc	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$0.00**
20010321	Philip Olson Director, Urban Affairs Program and Professor Sociology The University of Missouri - Kansas City, Department of Sociology 208 Haag Hall 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to support the University of Missouri - Kansas City's Grandparents As Parents Outreach Program, which provides comprehensive support services to grandparents raising grandchildren in the greater Kansas City area.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20010384	M Elizabeth Griffin Executive Director Citizens for Missouri's Children 2717 Sutton Blvd Suite 200 St Louis, MO 63143	501(c)(3) Public	To support a strategic communications effort to build public will for increased public investment in high-quality early education in Missouri
	Name on IRS Determination Letter: Citizens for Missouri's Children	**FY2003 Payments** **$22,800.00**	**Remaining to be Paid** **$0.00**
20010425	Gary L. Brunk Executive Director Kansas Action for Children, Inc 3360 S W Harrison Topeka, KS 66611	501(c)(3) Public	To provide funding for the Kansas Children's Campaign to improve child and youth well-being in Kansas.
	Name on IRS Determination Letter: Kansas Action for Children, Inc.	**FY2003 Payments** **$214,796.00**	**Remaining to be Paid** **$206,980.00**
20010431	Sue Stepleton President and Chief Executive Officer Parents as Teachers National Center 2228 Ball Drive St. Louis, MO 63146	501(c)(3) Public	To support their capacity to increase quality assurance for Parents as Teachers, the largest early childhood parent education and family support program in the country
	Name on IRS Determination Letter: Parents as Teachers National Center Inc.	**FY2003 Payments** **$402,165.00**	**Remaining to be Paid** **$498,480.00**

Number	Grantee	IRS Status	Purpose
20010455	Edward Kinerk President Rockhurst University, Center for Community Relations and Outreach 1100 Rockhurst Road Kansas City, MO 64110-2561	Educational Institution	Funding to support the planning and equipment costs associated with the Center for Community Relations and Outreach This center will provide youth development programming for children, youth and families along the Brush Creek Eastside corridor
	Name on IRS Determination Letter: Rockhurst University	**FY2003 Payments** **$167,500.00**	**Remaining to be Paid** **$80,000.00**
20010456	Dee Evans Director Neighborhood Technology Education Center 1807 E. 58 Street Kansas City, MO 64130	501(c)(3) Public	To provide core operating support to the Little Flower Community Computer Center.
	Name on IRS Determination Letter: Neighborhood Technology-Education Center	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**
20010465	Martha Gilliland Chancellor The University of Missouri - Kansas City, Office of the Chancellor 5115 Oak Street Suite 300 AC Kansas City, MO 64110-2499	Educational Institution	To create a new "Center for the City" urban community outreach office reporting directly to the Chancellor.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$50,000.00**
20010486	H. Eugene Dooley President and CEO Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	To support planning and implementation of youth development programs at the Emanuel Cleaver YMCA to be located at 70th and Troost in Kansas City, Mo.
	Name on IRS Determination Letter: Young Men's Christian Association of Greater Kansas City	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20010624	Brian Wilcox University of Nebraska - Lincoln, Center on Children, Families and the Law 121 S 13th Street Suite 302 Lincoln, NE 68588-0227	Educational Institution	A three-year grant to support quality child care for children birth to age 3 and for enhancing state and regional capacity to monitor quality on an ongoing basis in the states of Kansas, Missouri, Nebraska and Iowa.
	Name on IRS Determination Letter: University of Nebraska - Lincoln, Center on Children, Families and the Law	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$25,000.00**
20010654	Christine Jenkins Director of Development Junior Achievement Incorporated, Middle America 300 West Linwood Boulevard Kansas City, MO 64111-1393	501(c)(3) Public	To support the expansion of Junior Achievement of Middle America, that gives students the opportunity to learn about business programming, to schools in the urban core of Kansas City, Mo and Kansas City, Kan
	Name on IRS Determination Letter: Junior Achievement Incorporated	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20010686	Stephen B McCue Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village, KS 66208	501(c)(3) Public	To support expansion of Camp Fire Boys and Girls Clubs and building a foundation of volunteer support for programming in the metropolitan (and especially urban) Kansas City, Mo. areas
	Name on IRS Determination Letter: Camp Fire Boys and Girls	**FY2003 Payments** **$230,000.00**	**Remaining to be Paid** **$0.00**
20010791	Linda Stewart Director The Regional Prevention Center, Wyandotte County Kansas City Kansas Community College 7250 State Avenue Kansas City, KS 66112	Educational Institution	Funding to support the expansion of the Kindergarten Parent Outreach Program, a school readiness and parent education program targeted to Spanish-speaking and limited English-speaking children and families of Kansas City, Kansas
	Name on IRS Determination Letter: Kansas City, Kansas Community College	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20010824	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	To support increased organizational development of four of the Boys and Girls Clubs hub sites Clymer, Troost Midtown, Thornberry and Wyandotte County Boys and Girls Clubs. This includes expansion of staff development, volunteer involvement and outcomes based evaluations.
	Name on IRS Determination Letter: Boys and Girls Clubs of Greater Kansas City	**FY2003 Payments** **$400,000.00**	**Remaining to be Paid** **$0.00**
20010849	John V. Villanueva Executive Director Cabot Westside Clinic 1600 Genessee Suite 634 Kansas City, MO 64102	501(c)(3) Public	To support expanded services to children and families in Kansas City's Westside neighborhood and the bi-state urban core
	Name on IRS Determination Letter: Cabot Westside Clinic	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20010898	Stewart J. Smith National Executive Director Camp Fire Boys and Girls, National Office 4601 Madison Avenue Kansas City, MO 64112-1278	501(c)(3) Public	Funding to support the Community/Family Club Model, a program designed to build assets in youth, families and communities.
	Name on IRS Determination Letter: Camp Fire Boys and Girls	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20010962	Larry Englebrick Executive Director of Instructional Support Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	A five-year grant to provide support for Phase 2 of the First Things First initiative.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$2,276,126.02**	**Remaining to be Paid** **$3,560,182.98**
20010995	Robert Burns District Director Neighborhood Reinvestment Corporation 1111 West 39th Street Suite 100 West Kansas City, MO 64111	501(c)(3) Public	To support the development of four revolving loan funds for affordable housing within Kansas City's urban core.
	Name on IRS Determination Letter: Neighborhood Reinvestment Corporation	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20010998	Christopher T Gates President National Civic League 1445 Market Street Suite 300 Denver, CO 80202-1717	501(c)(3) Public	To support the development of civic indicators that help communities measure, track and enhance the civic health of their town, city, county or region
	Name on IRS Determination Letter: National Civic League of Colorado Inc.	**FY2003 Payments** **$172,800.00**	**Remaining to be Paid** **$0.00**
20011047	Harold A Hawkins Principal Kansas City, Missouri School District - Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20011048	Sandra Beasley Principal Kansas City, Missouri School District - Southeast African Centered High School 3500 E Meyer Blvd Kansas City, MO 64132	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20011049	Carl Evans Principal Kansas City, Missouri School District - Paseo Academy of the Fine and Performing Arts 4747 Flora Ave Kansas City, MO 64110	Educational Institution	To support the transformation of classrooms into effective learning environments and improve student achievement.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20011134	Dwayne A. Crompton Executive Director KCMC Child Development Corporation 2104 E. 18th Street Kansas City, MO 64127	501(c)(3) Public	To establish an early childhood literacy lab at the Thomas/Roque Child and Family Development Center and to transform 15 additional child care centers and 50 family child care homes into literacy-rich environments.
	Name on IRS Determination Letter: KCMC Child Development Corporation	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20011200	Dennis J Barnett Vice President Kansas City's Promise 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	To support the expansion of the delivery of the Five Promises to Greater Kansas City's children and youth.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**
20011345	Marc Freedman President Civic Ventures 139 Townsend Street Suite 505 San Francisco, CA 94107-1946	501(c)(3) Public	Funding to provide continued core and project support in the area of intergenerational and older adult service fields.
	Name on IRS Determination Letter: Civic Ventures	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20011668	Colleen Hernandez Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to develop and implement the Block Contacts Program, which supports neighborhoods in Kansas City's bi-state urban core by providing leadership training and evaluation support to sustain community change.
	Name on IRS Determination Letter: Kansas City Neighborhood Alliance	**FY2003 Payments** **$68,415.00**	**Remaining to be Paid** **$0.00**
20011676	Heather B Weiss Director Harvard University, Graduate School of Education, Harvard Family Research Project 3 Garden Street Cambridge, MA 02138	Educational Institution	To fund a learning strategy, workplan and benchmarks to track the Home Visit Forum's progress. The Home Visit Forum is comprised of the six national organizations that provide home visits to families with children under age 3: Parents as Teachers (PAT), HIPPY, Healthy Families America (HFA), Nurse-Family Partnership, Early Head Start, and the Parent-Child Home Program, who are working collaboratively to improve support services to young children and families.
	Name on IRS Determination Letter: Harvard University	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20011838	Leadell Ediger Executive Director Kansas Association of Child Care Resource and Referral Agencies PO Box 2294 112 W. Iron Salina, KS 67402-2294	501(c)(3) Public	To support implementation of a statewide demonstration project linking professional development, quality services and increased compensation for early educators by providing education-based salary supplements through the Smart Start program model.
	Name on IRS Determination Letter: Kansas Association of Child Care Resource and Referral Agencies	**FY2003 Payments** **$1,152,664.00**	**Remaining to be Paid** **$3,017,095.00**
20011853	Kathy Thornburg The University of Missouri - Columbia Office of Sponsored Program Administration 310 Jesse Hall Columbia, MO 65211-1230	Educational Institution	Funding to support implementation of a statewide demonstration project linking professional development and compensation based on the WAGE$ model to improve the quality of Missouri's early education programs.
	Name on IRS Determination Letter: The Curators of the University of Missouri	**FY2003 Payments** **$1,397,831.00**	**Remaining to be Paid** **$2,292,345.00**
20011952	Michael L Lynch Associate Vice President Kansas State University, Educational and Personal Development 103 Holton Hall Manhattan, KS 66506-1320	Educational Institution	To provide funding for Beyond the Boundaries Summer Enrichment Academy to lead urban youth to successful transition into an institution of higher education
	Name on IRS Determination Letter: Kansas State University	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20012007	Michael David Stouder Stouder, Michael David 35 Gaston Avenue Rantan, NJ 08869	Individual	Funding to support Michael Stouder's dissertation research titled "The Capital Structure Expectations and Subsequent Decisions of Nascent Entrepreneurs."
	Name on IRS Determination Letter: Stouder, Michael David	**FY2003 Payments** **$2,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20012110	Turner White Chief Executive Officer Union Station Kansas City Inc 30 West Pershing Suite 150 Kansas City, MO 64108	501(c)(3) Public	Funding to enable the transition to sustainable financial operation for Union Station Kansas City Inc
	Name on IRS Determination Letter: Union Station Kansas City Inc.	**FY2003 Payments** **$2,000,000.00**	**Remaining to be Paid** **$0.00**
20012179	Mary Lou Jaramillo Executive Director Mattie Rhodes Counseling and Art Center 1740 Jefferson Street Kansas City, MO 64108	501(c)(3) Public	Funding to assist the Mattie Rhodes Center to implement its strategic plan, which transitions the organization to a youth development program Funding will enable the Center to maintain its current programs, including children's group program, tutoring, mentoring and summer camps.
	Name on IRS Determination Letter: Mattie Rhodes Center	**FY2003 Payments** **$130,000.00**	**Remaining to be Paid** **$0.00**
20020017	Michael Grote Assistant Director of Governmental Affairs Missouri Chamber of Commerce 428 East Capitol PO Box 1155 Jefferson City, MO 65102-1155	501(c)(3) Public	Funding to market the Public Education Evaluation Report (PEER) program to involve local communities in the success of their education system. The PEER program analyzes schools by grouping similar systems together and then evaluating their students' performance on the Missouri Assessment Program (MAP).
	Name on IRS Determination Letter: The Missouri Chamber of Commerce Educational Foundation, Inc.	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$10,000.00**
20020033	Elaine Johnson Director Academy for Educational Development, National Training Institute for Community Youth Work 1825 Connecticut Avenue, NW Washington, DC 20009-5721	501(c)(3) Public	Funding to provide for a regional system of resources for youth worker professional development.
	Name on IRS Determination Letter: Academy for Educational Development Inc.	**FY2003 Payments** **$600,000.00**	**Remaining to be Paid** **$400,000.00**
20020058	Elizabeth Budd Executive Director Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding to support the Public Achievement civic engagement learning model in Kansas City and 10 additional American communities.
	Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts	**FY2003 Payments** **$553,380.00**	**Remaining to be Paid** **$506,275.00**
20020059	Mark J Henke Catholic Charities 2220 Central Avenue Kansas City, KS 66102-4759	Religious	Funding to support the organization's efforts to promote access to and improvements in the quality of early education programs serving the Northeast area of Kansas City, Kan. The primary focus is on the Blessed Sacrement site and, to a lesser degree, the St. Benedict's facility.
	Name on IRS Determination Letter: Catholic Charities	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$50,000.00**

Number	Grantee	IRS Status	Purpose
20020168	Kathy Goetz-Wolf Senior Group Vice President & COO Family Support America 20 North Wacker Drive Suite 1100 Chicago, IL 60606	501(c)(3) Public	Funding to enhance Family Support America's Mapping and Certification Project, which will raise the visibility of family support programs across the country and ensure that programs are operating according to standards of quality.
	Name on IRS Determination Letter: Family Support America	**FY2003 Payments** **$111,642.00**	**Remaining to be Paid** **$0.00**
20020195	Judith A. Sharp Staff Director The University of Missouri - Kansas City, School of Law 5100 Rockhill Kansas City, MO 64110	Educational Institution	Funding for an entrepreneurship law clinic at UMKC to train law students how to better serve entrepreneurs and to provide students with hands-on experience working with aspiring entrepreneurs in the Greater Kansas City area.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$90,000.00**	**Remaining to be Paid** **$0.00**
20020237	Alan Young President Ivanhoe Neighborhood Council 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	To provide for core operating support for the start up of a new nonprofit organization. The Ivanhoe Neighborhood Council was formed to organize the community and bring about awareness for the purposes of empowering residents, revitalizing the neighborhood and improving the overall quality of life in Ivanhoe.
	Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts	**FY2003 Payments** **$145,000.00**	**Remaining to be Paid** **$0.00**
20020306	Judith W Tansky Associate Professor Ohio State University, Fisher College of Business 700 Fisher Hall 2100 Neil Avenue Columbus, OH 43210-0114	Educational Institution	To support a conference of leading research scholars in Human Resource issues in small and emerging companies. Results will be disseminated in a special issue of a leading practitioner journal and/or an academic book.
	Name on IRS Determination Letter: Ohio State University, Fisher College of Business	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20020307	Sharon Lam Grant Analyst University of California - Regents Division of Agriculture and Natural Resources 1111 Franklin Street 6th Floor Oakland, CA 94607-5200	Educational Institution	To support the Educational Entrepreneurship Institute's first four years of operations to study and develop programs and materials that link educational entrepreneurship and education reform.
	Name on IRS Determination Letter: The Regents of the University of California	**FY2003 Payments** **$237,344.00**	**Remaining to be Paid** **$674,003.00**
20020351	Dennis R. Boody Director of Community Services Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to create 500 new Individual Development Accounts within the metropolitan Kansas City area with the primary objective of increasing the assets of low-income families through home ownership, micro-enterprise and post-secondary education.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$150,000.00**

Number	Grantee	IRS Status	Purpose
20020440	Mark Kennedy Kennedy, Mark Kellogg Graduate School of Management Northwestern University Leverone Hall 2001 Sheridan Road Evanston, IL 60208	Individual	Funding to support dissertation research into the process by which entrepreneurs create new, broadly accepted industry categories that define and support their innovative products and provide competitive advantages.
	Name on IRS Determination Letter: Kennedy, Mark	**FY2003 Payments** **$2,000.00**	**Remaining to be Paid** **$0.00**
20020549	Glenda M Kouts Team Leader-Individual Giving and Non-Profit Relations National FFA Foundation, Inc P.O Box 68960 Indianapolis, IN 46268-0960	501(c)(3) Public	To support entrepreneurship education as an integral part of FFA's agricultural programming, including support for the 2002 Agri-Entrepreneurship Awards Program.
	Name on IRS Determination Letter: National FFA Foundation, Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20020550	Richard T. Curtin Principal Investigator The Regents of the University of Michigan 426 Thompson Street Ann Arbor, MI 48104-2321	501(c)(3) Public	Funding to prepare and provide complete documentation of the first two waves of data from the Panel Study of Entrepreneurial Dynamics, in order to foster widespread analysis and dissemination of this important research initiative.
	Name on IRS Determination Letter: The Regents of the University of Michigan	**FY2003 Payments** **$1,500.00**	**Remaining to be Paid** **$0.00**
20020573	Patsy Shawver Executive Director The Front Porch Alliance 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	The Front Porch Alliance is a partner to the Ivanhoe Neighborhood Council. The purpose of this grant is to strengthen its organizational capacity to better serve the Ivanhoe neighborhood
	Name on IRS Determination Letter: Front Porch Alliance - Kansas City, Inc.	**FY2003 Payments** **$32,450.00**	**Remaining to be Paid** **$0.00**
20020609	Yvonne Vazquez Rangel LNESC KS/MO Director League of United Latin American Citizens National Educational Service Centers, Inc 301 E. Armour Blvd Suite 460 Kansas City, MO 64111	501(c)(3) Public	Funding to support an after-school reading program targeted at English as a Second Language students in three elementary schools in the Kansas City, Missouri School District and the Kansas City, Kansas School District.
	Name on IRS Determination Letter: LULAC National Educational Service Centers, Inc.	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$10,000.00**
20020808	Dean L Hubbard President Northwest Missouri State University, Office of the President 800 University Drive Maryville, MO 64468-8600	Educational Institution	Funding to support a pilot program coordinated by Northwest Missouri State University that would allow senior education majors at Northwest Missouri State University, the University of Missouri at Kansas City, and Lincoln University to spend their senior years teaching in the Kansas City, Missouri School District.
	Name on IRS Determination Letter: Northwest Missouri State University	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$120,621.00**

Number	Grantee	IRS Status	Purpose
20020888	Al Dimmitt Metropolitan Community Colleges, PVCC-Francis Child Development Institute 3201 Southwest Trafficway Kansas City, MO 64111	Educational Institution	Funding for professional development opportunities for Before- and After-School providers in the Kansas City, Missouri program
	Name on IRS Determination Letter: Metropolitan Community Colleges	FY2003 **Payments** **$200,000.00**	**Remaining to be Paid** **$200,000.00**
20020894	Gary Larrowe Virginia Polytechnic Institute & State University, Office of Sponsored Programs College Square 460 Turner Street, Suite 306 Blacksburg, VA 24061-0170	Educational Institution	Replication of EntrePrep program.
	Name on IRS Determination Letter: Virginia Polytechnic Institute & State University	FY2003 **Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20020895	Carla Lenk University of Wisconsin - Whitewater, Small Business Development Center 800 West Main Street Whitewater, WI 53190	Government	Replication of EntrePrep program.
	Name on IRS Determination Letter: University of Wisconsin - Whitewater, Small Business Development Center	FY2003 **Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20020896	Mark Muller Director, External Programs Texas Christian University, M J. Neeley School of Business TCU Box 298530 Fort Worth, TX 76129	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Texas Christian University	FY2003 **Payments** **$23,000.00**	**Remaining to be Paid** **$0.00**
20020897	Mark A. Thompson Associate Dean Quinnipiac University, School of Business 275 Mount Carmel Avenue Hamden, CT 06518-1964	Educational Institution	Replication of EntrePrep program.
	Name on IRS Determination Letter: Quinnipiac University, School of Business	FY2003 **Payments** **$24,000.00**	**Remaining to be Paid** **$0.00**
20020899	Carol Morrison The Howard County Economic Development Authority, NeoTech Center 9250 Bendix Road, North Columbia, MD 21045	Government	Replication of EntrePrep program.
	Name on IRS Determination Letter: The Howard County Economic Development Authority	FY2003 **Payments** **$18,000.00**	**Remaining to be Paid** **$0.00**
20020901	Calvin A. Kent Dean Marshall University, Lewis College of Business One John Marshall Drive Huntington, WV 25755-2300	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Marshall University Research Corp	FY2003 **Payments** **$22,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20020902	Donald A Hoy Executive Director Benedictine College, Cray Center for Entrepreneunal Services 1020 North 2nd Street Atchison, KS 66002-2149	Educational Institution	Replication of Entreprep program
	Name on IRS Determination Letter: Benedictine College	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20020903	Andrea Dean Project Consultant Maui Community College, Center for Entrepreneurship 310 Ka'ahumanu Avenue Kahului, HI 96732	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: University of Hawaii Foundation	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20020904	Sandy Barton Executive Director Fremont County Board of Cooperative Education Services Central Wyoming College 2660 Peck Avenue Riverton, WY 82501	Government	Replication of EntrePrep program.
	Name on IRS Determination Letter: Fremont County Board of Cooperative Education Services	**FY2003 Payments** **$21,000.00**	**Remaining to be Paid** **$0.00**
20020905	Kevin Prine Assistant Professor of Business Graceland University, Center for the Study of Free Enterprise & Entrepreneurship 1 University Place Lamoni, IA 50140	Educational Institution	Replication of EntrePrep program.
	Name on IRS Determination Letter: Graceland University, Center for the Study of Free Enterprise & Entrepreneurship	**FY2003 Payments** **$4,000.00**	**Remaining to be Paid** **$0.00**
20020906	Hazel A. King Illinois Institute for Entrepreneurship Education 222 W. Ontario, Suite 420 Chicago, IL 60610	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Illinois Institute for Entrepreneurship Education	**FY2003 Payments** **$14,000.00**	**Remaining to be Paid** **$0.00**
20020908	Kathy Brock Vice President, Instructional Services Northwest Iowa Community College 603 W Park Street Sheldon, IA 51201	Educational Institution	Replication of EntrePrep program.
	Name on IRS Determination Letter: Northwest Iowa Community College	**FY2003 Payments** **$24,000.00**	**Remaining to be Paid** **$0.00**
20020915	Vickie Perkins Executive Director The Gardner Institute 2215 Parallel Avenue Kansas City, KS 66104	Religious	Funding to support teacher professional development and materials in the area of English as a Second Language.
	Name on IRS Determination Letter: United States Catholic Conference	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20020917	William M Schmechel Compliance Officer University of California - Riverside, Office of Research Affairs Riverside, CA 92521	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: The Regents of the University of California	**FY2003 Payments** **$27,000.00**	**Remaining to be Paid** **$0.00**
20020919	Robert E. Bernier Assistant Dean University of Nebraska - Omaha, College of Business Administration 415 Roskens Hall Omaha, NE 68182	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Board of Regents of the University of Nebraska	**FY2003 Payments** **$1,000.00**	**Remaining to be Paid** **$23,000.00**
20020920	Jeanne Stefanik Manager, Program and Operations Rensselaer Polytechnic Institute, Lally Schl Mgmt-Center for Technological Entrepreneurship 110 8th Street Troy, NY 12180-3590	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Rensselaer Polytechnic Institute	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20020921	Rebel Harjo Northwest Indian College 2522 Kwina Road Bellingham, WA 98226-6921	501(c)(3) Public	Replication of EntrePrep program.
	Name on IRS Determination Letter: Northwest Indian College	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20020922	Barbara Terlap Coordinator of Youth Programs Ball State University, Midwest Entrepreneurial Education Center College of Business, 207 Muncie, IN 47306-6036	Educational Institution	Replication of EntrePrep program.
	Name on IRS Determination Letter: Ball State University	**FY2003 Payments** **$17,000.00**	**Remaining to be Paid** **$0.00**
20020931	Gayle A. Hobbs Executive Director Greater Kansas City Local Investment Commission, Inc. Penntower Building 3100 Broadway Suite 226 Kansas City, MO 64111	501(c)(3) Public	Funding to support the Before- and After-School Program for children in the Kansas City, Missouri School District
	Name on IRS Determination Letter: Greater KC LINC Inc.	**FY2003 Payments** **$500,000.00**	**Remaining to be Paid** **$500,000.00**
20020966	Karen T. Haren Executive Director Harvesters 1811 N. Topping Kansas City, MO 64113	501(c)(3) Public	To continue the work of the Jackson and Wyandotte County Child Nutrition Work Groups that strengthen the metropolitan Kansas City area use of after-school, summer, school lunch and breakfast programs for students in the area school districts
	Name on IRS Determination Letter: Harvesters - The Community Food Network	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$10,000.00**

Number	Grantee	IRS Status	Purpose
20020967	Charles Bruner Executive Director Child and Family Policy Center 1021 Fleming Building 218 Sixth Avenue Des Moines, IA 50309-4006	501(c)(3) Public	Funding to support the creation of an Early Childhood Policy Technical Assistance Network to assist decision makers in the 16 state School Readiness Initiative considering policies and budget allocation to advance school readiness for young children and families
Name on IRS Determination Letter: Child and Family Policy Center		**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$125,000.00**
20021006	Richard Murphy Director and Vice President Academy for Educational Development, Center for Youth Development & Policy Research 1825 Connecticut Ave. N W. Washington, DC 20009-5721	501(c)(3) Public	The Center for Youth Development and Policy Research, in partnership with 10 capacity building intermediaries, including YouthNet, proposes to jointly create a learning network that will increase the knowledge base of state/local leaders, and others pursuing strategic approaches to youth development.
Name on IRS Determination Letter: Academy for Educational Development Inc.		**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20021025	Elizabeth Burke Bryant Executive Director Rhode Island KIDS COUNT One Union Station Providence, RI 02903	501(c)(3) Public	Funding for a 16 state initiative including Kansas and Missouri, to develop indicators of school readiness to inform state and local policies and budget decisions for young children and their families.
Name on IRS Determination Letter: Rhode Island Kids Count, Inc.		**FY2003 Payments** **$175,000.00**	**Remaining to be Paid** **$175,000.00**
20021057	Sylvia F. Nadler Director, Pryor Leadership Program William Jewell College, Experential Center for Entrepreneunal Leadership 500 College Hill Liberty, MO 64068-1896	Educational Institution	To provide funding for preparing Kansas City's future nonprofit leaders through the American Humanics Kansas City Collaborative
Name on IRS Determination Letter: William Jewell College, Experiential Center for Entrepreneurial Leadership		**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$25,000.00**
20021058	Michelle Rhee President and CEO The New Teacher Project 304 Park Avenue South 11th Floor New York, NY 10010	501(c)(3) Public	To support the second year of the Kansas City Teaching Fellows Program, which recruits mid-career professionals into teaching careers in the two local urban school districts.
Name on IRS Determination Letter: The New Teacher Project, Inc.		**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20021070	David B. Frankland President and CEO KCCatalyst 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding of startup and initial operation cost of KCCatalyst to further its work in providing a central link between new technology-based companies and the wide range of resources available in the Greater Kansas City community.
Name on IRS Determination Letter: KCCatalyst		**FY2003 Payments** **$275,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20021076	Denise Graves Executive Director Wyandotte Interfaith Sponsoring Council 2900 Minnesota Avenue P.O Box 2817 Kansas City, KS 66110-0817	501(c)(3) Public	Funding to increase the capacity of the Wyandotte Interfaith Sponsoring Council to support faith-based community organizing efforts.
	Name on IRS Determination Letter: Wyandotte County Interfaith Sponsoring Council Inc	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20021080	Gus Jacob Director The University of Missouri - Kansas City, School of Education 615 E. 52nd Street Kansas City, MO 64110-2499	Educational Institution	To provide state-of-the-art training for urban Kansas City principals by providing funding and technical assistance to the Principals Institute.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$115,958.00**	**Remaining to be Paid** **$119,429.00**
20021091	Douglas Hovatter Extension Educator and Assistant Professor West Virginia University, Extension Service Office of Development P.O. Box 6031 Morgantown, WV 26506-6031	501(c)(3) Public	Mini-Society teacher training for in-school implementation for 4-H Mini-Society dissemination in West Virginia.
	Name on IRS Determination Letter: West Virginia University Foundation, Inc.	**FY2003 Payments** **$130,000.00**	**Remaining to be Paid** **$0.00**
20021132	Alan J Abramson The Aspen Institute, Headquarters One Dupont Circle, NW Suite 700 Washington, DC 20036-1133	501(c)(3) Public	Funding to support the Kellogg-Kauffman Seminar for Mid-Continent Foundation Chief Executives.
	Name on IRS Determination Letter: The Aspen Institute, Inc.	**FY2003 Payments** **$51,318.00**	**Remaining to be Paid** **$53,138.00**
20021212	David A Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	Funding for general operating support to provide youth development services to children and youth in Kansas City.
	Name on IRS Determination Letter: Boys and Girls Clubs of Greater Kansas City	**FY2003 Payments** **$265,000.00**	**Remaining to be Paid** **$0.00**
20021237	Timothy L Shaunty President Economics America, Texas Council on Economic Education 1200 Jefferson Houston, TX 77002	501(c)(3) Public	Mini-Society training and implementation in Texas.
	Name on IRS Determination Letter: Texas Council on Economic Education	**FY2003 Payments** **$220,000.00**	**Remaining to be Paid** **$0.00**
20021370	Frank Lenk Director of Research Services Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-1554	Government	Funding to evaluate and improve Metro Outlook, a tool to evaluate the Kansas City Metropolitan Region's progress.
	Name on IRS Determination Letter: Mid-America Regional Council	**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20021580	Levon B Henry Executive Director Four Times Foundation P.O Box 309 16 1/2 N Broadway Red Lodge, MT 59068	501(c)(3) Public	Funding to strengthen community support systems and implement an alumni component to their Fellowship Program that provides continuing support through networks and role models.
	Name on IRS Determination Letter: Four Times Foundation	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20021672	Paul Manncel Gamaliel Foundation 2720 E. 22nd Street Minneapolis, MN 55406	501(c)(3) Public	Funding to support the feasibility of creating a metropolitan coalition of faith-based organizations focused on promoting public policy efforts for neighborhood and community development.
	Name on IRS Determination Letter: Gamaliel Foundation	**FY2003 Payments** **$37,500.00**	**Remaining to be Paid** **$0.00**
20021707	Connie Callison Grants Administrator, Office of Sponsored Programs Virginia Polytechnic Institute & State University, Office of Sponsored Programs College Square 460 Turner Street, Suite 306 Blacksburg, VA 24061-0170	Educational Institution	Funding for implementation of the 4-H Mini-Society program in Virginia.
	Name on IRS Determination Letter: Virginia Polytechnic Institute & State University	**FY2003 Payments** **$71,000.00**	**Remaining to be Paid** **$0.00**
20021847	Richard A. Ruiz President / CEO El Centro, Inc. 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding for a feasibility study of the potential to create a Kansas Advocacy Institute under the administration of El Centro, Inc
	Name on IRS Determination Letter: El Centro, Inc.	**FY2003 Payments** **$36,750.00**	**Remaining to be Paid** **$0.00**
20021864	Michael H. Morris LLEEP Clinic Director Syracuse University, Crouse-Hinds School of Management Building Suite 200 Syracuse, NY 13244-2130	Educational Institution	Funding for years 2002 and 2003 to support the Syracuse University/University of Colorado partnership that will deliver the Experiential Classroom component of the Lifelong Learning for Entrepreneurship Education Professionals (LLEEP) program in a revised format
	Name on IRS Determination Letter: Syracuse University	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20021996	Jerry McEvoy Executive Director Swope Corridor Renaissance 5931 Swope Parkway Kansas City, MO 64130	501(c)(3) Public	Funding to provide for general operations of Swope Corridor Rennaisance's after-school and summer programming
	Name on IRS Determination Letter: Swope Renaissance Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20022110	Beth S Eckstein Director Economics America, North Carolina Council on Economic Education School of Business East Carolina University 3002 Bate Bldg Greenville, NC 27858-4353	501(c)(3) Public	To provide funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
	Name on IRS Determination Letter: North Carolina Council on Economic Education	**FY2003 Payments** **$10,500.00**	**Remaining to be Paid** **$0.00**
20022114	Joanne R. Dempsey President Economics America, Illinois Council on Economic Education Northern Illinois University 817 W Lincoln Hwy Dekalb, IL 60115-5285	501(c)(3) Public	To provide funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
	Name on IRS Determination Letter: Illinois Council on Economic Education	**FY2003 Payments** **$11,000.00**	**Remaining to be Paid** **$0.00**
20022157	Gary W Gerhard Assistant Extension Director & State Program Leader Kansas State University, Cooperative Extension Service K-State Research and Extension 4-H Youth Development 201 Umberger Hall Manhattan, KS 66506-3404	501(c)(3) Public	Funding for training and implementation of 4-H Mini-Society entrepreneurship education programs in Kansas.
	Name on IRS Determination Letter: Kansas 4-H Foundation, Inc	**FY2003 Payments** **$16,250.00**	**Remaining to be Paid** **$0.00**
20022162	Nancy T Stark Director, Community and Economic Development National Center for Small Communities 444 N Capitol Street, NW Suite 397 Washington, DC 20001	501(c)(3) Public	Funding to market and manage the Grassroots Rural Entrepreneurship Awards, a program that will recognize and promote outstanding achievement by a rural entrepreneur.
	Name on IRS Determination Letter: National Center for Small Communities	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20022168	Sandy Licata Executive Director Enterprise Center of Johnson County 8527 Bluejacket Street Lenexa, KS 66214	501(c)(3) Public	Funding for an outreach plan that will expand entrepreneurial training, mentoring, and consulting services to new and prospective women business owners throughout the state of Kansas
	Name on IRS Determination Letter: Enterprise Center of Johnson County	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20022169	Gail Tamanbuchi Center Director Economics America, Hawaii Council on Economic Education University of Hawaii - Manoa Saunders 540 2424 Maile Way Honolulu, HI 96822	501(c)(3) Public	Funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
	Name on IRS Determination Letter: Hawaii Council on Economic Education	**FY2003 Payments** **$6,842.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20022170	Janice S. Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to develop and implement a pilot project to help parents of children in the Kansas City, Missouri and Kansas City, Kansas School Districts learn to use Standards Guides to assist in the education of their children.
Name on IRS Determination Letter: The Partnership for Children		**FY2003 Payments** **$245,850.00**	**Remaining to be Paid** **$0.00**
20022173	Lorraine P Anderson Associate Dean Marshall University, Lewis College of Business One John Marshall Drive Huntington, WV 25755-2300	501(c)(3) Public	Funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
Name on IRS Determination Letter: Marshall University Research Corp.		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$3,000.00**
20022174	Douglas Hovatter Extension Educator and Assistant Professor West Virginia University, Extension Service Office of Development P.O Box 6031 Morgantown, WV 26506-6031	501(c)(3) Public	Funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
Name on IRS Determination Letter: West Virginia University Foundation, Inc.		**FY2003 Payments** **$16,000.00**	**Remaining to be Paid** **$0.00**
20022183	Robert Crowner Treasurer The North American Case Research Association 3719 Meadow Lane Saline, MI 48176	501(c)(6) Trade	Funding for the annual C. Roland Christensen Outstanding Teaching Case Award. This award is presented annually for the best pedagogical case submitted to the annual NACRA case workshop.
Name on IRS Determination Letter: The North American Case Research Association		**FY2003 Payments** **$1,000.00**	**Remaining to be Paid** **$1,000.00**
20022202	Sarapage McCorkle Director The University of Missoun - St Louis, Center for Entrepreneurship and Economic Education 308 Woods Hall 8001 Natural Bridge Road St. Louis, MO 63121-4449	Educational Institution	Funding to more widely disseminate the middle/junior high school Making a Job curriculum through selected university partnership sites. The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
Name on IRS Determination Letter: University of Missouri - St. Louis		**FY2003 Payments** **$4,926.00**	**Remaining to be Paid** **$0.00**
20022221	Lon Reesor Assistant Dean The University of Missoun - Kansas City, School of Education 615 E 52nd Street Kansas City, MO 64110-2499	Educational Institution	Funding to provide for Beyond the Boundaries, a summer enrichment program to increase the transition of high school students from low socio-economic backgrounds to higher education
Name on IRS Determination Letter: The University of Missouri - Kansas City		**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20022271	James B. O'Neill Director University of Delaware, Center for Economic Education and Entrepreneurship 102 MBNA America Hall Newark, DE 19716-2725	501(c)(3) Public	Funding to provide for Making a Job, University Course Pilot, a comprehensive entrepreneurship education program for K-12
	Name on IRS Determination Letter: Delaware Council on Economic Education Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20022293	Alan B Corbet Executive Director GO Connection 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for continued support of the Western Missouri Women's Business Center as it works to provide expanded education, access to capital and advocacy services for women entrepreneurs.
	Name on IRS Determination Letter: Growth Opportunity Connection dba Go Connection	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20022326	Tammie Fischer Director University of Nebraska - Lincoln, Center for Economic Education 339 College of Business Administration Department of Economics P.O. Box 880482 Lincoln, NE 68588-0482	Educational Institution	Funding to provide for Making a Job. Middle-Level Entrepreneurship Education University Course/Workshop, a comprehensive entrepreneurship education program for K-12.
	Name on IRS Determination Letter: University of Nebraska - Lincoln	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20022353	Stephen L Jackstadt Executive Director Economics America, Alaska Council on Economic Education University of Alaska, Anchorage 3211 Providence Drive, BEB203 Anchorage, AK 99508	501(c)(3) Public	To provide funding to plan and develop courses and/or workshops for the dissemination of the middle/junior high school Making a Job curriculum through selected university partnership sites. The Making a Job curriculum provides middle and junior high school students with an opportunity to learn about entrepreneurs and to develop ideas for business ventures that they could launch now as 12- to 15-year olds.
	Name on IRS Determination Letter: Alaska Council on Economic Education	**FY2003 Payments** **$5,598.00**	**Remaining to be Paid** **$0.00**
20022409	James D Weill President Food Research & Action Center 1875 Connecticut Ave , NW Suite 540 Washington, DC 20009	501(c)(3) Public	Funding to support efforts to improve and expand child nutrition programs in the states of Missouri and Kansas.
	Name on IRS Determination Letter: Food Research & Action Center, Inc.	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20022440	John B Harvey Executive Director City Vision Ministries, Inc 726 Armstrong Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to promote community development efforts in the Northeast area of Kansas City, Kan
	Name on IRS Determination Letter: City Vision Ministries, Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20022445	Ron Nitcher Director Fiscal Services and Operations Kansas Learning First Alliance 715 SE 10th Avenue Topeka, KS 66612	Government	Funding to support a statewide study on the quality of mathematics instruction in the state of Kansas in order to identify possible causes for the gaps in math achievement.
	Name on IRS Determination Letter: Kansas State Department of Education	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20030009	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	Funding to support grantmaking by The Ewing Kauffman Fund for Greater Kansas City.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$2,500,000.00**	**Remaining to be Paid** **$5,000,000.00**
20030010	Patricia Costello The Institute for Education in Entrepreneurship and Venture Creation 4200 Somerset, Suite 115 Shawnee Mission, KS 66208	501(c)(3) Public	Funding to support the transition of the Kauffman Fellows Program, the purpose of which is to provide an educational curriculum for graduates of masters' level programs targeted to the needs of entrepreneurs and venture capitalists
	Name on IRS Determination Letter: Institute for Education in Entrepreneurship and Venture Creation	**FY2003 Payments** **$2,100,000.00**	**Remaining to be Paid** **$1,700,000.00**
20030013	Patsy Shawver Executive Director The Front Porch Alliance 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	Funding to provide for the Ivanhoe Summer Enrichment Camp.
	Name on IRS Determination Letter: Front Porch Alliance - Kansas City, Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030014	Zee Peters Executive Director Camps For Kids 1080 Washington Kansas City, MO 64105	501(c)(3) Public	Funding to send special referral youth to camp
	Name on IRS Determination Letter: Camps For Kids	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030015	Michelle Henderson Executive Director American Indian Business Leaders, School of Business Administration Gallagher Business Building, Suite 366 Missoula, MT 59812	501(c)(3) Public	Mini-Society implementation and training in Missoula, Montana.
	Name on IRS Determination Letter: American Indian Business Leaders	**FY2003 Payments** **$85,480.00**	**Remaining to be Paid** **$0.00**
20030020	Linda Childears President Young Americans Education Foundation 311 Steele Denver, CO 80206	501(c)(3) Public	Funding to sponsor the Youth Business Expo during the Celebration for Young Entrepreneurs program in Denver The event will highlight the achievements of Colorado youth businesses.
	Name on IRS Determination Letter: Young Americans Education Foundation	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030026	Noah Kirkwood Sickle Cell Disease Association of America, Uriel Owens Chapter 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Sickle Cell Disease Association of America Uriel Owens Chapter Inc	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030028	Andrew Campos Executive Director Minute Circle Friendly House 2405 Elmwood Kansas City, MO 64127	501(c)(3) Public	Funding to provide support for general operating expenses.
	Name on IRS Determination Letter: Minute Circle Friendly House Association	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030030	Melody Keslo Animal Haven 9800 W. 67 Street Merriam, KS 66203	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Animal Haven Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030032	Gina Smith Dragon Tumble Team Booster Club 1001 NW Jefferson Street Blue Springs, MO 64015	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Dragon Booster Club	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030035	Polly Bruekhardt Rose Brooks Center P O. Box 320599 Kansas City, MO 64132-0599	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Rose Brooks Center	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030039	Jill Blair Director Grantmaker Forum on Community and National Service 2550 9th Street Suite 113 Berkeley, CA 94710-2500	501(c)(3) Public	Funding to support organizational progress and to support a Kansas City-specific initiative to organize a roundtable that will bring policymakers from Washington, DC to Kansas City to meet with local leaders from the public, nonprofit and philanthropic sectors
	Name on IRS Determination Letter: Grantmaker Forum on Community and National Service	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030041	Ginger Bohachick Executive Director Kansas City Consensus 301 E 51st St - #201 Kansas City, MO 64112	501(c)(3) Public	Funding to provide core operating support for capacity building to increase fundraising activities.
	Name on IRS Determination Letter: Kansas City Consensus	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030043	Frank Dixon Temporary Lodging for Children P.O. Box 3505 Olathe, KS 66063	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF
	Name on IRS Determination Letter: Temporary Lodging for Children	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030046	Robert Kessel Executive Director Raytown Educational Foundation 10500 E 60th Terrace Raytown, MO 64133	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The School District of Raytown Foundation Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030048	Matt Meyer American Red Cross, Kansas City Greater Kansas City Chapter 211 W. Armour Boulevard Kansas City, MO 64111	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The American National Red Cross	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030050	Vida Hunter The Children's Mercy Hospital 2401 Gillham Road Kansas City, MO 64108	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The Children's Mercy Hospital	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030056	Noah Kirkwood Sickle Cell Disease Association of America, Uriel Owens Chapter 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Sickle Cell Disease Association of America Uriel Owens Chapter Inc	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030057	Eugene J Farrell Secretary/Treasurer Hairy Cell Leukemia Research Foundation, Inc. 2345 County Farm Lane Schaumburg, IL 60194-4809	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Hairy Cell Leukemia Research Foundation, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030058	Daniel J. Doty Executive Director City Union Mission 1100 East 11th Street Kansas City, MO 64106	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: City Union Mission Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030059	Andre Butler Heart to Heart International 401 S. Clairborne Suite 302 Olathe, KS 66062	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Heart to Heart International	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030060	Daniel J. Doty Executive Director City Union Mission 1100 East 11th Street Kansas City, MO 64106	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: City Union Mission Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030062	Daniel J. Doty Executive Director City Union Mission 1100 East 11th Street Kansas City, MO 64106	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: City Union Mission Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030063	Travis S. Gunn Program Director Whatsoever Community Center 1201 Ewing Street Kansas City, MO 64126	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Whatsoever Community Center	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030065	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030067	Pam Slade Heart of America Indian Center 600 W 39th Street Kansas City, MO 64111-2910	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Heart of America Indian Center	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030073	Barb Friedmann Executive Director Coalition for Community Collaboration 6811 W. 63rd Street Suite 308 Overland Park, KS 66202	501(c)(3) Public	To support core operations of the Coalition for Community Collaboration to offer networking opportunities among member agencies and promote the sharing of programs and services.
	Name on IRS Determination Letter: Coalition for Community Collaboration	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030076	Mary Lou Jaramillo Executive Director Mattie Rhodes Counseling and Art Center 1740 Jefferson Street Kansas City, MO 64108	501(c)(3) Public	An associate designated chantable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Mattie Rhodes Center	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030079	Bonnie Garrison Development Manager Heart of America Family Services, Family Support Learning Community 626 Minnesota Kansas City, KS 66101	501(c)(3) Public	Funding to support the Family Support Learning Community to promote family support practices and standards that strengthen families and communities throughout the Greater Kansas City area.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20030080	Michael Avery Chief Operating Officer Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to support the coordination of progressive leadership training that meets the needs of Kansas Citians seeking to serve their community
	Name on IRS Determination Letter: Kansas City Neighborhood Alliance	**FY2003 Payments** **$175,000.00**	**Remaining to be Paid** **$0.00**
20030081	Carol J. Suter Executive Director Center for Management Assistance 600 Broadway Suite 170 Kansas City, MO 64105-1536	501(c)(3) Public	Funding to continue enhancing its services in the nonprofit sector by increasing investments in human and technical capital. Additionally, the Center will create a business planning component and conduct market research to support the development and expansion of services.
	Name on IRS Determination Letter: Center for Management Assistance	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030082	Stephanie Finley Director of Corporate Foundation and Investments University of Health Sciences 1750 Independence Avenue Kansas City, MO 64106-1453	501(c)(3) Public	Funding to continue expanding the Score One For Health Program, a comprehensive health screening program for elementary aged students, in Raytown and Hickman Mills School Districts and select schools in the Kansas City, Missouri School District.
	Name on IRS Determination Letter: The University of Health Sciences	**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$0.00**
20030086	Joanne Stewart Bookkeeper American Cancer Society, Inc. 6700 Antioch Suite 100 Merriam, KS 66204	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: American Cancer Society, Inc	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030087	Linda Allen Independence Meals on Wheels Inc. 409 N Liberty Independence, MO 64050	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Independence Meals on Wheels Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030088	Stanley Garstka Deputy Dean Yale School of Management 560 Sylvan Avenue Englewood Cliffs, NJ 07632	Educational Institution	Funding to support the creation, and editorial and technological maintenance of the Web site on Nonprofit Ventures. The Web site will serve as a resource builder, distribution channel and disseminator of model business plans for entrepreneurial non-profit organizations.
	Name on IRS Determination Letter: Yale School of Management	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030102	Karla Nichols Executive Director Cancer Action, Inc. 1831 Minnesota Ave. Kansas City, KS 66102	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Cancer Action, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030103	Michael J Fox Foundation for Parkinsons Research Grand Central Station PO Box 4777 New York, NY 200301	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Michael J. Fox Foundation for Parkinsons Research	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030104	Michael J Fox Foundation for Parkinsons Research Grand Central Station PO Box 4777 New York, NY 200301	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Michael J. Fox Foundation for Parkinsons Research	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030105	Gail Benne Development Director Wayside Waifs, Inc. PO Box 9791 Kansas City, MO 64134-0791	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Wayside Waifs, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030106	Jo Ellen Mapes Director of Development National Benevolent Association of the Christian Church, Foxwood Springs Living Center 1500 W Foxwood Drive Raymore, MO 64083	Religious	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: National Benevolent Association of the Christian Church	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030110	Peggy Britton Rainbow Center for Communicative Disorders 900 NW Woods Chapel Road Blue Springs, MO 64015	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Rainbow Center for Communicative Disorders	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030112	James L Spigarelli President and CEO Midwest Research Institute 425 Volker Boulevard Kansas City, MO 64110	501(c)(3) Public	Funding to provide Midwest Research Institute flexibility to take advantage of special opportunities including the acquisition of technical assistance from professional experts to move their development plan forward.
Name on IRS Determination Letter: Midwest Research Institute	**FY2003 Payments** **$250,000.00**		**Remaining to be Paid** **$0.00**
20030113	Frank Salazoni Chair, Kansas City Initiative for UNCF United Negro College Fund 4400 Main Street Kansas City, MO 64111	501(c)(3) Public	Funding to support the Kansas City Initiative for student scholarships at UMKC and UNCF universities.
Name on IRS Determination Letter: United Negro College Fund Inc	**FY2003 Payments** **$25,000.00**		**Remaining to be Paid** **$0.00**
20030116	Ben Lamb Animal Haven 9800 W 67 Street Merriam, KS 66203	501(c)(3) Public	A chantable contribution given in appreciation of being a participant in the KCEL "Made-It National Business Plan Competition" .
Name on IRS Determination Letter: Animal Haven Inc.	**FY2003 Payments** **$500.00**		**Remaining to be Paid** **$0.00**
20030118	Della N. Hughes President and CEO Institute For Just Communities 40 Old Lancaster Road Sudbury, MA 01776	501(c)(3) Public	To support the publishing of the Community Youth Development journal for the purpose of promoting positive development of youth in their communities.
Name on IRS Determination Letter: Institute For Just Communities Inc.	**FY2003 Payments** **$50,000.00**		**Remaining to be Paid** **$0.00**
20030123	Ramona J. Downs Executive Director Head Start of Shawnee Mission, Inc 8155 Santa Fe Drive Overland Park, KS 66204	501(c)(3) Public	Funding to provide for a full time program director for the Specialized Education program for the upcoming year.
Name on IRS Determination Letter: Head Start of Shawnee Mission, Inc	**FY2003 Payments** **$32,296.00**		**Remaining to be Paid** **$0.00**
20030129	Tom Jacobs Director Timber Creek House of Prayer 7801 East 325th Street Drexel, MO 64742-2514	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
Name on IRS Determination Letter: Timber Creek House of Prayer	**FY2003 Payments** **$100.00**		**Remaining to be Paid** **$0.00**
20030130	Judy Holley Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Praine Village, KS 66208	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
Name on IRS Determination Letter: Camp Fire Boys and Girls	**FY2003 Payments** **$100.00**		**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030131	Calvin Caylor City Union Mission 1100 East 11th Street Kansas City, MO 64106	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: City Union Mission Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030133	Stephen B McCue Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village, KS 66208	501(c)(3) Public	Funding to provide for 80 Kansas City area children to attend a residential camp experience at Camp Shawnee.
	Name on IRS Determination Letter: Camp Fire Boys and Girls	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030135	Victoria Van Asten Institute for Entrepreneurship 111 West College Avenue Appleton, WI 54911	501(c)(3) Public	Funding to provide scholarships to young people to attend two of the regional Young Entrepreneur Conference and Business Competitions in Milwaukee, WI and Greeley, CO
	Name on IRS Determination Letter: Institute for Entrepreneurship	**FY2003 Payments** **$45,000.00**	**Remaining to be Paid** **$0.00**
20030136	Andrew J. McNulty Marine Toys for Tots Foundation, Kansas City Chapter 3805 E. 155th Street Building 710 Kansas City, MO 64147	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Marine Toys for Tots Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030137	Sara L. Englehardt President The Foundation Center 79 Fifth Avenue New York, NY 10003-3376	501(c)(3) Public	Funding to ensure information on grantmakers is widely accessible.
	Name on IRS Determination Letter: The Foundation Center	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**
20030138	Gene I Maeroff Director Columbia University, Teachers College Hechinger Institute on Education & the Media Box 127 525 West 120th Street New York, NY 10027-6696	Educational Institution	Funding to support seminars for education journalists to deepen their understanding of standards-based testing mandated by state and national policy.
	Name on IRS Determination Letter: Teachers College Columbia University	**FY2003 Payments** **$90,000.00**	**Remaining to be Paid** **$0.00**
20030139	Linda Warning Habitat for Humanity, Kansas City 1423 E Linwood Boulevard Kansas City, MO 64109	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Habitat for Humanity Kansas City Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030147	Jerry D Bailey Director The University of Kansas, School of Education, Institute for Education, Research and Public Service 321 Joseph R Pearson Hall 1122 W Campus Rd Lawrence, KS 66045	Educational Institution	Funding to support the Kansas Afterschool Intermediary in partnership with the Charles Stewart Mott Foundation and other foundations from the state of Kansas in order to expand school-linked, school-based coordinated service programs to enhance learning opportunities for students
	Name on IRS Determination Letter: The University of Kansas	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$10,000.00**
20030166	Diane Eidson Ronald McDonald House Charities, Kansas City 2501 Cherry Street Kansas City, MO 64108	501(c)(3) Public	As associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Ronald McDonald House Charities of the Heart of America, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030167	Mary K Ash Charitable Foundation PO Box 799044 Dallas, TX 75379-9044	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Mary K. Ash Charitable Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030170	Richard Forney The Salvation Army, Westport Temple 500 W 39th Street Kansas City, MO 64111	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The Salvation Army	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030172	Deborah C Stein Treasurer The Susan G. Komen Breast Cancer Foundation 5005 LBJ Freeway Suite 250 Dallas, TX 75244	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The Susan G. Komen Breast Cancer Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030173	Doris Day Doris Day Animal Foundation 227 Massachusetts Avenue NE Suite 100 Washington, DC 20002	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Doris Day Animal Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030174	Robert N Bergman Manager St. Joseph Education Center 5832 King Shawnee, KS 66203	Religious	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: St. Joseph Education Center	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030175	James Grunloh Director, Center for Economic Education University of Wisconsin - Oshkosh, Center on Economic Education Economics Department 800 Algoma Blvd. Oshkosh, WI 54901	Educational Institution	Funding for Mini-Society teacher training in Oshkosh, Wisconsin.
	Name on IRS Determination Letter: University of Wisconsin - Oshkosh	**FY2003 Payments** **$10,222.00**	**Remaining to be Paid** **$2,250.00**
20030178	Gail Benne Development Director Wayside Waifs, Inc. PO Box 9791 Kansas City, MO 64134-0791	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Wayside Waifs, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030181	Paula Cowart Director First Baptist Church of Raytown, Little Learners Preschool 10500 East 350 Highway Raytown, MO 64138	Church	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: First Baptist Church of Raytown	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030183	Burns Recovered Support Group PO Box 410332 St Louis, MO 63141-0332	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Burns Recovered Support Group	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030195	Angela Pree Venture Crew Advisor Hogan Preparatory Academy 1221 East Meyer Blvd Kansas City, MO 64131	501(c)(3) Public	Funding to provide for 50 Venture Crew students to attend a leadership conference in Cleveland, Ohio, June 20-23, 2002.
	Name on IRS Determination Letter: Hogan Preparatory Academy Inc	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030196	Nancy J Snyder Community Relations Coordinator KAW Valley Center 759 Vermont Kansas City, KS 66101	501(c)(3) Public	Funding for the Summer Enrichment for At-Risk Children with Mentors program designed to provide some consistent, positive summer experience for abused and/or neglected children
	Name on IRS Determination Letter: KAW Valley Center Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030198	Donald F. Kuratko The Stoops Distinguished Professor of Entrepreneurship & Exec Dir of MEEC Ball State University, Midwest Entrepreneunal Education Center College of Business, 207 Muncie, IN 47306-6036	Educational Institution	Support for the National Consortium of Entrepreneurship Centers to hold their annual conference, support the web site and fund research fellowships.
	Name on IRS Determination Letter: Ball State University	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20030199	Benjamin J. Wood Extension Associate Cornell University, Department of Education 426 Kennedy Hall Ithaca, NY 14853-4203	Educational Institution	Funding for Mini-Society 4-H implementation in Ithaca, New York.
	Name on IRS Determination Letter: Cornell University	**FY2003 Payments** **$33,911.00**	**Remaining to be Paid** **$2,700.00**
20030200	Richard A. Ruiz President / CEO El Centro, Inc. 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	An associate designated charitable contribution of $100 00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: El Centro, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030201	Laurel Groh Big Brothers & Big Sisters, Greater Kansas City 3908 Washington Kansas City, MO 64111-2925	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Big Brothers and Sisters of Greater Kansas City	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030203	Maura Hurley Big Brothers & Big Sisters, Greater Kansas City 3908 Washington Kansas City, MO 64111-2925	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Big Brothers and Sisters of Greater Kansas City	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030205	Kathy Edwards Rachel House, Inc 1401 NW Vesper Blue Springs, MO 64015	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Rachel House, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030207	Everett Fine Lutheran Mission of the Good Shepherd 1755 Jefferson Kansas City, MO 64108	Church	An associate designated charitable contribution of $100 00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Lutheran Mission of the Good Shepherd	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030209	Faith Wohl President Child Care Action Campaign 330 Seventh Avenue 14th Floor New York, NY 10001	501(c)(3) Public	Funding to support a CCAC Think Tank in Kansas City to provide information to an ongoing dialogue that elevates the visibility of child care and early education with the media, the public, and policymakers.
	Name on IRS Determination Letter: Child Care Action Campaign	**FY2003 Payments** **$39,180.00**	**Remaining to be Paid** **$0.00**
20030210	Deborah C. Stein Treasurer The Susan G. Komen Breast Cancer Foundation 5005 LBJ Freeway Suite 250 Dallas, TX 75244	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The Susan G. Komen Breast Cancer Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030212	Theodore Dalberg Divisional Commander Salvation Army, Kansas City, MO PO Box 805181 Kansas City, MO 64180-5181	Church	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Salvation Army	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030222	Wanda Ray HeartConnexion Ministries P.O Box 4197 Olathe, KS 66063-4197	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: HeartConnexion Ministries Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030223	Elaine Laughlin Senior Program Manager WGBH Educational Foundation 125 Western Ave Boston, MA 02134	501(c)(3) Public	Funding for a four-part PBS Documentary Series titled "Innovators". The series, based on Harold Evans' book, will follow stories of twelve dynamic entrepreneurial innovators in America
	Name on IRS Determination Letter: WGBH Educational Foundation	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$250,000.00**
20030224	Martha C. Hopkins Associate Director for Program James Madison University, Center for Economic Education MSC 5715 Harrisonburg, VA 22807	Educational Institution	Funding to support dissemination of Mini-Society and teacher training in schools, colleges and universities in Virginia.
	Name on IRS Determination Letter: James Madison University	**FY2003 Payments** **$17,154.00**	**Remaining to be Paid** **$0.00**
20030226	Chris Burns Vistacare Family Hospice 8701 Shoal Creek Boulevard Suite 104 Austin, TX 78757	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Vista Hospice Care Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030231	Steven A. Culbertson President and CEO Youth Service America 1101 15th Street N.W Suite 200 Washington, DC 20005-5002	501(c)(3) Public	To promote Youth Service America's Youth Voice Initiative
	Name on IRS Determination Letter: Youth Service America	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$50,000.00**
20030235	Robert E. Friedman General Counsel Corporation for Enterprise Development, West Coast Office 353 Folsom Street San Francisco, CA 94105	501(c)(3) Public	Funding to support "Savings for Education, Enterprise and Downpayments Policy & Practice Initiative (SEED)."
	Name on IRS Determination Letter: Corporation for Enterprise Development	**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$225,000.00**
20030239	Gloria Eurotas Executive Director Kansas City Neighborhood Alliance 3822 Summit Street Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to support KC Saves, an asset building and financial literacy collaborative
	Name on IRS Determination Letter: Kansas City Neighborhood Alliance	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030240	John B. Harvey Executive Director City Vision Ministries, Inc 726 Armstrong Avenue Kansas City, KS 66101	501(c)(3) Public	Funding for development of the loft apartment rentals in the Old City Hall Building, Kansas City, KS
	Name on IRS Determination Letter: City Vision Ministries, Inc.	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$100,000.00**
20030242	Robert F. Glaser President and Executive Director Truman Heartland Community Foundation Commerce Bank Building 300 N Osage Independence, MO 64050	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Truman Heartland Community Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030255	Marcia Pomeroy Kansas City, Kansas Unified School District #500 - YouthFriends 813 Barnett Kansas City, KS 66101	Educational Institution	Funding to support a Youth Leadership and mentoring initiative in Kansas City, Kansas during after school hours.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500 - YouthFriends	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030256	Janet S. Eyler Vanderbilt University, Peabody College 206 Payne Building 2201 West End Avenue Nashville, TN 37235	Educational Institution	Funding to support the Second Annual International Conference on Service-Learning Research, to be held October 20-22, 2002 in Nashville, TN.
	Name on IRS Determination Letter: Vanderbilt University, Peabody College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030257	Melicent Boysen Executive Director Visible Horizons 4112 Pennsylvania Suite 202 Kansas City, MO 64111	501(c)(3) Public	To support the leadership development and mentoring program for Native American Youth
	Name on IRS Determination Letter: Visible Horizons Inc	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20030268	Sandy Licata Executive Director Enterprise Center of Johnson County 8527 Bluejacket Street Lenexa, KS 66214	501(c)(3) Public	Funding to introduce entrepreneurs across the State of Kansas to FastTrac, a Kauffman Foundation educational program to help entrepreneurs start or grow their businesses.
	Name on IRS Determination Letter: Enterprise Center of Johnson County	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$13,000.00**
20030269	Jim Dougherty Executive Director DeLaSalle Education Center 3740 Forest Avenue Kansas City, MO 64109-3200	501(c)(3) Public	Funding to provide general operating funds.
	Name on IRS Determination Letter: DeLaSalle Education Center	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030270	Ben Lamb Animal Haven 9800 W. 67 Street Merriam, KS 66203	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Animal Haven Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030275	Gigi Ledkovsky Director of Development BoardSource 1828 L Street, NW Suite 900 Washington, DC 20036-5114	501(c)(3) Public	Funding for core operating support to enhance the governance and effective leadership of nonprofit organizations.
	Name on IRS Determination Letter: BoardSource	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$0.00**
20030276	Robert J Mitchell President Maine Council on Economic Education PO Box 9715-159 Portland, ME 04104	501(c)(3) Public	Funding for Mini-Society implementation in the state of Maine.
	Name on IRS Determination Letter: Maine Council on Economic Education	**FY2003 Payments** **$7,750.00**	**Remaining to be Paid** **$2,250.00**
20030288	Michael J Devine President Harry S Truman Library Institute 500 W. US Highway 24 Independence, MO 64050-1798	501(c)(3) Public	Funding to support educational outreach programs to urban school districts and to pilot a new American History professional development program to improve instructional practices for history teachers
	Name on IRS Determination Letter: Harry S Truman Library Institute for National and International Affairs	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030291	Stan Mandel Director, Angell Center for Entrepreneurship Wake Forest University, Babcock Graduate School of Management P.O Box 7659 Winston-Salem, NC 27109-7659	Educational Institution	Funding to support the third national Kauffman - Angell Center for Entrepreneurship (KACE) case-writing competition scheduled for 2003.
	Name on IRS Determination Letter: Wake Forest University	**FY2003 Payments** **$44,000.00**	**Remaining to be Paid** **$0.00**
20030292	Deborah C Stein Treasurer The Susan G Komen Breast Cancer Foundation 5005 LBJ Freeway Suite 250 Dallas, TX 75244	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: The Susan G. Komen Breast Cancer Foundation	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030293	Vanessa Finley Executive Director First Step Fund 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding to provide general operating funds to First Step Fund, a microenterprise development organization that equips low-income individuals for economic self-sufficiency through entrepreneurship training, access to capital, and ongoing support.
	Name on IRS Determination Letter: First Step Fund	**FY2003 Payments** **$17,250.00**	**Remaining to be Paid** **$0.00**
20030294	Susan Keim Rohrer Executive Director Civic Leadership Training Council Inc PO Box 171337 Kansas City, KS 66117	501(c)(3) Public	Funding to provide general operating support for Leadership 2000, a program that trains and engages young leaders in Kansas City, Kansas.
	Name on IRS Determination Letter: Civic Leadership Training Council Inc.	**FY2003 Payments** **$45,000.00**	**Remaining to be Paid** **$0.00**
20030295	Susan Keim Rohrer Executive Director Civic Leadership Training Council Inc PO Box 171337 Kansas City, KS 66117	501(c)(3) Public	Funding to provide general operating support for Leadership 2000, a program that trains and engages young leaders in Kansas City, Kansas.
	Name on IRS Determination Letter: Civic Leadership Training Council Inc	**FY2003 Payments** **$39,000.00**	**Remaining to be Paid** **$0.00**
20030296	Mishkat Az-Zubair Wyandotte Serves/Wyandotte Works 726 Armstrong Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support Wyandotte Serves/Wyandotte Works, a community service, employment and training program for residents of Wyandotte County, Kansas.
	Name on IRS Determination Letter: Wyandotte Serves/Wyandotte Works Inc	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030300	Don Ehlers Director Wesley Foundation of Maryville 549 W 4th St. Maryville, MO 64468	Church	An associate designated charitable contribution of $100 00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Wesley Foundation of Maryville	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030314	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	In appreciation of Jim McGraw's service on the EMKF Board.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$38,750.00**	**Remaining to be Paid** **$0.00**
20030318	Roy Morrill Executive Director Big Brothers & Big Sisters, Greater Kansas City 3908 Washington Kansas City, MO 64111-2925	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Big Brothers and Sisters of Greater Kansas City	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030319	Stephanie S. Blevins Cooperative Extension Agent, 4-H/Youth Development Kentucky 4-H PO Box 648 1302 Stanford Street Lancaster, KY 40444	501(c)(3) Public	Funding for Mini-Society implementation in Kentucky.
	Name on IRS Determination Letter: Friends of Kentucky 4-H, Inc	**FY2003 Payments** **$92,250.00**	**Remaining to be Paid** **$0.00**
20030324	Christina Esteban COHO Director Coalition of Hispanic Organizations 5315 Rockhill Road Kansas City, MO 64110	Pending Status	Funding to improve efficiency and effectiveness in the empowerment of the Latino community through education, training and professional development.
	Name on IRS Determination Letter: Coalition of Hispanic Organizations	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030329	H Eugene Dooley President and CEO Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Young Men's Christian Association of Greater Kansas City	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030330	Nancy Elkins Mense 4-H Youth Specialist The University of Missouri - University Extension, Clay County 4-H 1901 N E 48th Street Kansas City, MO 64118	501(c)(3) Public	Funding for Mini-Society 4-H implementation in Liberty, Missouri
	Name on IRS Determination Letter: The University of Missouri - University Extension	**FY2003 Payments** **$10,850.00**	**Remaining to be Paid** **$2,250.00**
20030331	Ann Marie Almeida Executive Director The Association of Women's Business Centers 49 Bayview Street, Suite 2 Camden, MA 04843	501(c)(3) Public	Funding to support research that will profile Women's Business Centers and their clients around the country and strengthen support for women businesses.
	Name on IRS Determination Letter: The Association of Women's Business Centers	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$40,000.00**

Number	Grantee	IRS Status	Purpose
20030332	Cynthia A. Robinson Grant and Contract Specialist Truman Medical Center Charitable Foundation 2310 Holmes Street Suite 735 Kansas City, MO 64108	501(c)(3) Public	Funding to create a "safe zone" that includes a safe playground for the Ivanhoe neighborhood, in Kansas City, Missouri.
	Name on IRS Determination Letter: Truman Medical Center Charitable Foundation	**FY2003 Payments** **$53,000.00**	**Remaining to be Paid** **$0.00**
20030339	Shannon Cotsoradis Voices for Children Foundation Inc. 3360 SW Harrison Topeka, KS 66611	501(c)(3) Public	Funding to provide for the Kansas Children's Campaign, a non-partisan, issue-driven, and advocacy-focused effort that will create a political environment throughout Kansas to focus on children's needs.
	Name on IRS Determination Letter: Voices for Children Foundation Inc.	**FY2003 Payments** **$219,759.00**	**Remaining to be Paid** **$108,020.00**
20030341	Helen Blank Children's Defense Fund 25 E Street NW Washington, DC 20001	501(c)(3) Public	Funding to provide dissemination of information, support, and resources needed to improve and expand early education for young children and families.
	Name on IRS Determination Letter: Children's Defense Fund	**FY2003 Payments** **$185,000.00**	**Remaining to be Paid** **$0.00**
20030342	Elyse Rosenblum Civil Society Institute, Inc 42 Glen Avenue Newton Centre, MA 02459	501(c)(3) Public	Funding to support the BUILD Initiative, which promotes school readiness by enhancing early childhood education systems in the states
	Name on IRS Determination Letter: Civil Society Institute, Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030343	 Make A Wish Foundation of Missouri 1510 W. Elfindale Springfield, MO 65807	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Make A Wish Foundation of Missouri	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030345	Ed Hogueland Civic Opera Theater of Kansas City PO Box 413251 Kansas City, MO 64141-3251	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Civic Opera Theater of Kansas City	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030346	Cindy S Ballard Executive Director National Coalition of Community Foundations for Youth 15639 Leavenworth Road Basehor, KS 66007-9768	501(c)(3) Public	Funding to support five Kansas community foundations to seed youth philanthropy programs
	Name on IRS Determination Letter: National Coalition of Community Foundations for Youth	**FY2003 Payments** **$475,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030347	Denise Graves Executive Director Wyandotte Interfaith Sponsoring Council 2900 Minnesota Avenue P.O Box 2817 Kansas City, KS 66110-0817	501(c)(3) Public	Funding to provide general operating support.
	Name on IRS Determination Letter: Wyandotte County Interfaith Sponsoring Council Inc.	**FY2003 Payments** **$77,000.00**	**Remaining to be Paid** **$0.00**
20030350	Kathy Heerwald Children's Miracle Network 6600 W. 95th Suite 2 Overland Park, KS 66212	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Kansas University Endowment Association	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030369	Patte M. Rilinger Executive Director Metropolitan Organization to Counter Sexual Assault 3217 Broadway, Suite 500 Kansas City, MO 64111-2414	501(c)(3) Public	Funding to provide operating support and improvements in the area of technology.
	Name on IRS Determination Letter: Metropolitan Organization to Counter Sexual Assault	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030379	Jane Druten Chairman American Cancer Society, Quality Hill Center 1100 Pennsylvania Avenue Suite 3201 Kansas City, MO 64105-5137	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: American Cancer Society Heartland Division, Inc.	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**
20030380	Jane Knitzer Deputy Director Columbia University, National Center for Children in Poverty Mailman School of Public Health 154 Haven Avenue 3rd Floor New York, NY 10032-1180	501(c)(3) Public	Funding to support public policy research focused on school readiness issues. Initiative identifies and analyzes policies and develops materials for the Map and Track II series.
	Name on IRS Determination Letter: Trustees of Columbia Univ of NYC	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030382	Terry Woodbury Executive Director United Way, Wyandotte County 434 Minnesota Avenue Kansas City, KS 66117	501(c)(3) Public	Funding to support the Study Circles program which promotes parent and community involvement in Kansas City, Kansas Unified School District #500
	Name on IRS Determination Letter: United Way of Wyandotte County Inc.	**FY2003 Payments** **$151,091.00**	**Remaining to be Paid** **$0.00**
20030390	Pat Coleman Director of Finance Alzheimer's Association, Heartland Chapter 3846 W. 75th Street Prairie Village, KS 66208	501(c)(3) Public	An associate designated charitable contribution of $100.00 to be given in their name in appreciation of service to EMKF.
	Name on IRS Determination Letter: Alzheimers Disease & Related Disorders Association Inc	**FY2003 Payments** **$100.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030392	Jack Mackey Rotary Youth Camp Association Inc 2000 Merriam Lane Kansas City, KS 66106	501(c)(3) Public	Funding to support Camp Enterprise, a three-day camp for high school seniors. Camp Enterprise participants will learn about business and entrepreneurship.
	Name on IRS Determination Letter: Rotary Youth Camp Association Inc	**FY2003 Payments** **$4,400.00**	**Remaining to be Paid** **$0.00**
20030397	Irene Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding to provide for the implementation phase of the Extended Day Initiative, an effort to support out-of-school programs for youth in Kansas City, Kansas.
	Name on IRS Determination Letter: Youth Opportunities Unlimited Inc.	**FY2003 Payments** **$43,729.82**	**Remaining to be Paid** **$0.00**
20030410	Jason Rose Vice President Public Forum Institute 2300 M Street NW Suite 900 Washington, DC 20037	501(c)(3) Public	Funding to support the US Department of Labor's regional conferences in Conn., Texas, and Florida on Women's Entrepreneurship in the 21st Century.
	Name on IRS Determination Letter: Public Forum Institute	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030412	Karen D McGuigan CEO/Executive Director Girl Scouts, Mid-Continent Council of Girl Scouts Inc. 8383 Blue Parkway Drive Kansas City, MO 64133	501(c)(3) Public	Funding to support the general operating expenses of programs for girls living in Kansas City's urban areas.
	Name on IRS Determination Letter: Girl Scouts of Mid-Continent Council Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030419	Michael W. Fountain Director of the Center for Entrepreneurship University of South Florida Foundation, Inc. 4202 E. Fowler Avenue BSN 3403 Tampa, FL 33620-6150	501(c)(3) Public	Funding to support the Spring 2003 National Gathering, which focuses on developing and implementing regional programs to promote life sciences entrepreneurship. Funds will also be used to increase membership and for the creation of life sciences entrepreneurship teaching cases.
	Name on IRS Determination Letter: University of South Florida Foundation, Inc.	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**
20030423	Vanessa Finley Executive Director First Step Fund 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	To provide financial support to First Step Fund so they can continue their business training and support to low-to-moderate income individuals in the Kansas City area. These funds will be used to continue First Step FastTrac and Family Child Care Entrepreneurship programs.
	Name on IRS Determination Letter: First Step Fund	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$5,000.00**

Number	Grantee	IRS Status	Purpose
20030430	Kelly Mooney Program Director Economics America, Colorado Council on Economic Education 225 East 16th Avenue Suite #350 Denver, CO 80203	501(c)(3) Public	Funding for Mini-Society teacher and professor training in Boulder, CO.
	Name on IRS Determination Letter: Colorado Council on Economic Education	**FY2003 Payments** **$6,420.00**	**Remaining to be Paid** **$0.00**
20030447	Mary Lou Jaramillo Executive Director Westside Agency Collaborative Mattie Rhodes Center 1740 Jefferson Street Kansas City, MO 64108	501(c)(3) Public	Funding to support the soft costs attributed to the development of a multi-purpose facility in Kansas City's Westside neighborhood.
	Name on IRS Determination Letter: Westside Agency Collaborative	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$450,000.00**
20030466	Cullen Gurganus National Director Rural Entrepreneurship through Action Learning 115 Market Street, Suite 320 Durham, NC 27701	501(c)(3) Public	Funding to support organizational infrastructure to undertake a more aggressive marketing of rural entrepreneurship programs and to increase the number of trainings
	Name on IRS Determination Letter: REAL Enterprises	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030468	Martin Feldstein Chief Executive Officer National Bureau of Economic Research, Inc 1050 Massachusetts Avenue Cambridge, MA 02138-5398	501(c)(3) Public	Support for a five-year initiative to improve the understanding of entrepreneurship as an essential economic engine for renewing democratic capitalism, and to create a credible database on entrepreneurship that will allow continued quality research and policy influence on entrepreneurship.
	Name on IRS Determination Letter: National Bureau of Economic Research, Inc.	**FY2003 Payments** **$329,763.00**	**Remaining to be Paid** **$804,425.00**
20030473	Z. Eileene Walker Member Assistance League of Kansas City 6101 N. Chestnut Kansas City, MO 64119-1892	501(c)(3) Public	Funding to support the fundraiser, the Heartland Run, which will help supply backpacks and school supplies for all foster children in Clay and Platte Counties.
	Name on IRS Determination Letter: Assistance League of Kansas City Northland	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030474	Angela Williams President Kansas City Teaching Fellows 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	To support the third year of the Kansas City Teaching Fellows Program, which recruits mid-career professionals into teaching careers in the two local urban school districts.
	Name on IRS Determination Letter: Kansas City Teaching Fellows	**FY2003 Payments** **$167,500.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030475	John Paden Executive Director/CEO Community Resource Network 106 West 11th Street Suite 110 Kansas City, MO 64105	501(c)(3) Public	Funding to launch a Campaign for Connectivity to improve its technical infrastructure and Internet security among nonprofit organizations in the Kansas City area.
	Name on IRS Determination Letter: Community Resource Network Inc	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030476	Richard H. Zimmer Managing Director Initiative for a Competitive Inner City, Kansas City 4747 Troost Room 212 Kansas City, MO 64110	501(c)(3) Public	Funding to support the continued work of ICIC-KC, which is committed to fostering a healthy inner city economy that creates jobs, income, wealth, and economic opportunities for local residents. ICIC-KC will achieve its mission by providing technical and financial assistance to urban-core firms, particularly sophisticated financial technical assistance to these businesses to help them grow
	Name on IRS Determination Letter: Initiative for a Competitive Inner City - Kansas City Inc.	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20030491	Yvonne Vazquez Rangel LNESC KS/MO Director League of United Latin American Citizens National Educational Service Centers, Inc. 301 E Armour Blvd. Suite 460 Kansas City, MO 64111	501(c)(3) Public	Funding for students and leaders, participating in the Hispanic Leadership Opportunity Program, to attend the Annual United States Hispanic Leadership Conference.
	Name on IRS Determination Letter: LULAC National Educational Service Centers, Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030492	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support Heart of America Family Services' Family Focus Center, a family support program in Kansas City's Westside community
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$180,000.00**	**Remaining to be Paid** **$0.00**
20030493	Gwendolyn Grant President & CEO The Urban League, Greater Kansas City 1710 The Paseo Kansas City, MO 64108	501(c)(3) Public	Funding to support the Achievement Matters Campaign, a community mobilization effort to improve the academic achievement of African-American students in the Kansas City, Missouri School District.
	Name on IRS Determination Letter: Urban League of Kansas City, Mo	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030508	Matt Mladenka Strategic Alliances/Press Manager Young Entrepreneurs' Organization, International Headquarters 1199 N. Fairfax Street Suite 200 Alexandria, VA 22314-1437	501(c)(3) Public	Funding to support presentation of Kauffman Signature Series programs, "Leading at the Speed of Growth", "Business Ethics," and "Listening to Your Business" to be held by YEO chapters.
	Name on IRS Determination Letter: Young Entrepreneurs' Organization	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030512	Bev Timmons Share Sponsor Shawnee Mission School District No. 512, Shawnee Mission East High School 7500 Mission Road Shawnee Mission, KS 66208	Educational Institution	Funding to provide for a youth experience called Unitown, which helps its participants gain a new level of respect and understanding of people from different neighborhoods and backgrounds.
	Name on IRS Determination Letter: Shawnee Mission School District No. 512	**FY2003 Payments** **$5,150.00**	**Remaining to be Paid** **$0.00**
20030524	Judy Y Samelson Executive Director Afterschool Alliance PO Box 65166 Washington, DC 20035-5166	501(c)(3) Public	Funding to support ongoing activities aimed at expanding afterschool programming at the local, state and national levels, and to concentrate efforts in the states of Missouri and Kansas
	Name on IRS Determination Letter: Afterschool Alliance	**FY2003 Payments** **$350,000.00**	**Remaining to be Paid** **$0.00**
20030526	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to provide support in the administration of the Individual Development Account program's Family Asset Building project, which provides a 2:1 match on participant savings to assist with first-time home ownership, completion of post-secondary education or start-up or expansion of small businesses.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$200,000.00**
20030528	H. Glen Donelson Project Director Pennsville School District, Salem County School-to-Careers Initiative 30 Church Street Pennsville, NJ 08070	Educational Institution	Funding for Mini-Society training and implementation in New Jersey.
	Name on IRS Determination Letter: Pennsville School District	**FY2003 Payments** **$19,000.00**	**Remaining to be Paid** **$3,960.00**
20030529	Arthur Levine President Columbia University, Teachers College President's Office TC Box 163 525 W 120th Street New York, NY 10027	501(c)(3) Public	Funding to complete the preparation and dissemination of the Schools of Education Study
	Name on IRS Determination Letter: Teachers College Columbia University	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$0.00**
20030530	Irene Caudillo Executive Director Youth Opportunities Unlimited 1333 S 27th Street Kansas City, KS 66106	501(c)(3) Public	Funding to provide support for general operating expenses.
	Name on IRS Determination Letter: Youth Opportunities Unlimited Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030531	H. Eugene Dooley President and CEO Young Men's Christian Association, Greater Kansas City 3100 Broadway Suite 1020 Kansas City, MO 64111-2413	501(c)(3) Public	Funding to support general operating expenses for Community Development Division programs in the urban metropolitan area.
	Name on IRS Determination Letter: Young Men's Christian Association of Greater Kansas City	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030543	Stephen B McCue Executive Director Camp Fire Boys and Girls, Heartland Council 7930 State Line Road Prairie Village, KS 66208	501(c)(3) Public	Funding to provide Camp Fire programs to children and youth in the metropolitan urban core.
	Name on IRS Determination Letter: Camp Fire Boys and Girls	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20030545	Beatrice Lee President Douglass/Sumner Neighborhood Association 933 Walker Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to provide a healthy, safe zone for children and families to gather
	Name on IRS Determination Letter: Douglass Sumner Neighborhood Group #26	**FY2003 Payments** **$52,685.00**	**Remaining to be Paid** **$0.00**
20030548	Becky J. Cropper Extension Agent, 4-H/Youth and Community Development Ohio State University, Extension Brown County 740 Mt. Orab Pike Georgetown, OH 45121-1124	Educational Institution	Funding for Mini-Society 4-H youth and children in Georgetown, Ohio
	Name on IRS Determination Letter: Ohio State University	**FY2003 Payments** **$3,750.00**	**Remaining to be Paid** **$0.00**
20030550	Elizabeth Gawron Executive Director Community Foundation of Cape Cod P.O. Box 406 Yarmouthport, MA 02675	501(c)(3) Public	In appreciation of service to the Nominating Committee of the EMKF Board
	Name on IRS Determination Letter: Community Foundation of Cape Cod	**FY2003 Payments** **$1,000.00**	**Remaining to be Paid** **$0.00**
20030554	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	In appreciation of Jim McGraw's service on the EMKF Board.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030557	Michelle Pursel College Goal Sunday Chair Kansas Association of Student Financial Aid Administrators C/O Security Bank Student Loans 1000 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	To support College Goal Sunday, an event which provides free financial aid advice for low-income, first-generation college students and their families.
	Name on IRS Determination Letter: Kansas Association of Student Financial Aid Administrators	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030561	John F. Jennings Director Center on Education Policy 1001 Connecticut Avenue, NW Suite 522 Washington, D.C. 20036	501(c)(3) Public	Funding to support the work on monitoring and disseminating states' implementation of the "No Child Left Behind Act "
	Name on IRS Determination Letter: Center on Education Policy	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030562	D. Kent King State of Missoun, Department of Elementary and Secondary Education P.O. Box 480 Jefferson City, MO 65102-0480	Government	Funding to support a statewide Afterschool Intermediary in partnership with the Charles Stewart Mott Foundation.
	Name on IRS Determination Letter: State of Missouri	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$25,000.00**
20030575	James L. Spigarelli President and CEO Midwest Research Institute 425 Volker Boulevard Kansas City, MO 64110	501(c)(3) Public	Funding for research and technology development in the life sciences in Kansas City
	Name on IRS Determination Letter: Midwest Research Institute	**FY2003 Payments** **$1,500,000.00**	**Remaining to be Paid** **$1,500,000.00**
20030581	Walter J. Rychlewski Professor of Business and Computer Science William Jewell College, Experential Center for Entrepreneurial Leadership 500 College Hill Liberty, MO 64068-1896	Educational Institution	Funding to support the Capstone Course offered in partnership by William Jewell and Cerner Corporation. This initiative's focus is on the successful growth of entrepreneurship in bio-medical, e-commerce, communications and software technology businesses
	Name on IRS Determination Letter: William Jewell College, Experiential Center for Entrepreneurial Leadership	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20030583	Michael D Meeks Meeks, Michael D University of Colorado - Boulder 10325 Caminito Cuervo #180 San Diego, CA 92108	Individual	Funding for Dissertation: "Grounded Theory Development and Empirical Test of the Entrepreneurial Start-up Decision".
	Name on IRS Determination Letter: Meeks, Michael D.	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$3,000.00**

Number	Grantee	IRS Status	Purpose
20030584	Kenneth A Colwell Colwell, Kenneth A University of Oregon, Lundquist College of Business 1208 University of Oregon Eugene, OR 97403	Individual	Funding for Dissertation: "Emergence and Evolution of Alliance Networks".
	Name on IRS Determination Letter: Colwell, Kenneth A.	**FY2003 Payments** **$11,200.00**	**Remaining to be Paid** **$2,800.00**
20030586	Mina Yoo Yoo, Mina University of Michigan 706 Dewey St. Ann Arbor, MI 48104	Individual	Funding for Dissertation: "Social Capital in the Creation of Financial Capital".
	Name on IRS Determination Letter: Yoo, Mina	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$3,000.00**
20030606	JT Brown President Move Up 3330 Troost Ave. Kansas City, MO 64109-1849	501(c)(3) Public	Funding to provide support for general operating expenses and the continuation of programs and services, including housing to residents in the urban core.
	Name on IRS Determination Letter: Community Movement for Urban Progress Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030611	Gerald E Hills CEO Chair University of Illinois - Chicago, College of Business Administration, Institute for Entrepreneurial Studies 601 South Morgan Street Suite 709, MC 244 Chicago, IL 60607-7107	Educational Institution	Funding to support the implementation of E2: Entrepreneurship Experiences, a new competitive program focused on experiential opportunities and to support membership expansion, according to targets specified in the proposal.
	Name on IRS Determination Letter: University of Illinois - Chicago	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20030612	Edward L Davis Executive Director Distributive Education Clubs of America (DECA) 1908 Association Drive Reston, VA 20191	501(c)(3) Public	Funding to enhance the expansion of entrepreneurship in DECA's collegiate division (Delta Epsilon Chi) and to support membership expansion efforts via "bridging the gap" between high school and college.
	Name on IRS Determination Letter: Distributive Education Clubs of America (DECA)	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030613	Benjamin Klasky BSR Education Fund Inc. 609 Mission Street, 3rd Floor San Francisco, CA 94105	501(c)(3) Public	Funding to support the piloting of an MBA service corps modeled after Americorps*VISTA Corps (placing MBA students in nonprofits), support for the social entrepreneurship track at BSR's annual conference, internships for members at entrepreneurial businesses/nonprofits and the development of chapter advisors.
	Name on IRS Determination Letter: BSR Education Fund Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030614	Phil Weilerstein Executive Director National Collegiate Inventors and Innovators Alliance 100 Venture Way Hadley, MA 01035-9682	501(c)(3) Public	Funding to support pilot Information, Innovation and Action (IIA) entrepreneurship workshops.
	Name on IRS Determination Letter: Five Colleges, Incorporated	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030615	Mat Burton Vice President Students in Free Enterprise 1959 E. Kerr Street Springfield, MO 65803-4775	501(c)(3) Public	Funding for special competition encouraging Students in Free Enterprise teams to engage and assist entrepreneurs in a meaningful way.
	Name on IRS Determination Letter: Students in Free Enterprise	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030616	David A. Smith President Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	Funding to provide for the Integrated Campaign to create Heathwood Boys and Girls Club in Kansas City, KS.
	Name on IRS Determination Letter: Boys and Girls Clubs of Greater Kansas City	**FY2003 Payments** **$459,000.00**	**Remaining to be Paid** **$0.00**
20030623	Warren Adams-Leavitt Executive Director Kansas City Church Community Organization 5814 Euclid Avenue Kansas City, MO 64130	501(c)(3) Public	Funding to provide general operating support for the organization.
	Name on IRS Determination Letter: Kansas City Organization Project Training Institute	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030627	Virginia Littlejohn Co-Chair Project Tsunami, Inc 4339 Harrison St , NW, Suite 100 Washington, DC 20015	501(c)(3) Public	Funding for first year of operation and start-up costs of Project Tsunami. This project is a virtual global braintrust to strengthen the Women's Small and Medium Enterprise sector by connecting the leaders of the women's entrepreneurship movement into a network of shared knowledge and resources.
	Name on IRS Determination Letter: Project Tsunami, Inc	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030642	Shirley B. McNeill 4-H Extension Specialist North Carolina A&T State University, Office of Cooperative Extension 4-H 1601 E Market Street Greensboro, NC 27411	Educational Institution	Mini-Society teacher and implementation in North Carolina.
	Name on IRS Determination Letter: North Carolina A&T State University	**FY2003 Payments** **$25,750.00**	**Remaining to be Paid** **$3,600.00**
20030646	Jim Pitofsky Social Enterprise Alliance 214 Leidesdorff Alley, 4th Floor San Francisco, CA 94111	501(c)(3) Public	Funding to provide general operating support to an organization critical to connecting resources and individuals in the growing field of Social Entrepreneurship.
	Name on IRS Determination Letter: Social Enterprise Alliance Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030653	George M Vredeveld Greater Cincinnati Center for Economic Education University of Cincinnati One Edwards Center Suite 3130 PO Box 210223 Cincinnati, OH 45221-0223	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in the Cincinnati area.
	Name on IRS Determination Letter: Greater Cincinnati Center for Economic Education	**FY2003 Payments** **$11,750.00**	**Remaining to be Paid** **$4,500.00**
20030656	Douglas Bowne Extension Support Specialist Cornell University, Department of Education 426 Kennedy Hall Ithaca, NY 14853-4203	501(c)(3) Public	Funding for Mini-Society implementation and training in New York
	Name on IRS Determination Letter: Cornell Cooperative Extension of Herkimer County	**FY2003 Payments** **$17,500.00**	**Remaining to be Paid** **$0.00**
20030658	Jan B. Carroll 4-H Youth Development Specialist Colorado State University, Cooperative Extension 129 Aylesworth Hall, NW Fort Collins, CO 80523-4050	501(c)(3) Public	Funding for Mini-Society training and implementation in Fort Collins, Colorado.
	Name on IRS Determination Letter: Colorado 4-H Youth Fund	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20030660	David Dieterle President Michigan Council on Economic Education Walsh College 41500 Gardenbrook Novi, MI 48375-1313	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Michigan.
	Name on IRS Determination Letter: Michigan Council on Economic Education	**FY2003 Payments** **$108,375.00**	**Remaining to be Paid** **$24,750.00**
20030661	Jim Wisler Kansas City, Missouri School District - Northeast High School 415 S. Van Brunt Blvd Kansas City, MO 64124	Educational Institution	Funding to provide for tutoring and mentoring to Salvation Army Emergency Crisis Care Center children.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$814.00**	**Remaining to be Paid** **$0.00**
20030662	Leon A. Moon Director Kansas City 4-H, After School Academic Program P.O. Box 270304 Kansas City, MO 64127	501(c)(3) Public	Funding for Mini-Society training and implementation in Missouri.
	Name on IRS Determination Letter: Greater Kansas City Community Foundation	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$42,300.00**
20030663	Bev Timmons Share Sponsor Shawnee Mission School District No 512, Shawnee Mission East High School 7500 Mission Road Shawnee Mission, KS 66208	Educational Institution	Funding to provide for five area schools to participate in a diversity workshop
	Name on IRS Determination Letter: Shawnee Mission School District No. 512	**FY2003 Payments** **$2,600.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030664	Mary Anne Pettit Associate Director Economics America, Illinois Council on Economic Education Northern Illinois University 817 W Lincoln Hwy Dekalb, IL 60115-5285	501(c)(3) Public	Funding for Mini-Society training and implementation in Illinois.
	Name on IRS Determination Letter: Illinois Council on Economic Education	**FY2003 Payments** **$13,075.00**	**Remaining to be Paid** **$2,250.00**
20030665	Barbara Flowers Assistant Director The University of Missouri - St Louis, Center for Entrepreneurship and Economic Education 308 Woods Hall 8001 Natural Bridge Road St Louis, MO 63121-4449	Educational Institution	Funding for Mini-Society Teacher/Professor training in St. Louis, Missouri.
	Name on IRS Determination Letter: University of Missouri - St. Louis	**FY2003 Payments** **$23,063.00**	**Remaining to be Paid** **$2,250.00**
20030666	Stephanie Hill Gifted Program Coordinator Hickman Mills C-1 School Distnct, Center of Differentiated Education 5401 E 103 Street Kansas City, MO 64137	Educational Institution	Funding for students to attend the National Service Learning Conference
	Name on IRS Determination Letter: Hickman Mills C-1 School District	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030667	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missouri School Distnct - Paseo Academy of the Fine and Performing Arts 4747 Flora Ave Kansas City, MO 64110	Educational Institution	Funding to provide for five service learning projects.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$6,576.00**	**Remaining to be Paid** **$0.00**
20030668	Marilyn Alstrom KAW Valley Center, KVC Behavioral HealthCare 759 Vermont KansasCity, KS 66101	501(c)(3) Public	Funding to provide for Leadership 2020 graduates to work with the Wyandotte County, Kansas Unified Government to implement an anti-litter campaign.
	Name on IRS Determination Letter: KAW Valley Center Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030670	Thomas R. McKinnon Director University of Arkansas - Fayetteville, Bessie Boehm Moore Center for Economic Education RCED 205 Fayetteville, AR 72701	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Arkansas.
	Name on IRS Determination Letter: University of Arkansas Foundation	**FY2003 Payments** **$24,765.00**	**Remaining to be Paid** **$6,300.00**

Number	Grantee	IRS Status	Purpose
20030671	Mary C Suiter Associate Director The University of Missouri - St Louis, Center for Entrepreneurship and Economic Education 308 Woods Hall 8001 Natural Bridge Road St. Louis, MO 63121-4449 **Name on IRS Determination Letter:** University of Missouri - St. Louis	Educational Institution FY2003 Payments $10,555.00	Funding for Mini-Society Teacher/Professor training in St. Louis, Missouri Remaining to be Paid $2,700.00
20030674	Marie Wilson Associate Director Economics America, Georgia Council on Economic Education P O. Box 1619 Atlanta, GA 30301-1619 **Name on IRS Determination Letter:** Georgia Council on Economic Education, Inc.	501(c)(3) Public FY2003 Payments $50,000.00	Funding for Mini-Society Teacher/Professor training in Atlanta, Georgia. Remaining to be Paid $24,750.00
20030675	Natalie M. Ferry Coordinator of Special Progam Initiatives Pennsylvania State University Penn State Cooperative Extension 401 Agricultural Administration Building University Park, PA 16802 **Name on IRS Determination Letter:** Pennsylvania State University	Educational Institution FY2003 Payments $13,910.00	Funding for Mini-Society 4-H implementation and training in Pennsylvania. Remaining to be Paid $0.00
20030677	Stephen L. Jackstadt Executive Director Economics America, Alaska Council on Economic Education University of Alaska, Anchorage 3211 Providence Drive, BEB203 Anchorage, AK 99508 **Name on IRS Determination Letter:** Alaska Council on Economic Education	501(c)(3) Public FY2003 Payments $8,900.00	Funding for Mini-Society Teacher/Professor training in Anchorage, Alaska. Remaining to be Paid $2,700.00
20030680	William Weber Extension Specialist University of Maine, Cooperative Extension 103 Libby Hall Orono, ME 04469-5741 **Name on IRS Determination Letter:** Pine Tree State 4-H Club Foundation	501(c)(3) Public FY2003 Payments $10,950.00	Funding for Mini-Society 4-H training and implementation in Orono, Maine Remaining to be Paid $2,250.00
20030681	James Dick Director University of Nebraska - Omaha, Board of Regents 6001 Dodge Street KH 314C Omaha, NE 68182-0210 **Name on IRS Determination Letter:** University of Nebraska - Omaha	Educational Institution FY2003 Payments $11,705.00	Funding for Mini-Society 4-H training and implementation in Omaha, Nebraska Remaining to be Paid $1,800.00
20030682	Sam E. Mann Executive Director United Inner City Services, St Mark's Child Care Center 1101 Euclid P.O Box 270538 Kansas City, MO 64127 **Name on IRS Determination Letter:** United Inner City Services	501(c)(3) Public FY2003 Payments $100,000.00	Funding for professional development activities and education based compensation for staff of the new St. Mark's Child Development Center facility Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20030686	Brenda Argo Educational Coordinator Louisiana Reading Association 279 Amy Lane Mansfield, LA 71052	501(c)(3) Public	Funding for Mini-Society implementation and training in Baton Rouge, Louisiana.
	Name on IRS Determination Letter: Louisiana Reading Association	**FY2003 Payments** **$18,000.00**	**Remaining to be Paid** **$5,400.00**
20030689	Kathleen Tweeten Community Economic Development Specialist North Dakota State University, Extension Service 4023 North State Street Bismarck, ND 58503	Educational Institution	Funding for Mini-Society 4-H training and implementation in Bismarck, North Dakota.
	Name on IRS Determination Letter: North Dakota State University	**FY2003 Payments** **$26,000.00**	**Remaining to be Paid** **$3,600.00**
20030692	Carmen G Pamilla Extension Area Specialist, 4-H University of Tennessee, Agricultural Extension Service - 4-H 3213 Alcoa Highway Knoxville, TN 37996-4534	Educational Institution	Funding for Mini-Society 4-H training and implementation in Knoxville, Tennessee.
	Name on IRS Determination Letter: University of Tennessee	**FY2003 Payments** **$7,340.00**	**Remaining to be Paid** **$2,700.00**
20030694	Nancy M. Porter Interim Department Head of Family and Youth Development Clemson University, Cooperative Extension Service - Department of Family & Youth Development Box 340753 232 P & A Building Clemson, SC 29634-0753	Educational Institution	Funding for Mini-Society 4-H Training and Implementation in Clemson, South Carolina
	Name on IRS Determination Letter: Clemson University, Cooperative Extension Service - Department of Family & Youth Development	**FY2003 Payments** **$19,300.00**	**Remaining to be Paid** **$4,500.00**
20030695	Rebecca Denton Director Economics America, Missoun Council on Economic Education SW Missoun Center for Economic Education at Drury University Education Department, Belle Hall 900 North Benton Avenue Springfield, MO 65802	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Springfield, Missouri.
	Name on IRS Determination Letter: Missouri Council on Economic Education	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$2,250.00**
20030697	Inder P Nijhawan Chairman and Director of Economic Education Center Fayetteville State University, Center for Economic Education 1200 Murchison Road Fayetteville, NC 28301	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Fayetteville, North Carolina
	Name on IRS Determination Letter: North Carolina Council on Economic Education	**FY2003 Payments** **$7,087.00**	**Remaining to be Paid** **$2,250.00**

Number	Grantee	IRS Status	Purpose
20030699	Beth S. Eckstein Director Economics America, North Carolina Council on Economic Education School of Business East Carolina University 3002 Bate Bldg Greenville, NC 27858-4353	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Greenvile, North Carolina
	Name on IRS Determination Letter: North Carolina Council on Economic Education	**FY2003 Payments** **$21,888.00**	**Remaining to be Paid** **$5,400.00**
20030700	Sapna Gupta Department Chair American Association of University Women Park University 8700 NW River Park Drive Parkville, MO 64152	501(c)(3) Public	Funding to teach middle school girls leadership skills and the ability to deal with issues affecting middle school aged girls.
	Name on IRS Determination Letter: The Board of Trustees of Park University	**FY2003 Payments** **$1,500.00**	**Remaining to be Paid** **$0.00**
20030702	Aadron Rausch Extension Specialist Purdue University, Sponsored Program Services 1063 Hovde Hall West Lafayette, IN 47907-1063	Educational Institution	Funding for Mini-Society training and implementation in West Lafayette, Indiana
	Name on IRS Determination Letter: Purdue University	**FY2003 Payments** **$16,650.00**	**Remaining to be Paid** **$0.00**
20030703	Kofi Boateng Associate Director University of the Virgin Islands, Cooperative Extension Service RR2, Box 10000, Kingshill St Croix, U S Virgin Islands, 00850-9781	Educational Institution	Funding for Mini-Society 4-H training and implementation in St. Croix.
	Name on IRS Determination Letter: University of the Virgin Islands	**FY2003 Payments** **$50,245.00**	**Remaining to be Paid** **$5,400.00**
20030704	Richard A Ruiz President / CEO El Centro, Inc 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support El Centro Inc.'s Center for Continuous Family Improvement.
	Name on IRS Determination Letter: El Centro, Inc.	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030705	Tamara Lucas Copeland President National Association of Child Advocates 1522 K Street, NW Suite 600 Washington, DC 20005	501(c)(3) Public	Funding for the National Association of Child Advocates to plan and convene a seminar to educate its membership on child advocacy
	Name on IRS Determination Letter: National Association of State-Based Child Advocacy Organizations	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030707	Carla M. Sousa 4-H Youth Development Advisor University of California - Tulare County Cooperative Extension 4437 S Laspina St., Ste B Tulare, CA 93274	501(c)(3) Public	Funding for Mini-Society 4-H training and implementation in Tulare, California
	Name on IRS Determination Letter: The Regents of the University of California	**FY2003 Payments** **$24,471.00**	**Remaining to be Paid** **$4,500.00**
20030708	Jessica Ramirez Van Meter Executive Director Project AIM 8801 E 63 Street Suite 204 Raytown, MO 64133	501(c)(3) Public	Funding to support National Youth Service Day youth-created, youth-involved and youth-directed projects in the greater Kansas City area.
	Name on IRS Determination Letter: Project AIM Inc.	**FY2003 Payments** **$55,000.00**	**Remaining to be Paid** **$0.00**
20030710	Thomas Dugart President United Way, Heart of America 1080 Washington Street Kansas City, MO 64105-2249	501(c)(3) Public	Funding for Regional 2-1-1 Telephone Service which connects people to health and human services
	Name on IRS Determination Letter: Heart of America United Way, Inc	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$0.00**
20030714	Patricia Palmer Director, Operation Outreach The University of Missouri - Kansas City, Center for Economic Education 347 Education Bldg 5100 Rockhill Rd Kansas City, MO 64110-2499	Educational Institution	Funding for Mini-Society Teacher/Professor training in Chillicothe, Missouri.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$7,750.00**	**Remaining to be Paid** **$2,250.00**
20030715	Shene Surbaugh Associate Director The University of Kansas, Center for Economic Education 1122 West Campus Rd Pearson Hall #331 Lawrence, KS 66045	501(c)(3) Public	Funding for Mini-Society Teacher/Professor training in Lawrence, Kansas
	Name on IRS Determination Letter: Kansas University Endowment Association	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$4,500.00**
20030716	Mary Thiry Associate Professor-Youth Development University of Wisconsin, Extension 932 S. 60th St. West Allis, WI 53214	Educational Institution	Funding for Mini-Society 4-H implementation and training in West Allis, Wisconsin.
	Name on IRS Determination Letter: University of Wisconsin	**FY2003 Payments** **$19,265.00**	**Remaining to be Paid** **$4,770.00**

Number	Grantee	IRS Status	Purpose
20030717	Richard C. Powell Vice President, Research University of Arizona Contract Office 888 N. Euclid Room 510 Tucson, AZ 85722-3308 **Name on IRS Determination Letter:** University of Arizona	Educational Institution FY2003 Payments $27,770.00	Funding for Mini-Society 4-H implementation and training in Tucson, Arizona Remaining to be Paid $2,250.00
20030718	Janaan Haskell Field Director Idaho State University, Center for Economic Education ISU Campus Box 8019 Pocatello, ID 83209-8019 **Name on IRS Determination Letter:** Idaho State University, Center for Economic Education	Educational Institution FY2003 Payments $10,000.00	Funding for Mini-Society Teacher/Professor training in Pocatello, Idaho Remaining to be Paid $2,250.00
20030719	Sue Lynn Sasser President Economics America, Oklahoma Council on Economic Education University of Central Oklahoma 110 Thatcher Hall, Box 103 100 N University Drive Edmond, OK 73034 **Name on IRS Determination Letter:** Oklahoma Council on Economic Education	501(c)(3) Public FY2003 Payments $19,800.00	Funding for Mini-Society training and implementation in Oklahoma. Remaining to be Paid $6,750.00
20030721	Calvin A Kent Dean Marshall University, Lewis College of Business One John Marshall Drive Huntington, WV 25755-2300 **Name on IRS Determination Letter:** Marshall University Research Corp	501(c)(3) Public FY2003 Payments $10,600.00	Funding for Mini-Society training and implementation in Charleston, WV. Remaining to be Paid $2,700.00
20030722	Timothy L Shaunty President Economics America, Texas Council on Economic Education 1200 Jefferson Houston, TX 77002 **Name on IRS Determination Letter:** Texas Council on Economic Education	501(c)(3) Public FY2003 Payments $210,000.00	Funding for Mini-Society Teacher/Professor training in Houston, Texas. Remaining to be Paid $90,000.00
20030723	Glona Kraft 4-H Agent Rutgers Cooperative Extension, Department of 4-H Youth Development 49 Rancocas Road PO Box 6000 Mt. Holly, NJ 08060-1317 **Name on IRS Determination Letter:** Rutgers Cooperative Extension	Educational Institution FY2003 Payments $6,650.00	Funding for Mini-Society 4-H implementation in Mt. Holly, New Jersey Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20030724	Sanford A Newman President Action Against Crime and Violence Education Fund 2000 P Street, NW Suite 240 Washington, DC 20036	501(c)(3) Public	Funding to support public policy efforts to expand and improve after-school programs in the metropolitan area
	Name on IRS Determination Letter: Action Against Crime and Violence Education Fund	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030725	Deborah B Smith Director, Family Studies Program The University of Missouri - Kansas City, Department of Sociology, Family Studies Program 208 Haag Hall 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to support the expansion of the Missouri Family Development Training and Credentialing Program, a well-researched, strengths-based, training for frontline workers designed to reorient human-service agency practice to the family support model, empowering families to set and reach their own goals.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$89,920.00**	**Remaining to be Paid** **$0.00**
20030742	Kent G. Schescke Division Director, Development and Partnerships National FFA Foundation, Inc P.O. Box 68960 Indianapolis, IN 46268-0960	501(c)(3) Public	Funding to support the Agri-Entrepreneurship Awards programs for 2003 and 2004.
	Name on IRS Determination Letter: National FFA Foundation, Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030762	Benedict Kemmerer Kemmerer, Benedict The University of Kansas School of Business 1300 Sunnyside Ave Lawrence, KS 66045-7585	Individual	Funding to support dissertation research entitled "The Resource-Based View from the Entrepreneurs Prospective: Examining the Entrepreneurial Reality and Building a Decision Aid Abstract." The research will show how the participants from the FastTrac program define and categorize resources and how they assess which resources are important.
	Name on IRS Determination Letter: Kemmerer, Benedict	**FY2003 Payments** **$10,660.00**	**Remaining to be Paid** **$2,665.00**
20030769	Glenn R. Bucher Executive Director Messiah College, The Boyer Center PO Box 3024 One College Avenue Grantham, PA 17027	501(c)(3) Public	Funding to support implementation of the Basic School Network.
	Name on IRS Determination Letter: Messiah College, The Boyer Center	**FY2003 Payments** **$42,000.00**	**Remaining to be Paid** **$38,000.00**
20030772	Rachel A. Asaro Executive Director Seton Center 2816 East 23rd Street Kansas City, MO 64127	501(c)(3) Public	An organizational effectiveness grant to support core operations of Seton Center Family and Health Services.
	Name on IRS Determination Letter: Seton Center Inc	**FY2003 Payments** **$38,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030773	John V. Villanueva Executive Director Cabot Westside Clinic 1600 Genessee Suite 634 Kansas City, MO 64102	501(c)(3) Public	A capacity-building grant to Cabot Westside Clinic to enhance technology and healthcare/education services to meet the growing needs of Kansas City's Spanish-speaking, uninsured and underinsured population.
	Name on IRS Determination Letter: Cabot Westside Clinic	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030776	Joseph M Kessinger President Enterprise Center of Johnson County 8527 Bluejacket Street Lenexa, KS 66214	501(c)(3) Public	Funding for a two-year commitment of funding for the Resource Center, which is a meeting place and computer lab for entrepreneurs in Johnson County.
	Name on IRS Determination Letter: Enterprise Center of Johnson County	**FY2003 Payments** **$80,000.00**	**Remaining to be Paid** **$40,000.00**
20030777	Wendy Burner Owens Director of Grantmaker Services Philanthropic Research, Inc. 427 Scotland Street Williamsburg, VA 23185	501(c)(3) Public	Funding for the "Nonprofit Information Expansion Project" to significantly increase the number of nonprofit organizations in the national GuideStar database.
	Name on IRS Determination Letter: Philanthropic Research, Inc.	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030784	Lucia C. Herrera Staff Specialist Miami-Dade County Public Schools, Department of School-To-Career Initiatives 1500 Biscayne Boulevard Suite 225E Miami, FL 33132	Educational Institution	Funding for the Kaufman Entrepreneurial Program for Middle School.
	Name on IRS Determination Letter: Miami-Dade County Public Schools	**FY2003 Payments** **$23,000.00**	**Remaining to be Paid** **$4,000.00**
20030785	Michael Fetters Vice-President for Academic Affairs Babson College, Arthur M. Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding for administrative support of the 2002 Global Entrepreneurship Monitor program to provide for the replication of previous studies, as well as the enhancement of research procedures and expansion of coverage.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$175,000.00**	**Remaining to be Paid** **$0.00**
20030786	Michael Fetters Vice-President for Academic Affairs Babson College, Arthur M Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding for the U.S. portion of the 2002 Global Entrepreneurship Monitor program to provide for the replication of previous studies, as well as the enhancement of research procedures and expansion of coverage.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$113,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030791	Betsy Vander Velde President & CEO Heart of America Family Services, HOMEFRONT 626 Minnesota Kansas City, KS 66101	501(c)(3) Public	Funding to support HOMEFRONT's efforts to help parents get the information and skills needed to best nurture their children's development.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030805	Sanford B. Ehrlich Executive Director of Entrepreneurship San Diego State University, Entrepreneunal Management Center 5250 Campanile Drive, Ste. 1502 San Diego, CA 92182-1915	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned at their respected campuses, and to develop a case study in entrepreneurship
	Name on IRS Determination Letter: San Diego State University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030806	J Robert Beyster President Beyster Institute for Entrepreneunal Employee Ownership 1200 Prospect Street Suite G100 LaJolla, CA 92037	Private Foundation	Funding to serve as educational sponsor for the Beyster Institute's 2003 Annual Conference
	Name on IRS Determination Letter: Foundation for Enterprise Development	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20030810	Blair L Sadler President and Chief Executive Officer Children's Hospital and Health Center Mail Code 5069 3020 Children's Way San Diego, CA 92123-4282	501(c)(3) Public	Seed Funding for the "National Call To Action" to reduce child abuse in America by improving public policies identifying best practices of the most effective prevention and treatment
	Name on IRS Determination Letter: Children's Hospital and Health Center	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$0.00**
20030813	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to develop and present a learning leadership institute for senior executive directors of the Foundation's Kansas City partner organizations in June, 2003
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$170,922.00**	**Remaining to be Paid** **$0.00**
20030815	Robert Locatelli Director of Field Experiences Sierra Nevada College 5812 South Pecos Road Suite B Las Vegas, NV 89120	Educational Institution	Funding for Mini-Society training in Nevada.
	Name on IRS Determination Letter: Sierra Nevada College	**FY2003 Payments** **$15,366.00**	**Remaining to be Paid** **$9,000.00**

Number	Grantee	IRS Status	Purpose
20030816	Barbara Lebedun President Greater Kansas City Council on Philanthropy PO Box 5813 Kansas City, MO 64171-0813	501(c)(3) Public	Funding for a plan designed to improve the efficiency and effectiveness of the philanthropic process in Kansas City.
	Name on IRS Determination Letter: Greater Kansas City Council on Philanthropy	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030819	Robert D Hisrich Mixon Chair and Professor Case Western Reserve University, Weatherhead School of Management 10900 Euclid Avenue #237 Peter B. Lewis Building Cleveland, OH 44106-7235	Educational Institution	Funding to develop two courses in the new MBA degree concentration in Bioscience Entrepreneurship, which will bring in students from various parts of the university, to learn about entrepreneurship and biosciences.
	Name on IRS Determination Letter: Case Western Reserve University	**FY2003 Payments** **$21,000.00**	**Remaining to be Paid** **$21,000.00**
20030821	Stan Mandel Director, Angell Center for Entrepreneurship Wake Forest University, Babcock Graduate School of Management P O. Box 7659 Winston-Salem, NC 27109-7659	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned and to develop a case study in entrepreneurship
	Name on IRS Determination Letter: Wake Forest University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030822	Brian Bartholomay Manager, Special Events University of Maryland - College Park, Michael D. Dingman Center for Entrepreneurship Smith School of Business 4321 Hartwick Road Suite 300 College Park, MD 20740	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned.
	Name on IRS Determination Letter: University of Maryland - College Park	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030824	Kenneth A. Hamington Director, Senior Lecturer in Entrepreneurship Washington University, Olin School of Business Simon Hall 117, Campus Box 1133 St. Louis, MO 63130-4899	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned.
	Name on IRS Determination Letter: Washington University	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030825	Martin C Hawley Dept. Chairperson, Professor Michigan State University, Chemical Engineering & Materials Science 2527 Engineering Bldg (2527 EB) East Lansing, MI 48824-1226	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned.
	Name on IRS Determination Letter: Michigan State University	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030826	Robert D. Hisrich Mixon Chair and Professor Case Western Reserve University, Weatherhead School of Management 10900 Euclid Avenue #237 Peter B Lewis Building Cleveland, OH 44106-7235	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned
	Name on IRS Determination Letter: Case Western Reserve University	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030827	Robert E. Holmes Dean and Professor University of Alabama - Birmingham, School of Business 216 Business-Engineering Complex 1150 Tenth Avenue South Birmingham, AL 35294-4460	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned
	Name on IRS Determination Letter: University of Alabama at Birmingham	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030828	John P. Jaquette Executive Director Cornell University, Entrepreneurship and Personal Enterprise Program 51 Warren Hall Ithaca, NY 14853-3780	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned
	Name on IRS Determination Letter: Cornell University	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030829	Phillip R Oppenheimer Dean, Professor University of the Pacific, Thomas J. Long School of Pharmacy & Health Sciences 751 Brookside Rd Stockton, CA 95211	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned
	Name on IRS Determination Letter: University of the Pacific	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030830	Ronald D. Schultz Department Chairperson, Professor University of Wisconsin - Madison, School of Business Weinert Center for Entrepreneurship 5252 Grainger Hall 975 University Avenue Madison, WI 53706-1323	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned.
	Name on IRS Determination Letter: University of Wisconsin - Madison	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030831	Thomas Lyon Professor of Finance Rockhurst University, School of Management-Office of the Dean 1100 Rockhurst Road Kansas City, MO 64110-0256	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned
	Name on IRS Determination Letter: Rockhurst University	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030832	Donald W. Macke Executive Vice President Nebraska Community Foundation 317 South 12th Street, Suite 200 Lincoln, NE 68508-2197	501(c)(3) Public	Funding to assist in the long-term commitment of the National Center for Entrepreneurship in Rural America, which serves as the focus point for efforts to stimulate and support entrepreneurial development in communities throughout rural America.
	Name on IRS Determination Letter: Nebraska Community Foundation	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20030833	Katherine T. Moortgat Manager, Industry Projects University of California - San Francisco Office of Industry Partnerships China Basin Landing Building 185 Berry Street, Suite 4603 San Francisco, CA 94107	Educational Institution	Funding to support participation and involvement in the National Consortium for Life Science Entrepreneurship Program, for travel to the Spring 2003 National Gathering and other costs in disseminating lessons learned.
	Name on IRS Determination Letter: University of California - San Francisco	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20030834	Patricia Patrizi Principal Investigator OMG Center for Collaborative Learning 1528 Walnut Street Suite 805 Philadelphia, PA 19102	501(c)(3) Public	Funding to support a select number of Regional Associations of Grantmakers and their member foundations to implement and evaluate material developed in the Improving Foundation Practice project.
	Name on IRS Determination Letter: OMG Center for Collaborative Learning	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030846	Juan M Rangel Executive Director National Conference for Community and Justice, Greater Kansas City Region 4901 Main Suite 300 Kansas City, MO 64112	501(c)(3) Public	Funding to support ANYTOWN and UNITOWN leadership training programs for youth and adults.
	Name on IRS Determination Letter: National Conference for Community and Justice, Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030848	Joan F. Gillman Executive Director United States Association for Small Business and Entrepreneurship 975 University Ave., #3260 Madison, WI 53706	501(c)(3) Public	Funding to provide sponsorship to the United States Association for Small Business and Entrepreneurship's Conference on Hilton Head Island, South Carolina on January 23-25, 2003
	Name on IRS Determination Letter: United States Association for Small Business and Entrepreneurship	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030853	Robert J Marcusse President & CEO Kansas City Area Development Council 2600 Commerce Tower 911 Main Kansas City, MO 64105-2049	501(c)(3) Public	Funding for a preliminary analysis of a potential tax increment financing district (TIF) to fund additional life sciences research at Missouri universities with potential to secure a second Stowers Institute for Medical Research campus in Kansas City, Missouri.
	Name on IRS Determination Letter: Kansas City Area Development Foundation	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030865	Arthur Levine President Columbia University, Teachers College President's Office TC Box 163 525 W 120th Street New York, NY 10027	501(c)(3) Public	Funding to support a regional survey of Schools of Education that will determine how well graduates of the schools are prepared in four areas: content; professional practices; pedagogy; and leadership
	Name on IRS Determination Letter: Teachers College Columbia University	**FY2003 Payments** **$150,375.00**	**Remaining to be Paid** **$298,000.00**
20030885	Margaret May Executive Director Ivanhoe Neighborhood Council 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	Funding to help build the Council's personnel capacity so that the organization is less reliant on external resources for technical assistance
	Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts	**FY2003 Payments** **$47,000.00**	**Remaining to be Paid** **$0.00**
20030886	Martha L. Dunne Director New York University 15 Washington Place Apartment 1-H New York, NY 10003-6657	Educational Institution	Funding to support the "Conference on Entrepreneurship, Innovation, Dissemination, and Growth."
	Name on IRS Determination Letter: New York University	**FY2003 Payments** **$63,311.00**	**Remaining to be Paid** **$0.00**
20030894	Siabhan May-Washington Advanced Studies Coordinator Kansas City, Missouri School District - Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	Funding to provide for Peace Jam Club to attend this year's conference at Rockhurst University.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$575.00**	**Remaining to be Paid** **$0.00**
20030896	Mary S Bloch Vice President and Secretary Youth Service Alliance of Greater Kansas City Inc 830 W 51st Street Kansas City, MO 64112	501(c)(3) Public	Funding to support young people in metropolitan Kansas City to engage in community service through school-based recognition and support programs.
	Name on IRS Determination Letter: Youth Service Alliance of Greater Kansas City Inc.	**FY2003 Payments** **$7,500.00**	**Remaining to be Paid** **$0.00**
20030897	Anthony Arnold Twin City Riders Saddle Club 106 West 11th Street Suite 1630 Kansas City, MO 64105	501(c)(3) Public	Funding to support the 15th Annual Children's Rodeo, which is a culmination event for youth groups from the urban core who take part in riding lessons through the year. This Club is a means for urban core youth to participate in positive summer opportunities.
	Name on IRS Determination Letter: Twin Cities Saddle Club	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030916	Jessica Ramirez Van Meter Executive Director Project AIM 8801 E. 63 Street Suite 204 Raytown, MO 64133	501(c)(3) Public	Funding to support organizational capacity building.
	Name on IRS Determination Letter: Project AIM Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20030927	David Renz Director The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to provide for center operations and administrative development.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$135,000.00**	**Remaining to be Paid** **$50,000.00**
20030945	Marian W Edelman Director Children's Defense Fund 25 E Street NW Washington, DC 20001	501(c)(3) Public	Funding to support launching a strategic planning process that will bring Freedom Schools to scale in Kansas City and nationwide. The planning effort will require the identification of staff, locally and nationally, training for staff and the development and/or enhancement of the Freedom School curricula
	Name on IRS Determination Letter: Children's Defense Fund	**FY2003 Payments** **$573,980.00**	**Remaining to be Paid** **$218,040.00**
20030947	Brien Biondi CEO Young Entrepreneurs' Organization, International Headquarters 1199 N Fairfax Street Suite 200 Alexandria, VA 22314-1437	501(c)(3) Public	Funding to support the growth of YEO's alumni membership and enhance a mentorship program in partnership with the World Presidents' Organization.
	Name on IRS Determination Letter: Young Entrepreneurs' Organization	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030956	Janice Kreamer President Kansas City Community Development Initiative 3822 Summit Kansas City, MO 64111	501(c)(3) Public	Funding to support an effort to strengthen Community Development Corporations in the urban core of Kansas City, Missouri and Kansas City, Kansas.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$557,000.00**	**Remaining to be Paid** **$1,143,000.00**
20030959	Martin Blank Institute for Educational Leadership, Inc , Coalition for Community Schools 1001 Connecticut Avenue, NW Suite 310 Washington, DC 20036	501(c)(3) Public	Funding to support dissemination of the Linkages to Learning report on community schools and their influence on improving student achievement.
	Name on IRS Determination Letter: The Institute for Educational Leadership Incorporated	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20030961	Patrick M Callan President Higher Education Policy Institute 152 North Third Street Suite 705 San Jose, CA 95112	501(c)(3) Public	Funding to support a two-year study of state coordination and governance that spans elementary, secondary, and higher education, and builds on the Foundation's earlier K-16 work.
	Name on IRS Determination Letter: Higher Education Policy Institute	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$81,100.00**
20030966	David Battey President Youth Volunteer Corps 4600 W. 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	Funding to provide capacity building for the organization.
	Name on IRS Determination Letter: Youth Volunteer Corps of America	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20030980	Dorothy S Ridings President and CEO Council on Foundations 1828 L Street NW Washington, DC 20036-6516	501(c)(3) Public	Funding to support a comprehensive bibliography and summary article on the status of foundation collaboration with the nonprofit sector for the annual conference of the Council in Dallas, TX
	Name on IRS Determination Letter: Council on Foundations	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20030985	Nelson L. Thompson President Southern Christian Leadership Conference, Greater Kansas City Chapter 1216 Brooklyn Kansas City, MO 64127	501(c)(3) Public	Funding to support the Youth Leadership Development Workshop.
	Name on IRS Determination Letter: Foundation for Human Development and Black Achievement	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20030987	Jennifer Waterman Director Stephanie Waterman Tennis Foundation 5020 Sunset Drive Kansas City, MO 64112	501(c)(3) Public	Funding to provide for the Whole Child Program to provide disadvantaged urban children with individual tutoring, high school and college mentors and the challenge of learning to play tennis.
	Name on IRS Determination Letter: Stephanie Waterman Tennis Foundation	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031009	Nancy M. Carter Richard M. Schulze Endowed Chair in Entrepreneurship University of Saint Thomas, Graduate School of Business TMH#470 1000 LaSalle Avenue Minneapolis, MN 55403-2005	Educational Institution	Funding to conduct data analysis and research that leads to a better understanding of the characteristics and practices of venture capital firms that invest in women entrepreneurs with the goal of helping more women entrepreneurs obtain venture financing.
	Name on IRS Determination Letter: University of Saint Thomas	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$10,000.00**
20031010	Amy Millman President Springboard 2000 Enterprises C/O GWU at Mt. Vernon College/Somers 2100 Foxhall Road NW Washington, DC 20007	501(c)(3) Public	Funding to launch an expansion program designed to address the business opportunities and challenges faced by those women entrepreneurs who have presented at Springboard Venture Forums.
	Name on IRS Determination Letter: Springboard 2000 Enterprises, Inc	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$50,000.00**

Number	Grantee	IRS Status	Purpose
20031012	Deirdre M. Coyle SVP, Director of the Inner City 100 Initiative for a Competitive Inner City, Inc 727 Atlantic Avenue Suite 600 Boston, MA 02111	501(c)(3) Public	Funding for continued support of the ICIC-Inc Magazine Inner City 100 list and program, particularly during their five-year anniversary
	Name on IRS Determination Letter: Initiative for a Competitive Inner City, Inc.	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20031044	Roxanne Kaufmann Director of Early Intervention Georgetown University, Center for Child and Human Development 3307 M Street, NW 4th Floor Washington, DC 20007-3935	501(c)(3) Public	Funding to bring information to early care and education administrators, agency administrators, technical assistance providers and others through a series of web-supported, audio-conference calls.
	Name on IRS Determination Letter: President and Directors of Georgetown College for Georgetown University	**FY2003 Payments** **$78,915.00**	**Remaining to be Paid** **$0.00**
20031054	Sanjay Mishra Associate Professor of Marketing The University of Kansas, School of Business 118 E. Summerfield Hall Lawrence, KS 66045	Educational Institution	Funding to purchase the software, time and incidentals needed to analyze Kauffman's Entrepreneur Of The Year narratives database Building on previous research with product managers, they want to see if entrepreneurs do in fact learn from their failures and, if they do, to what extent.
	Name on IRS Determination Letter: The University of Kansas	**FY2003 Payments** **$2,000.00**	**Remaining to be Paid** **$0.00**
20031062	Linda Shafer Director of Development and Strategic Alliances National Business Incubation Association 20 East Circle Drive Suite 190 Athens, OH 45701	501(c)(3) Public	Funding for sponsorship of NBIA's annual conference, held May 17-21, 2003 in Richmond, Virginia.
	Name on IRS Determination Letter: National Business Incubation Association	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20031068	Janice S Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to support the Network of Opportunity Implementation Team to engage six leading national experts for review and critique of the Network of Opportunity Business Plan to create a system of early learning, before-and-after-school and youth out-of-school-time programming.
	Name on IRS Determination Letter: The Partnership for Children	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20031069	Brian O'Connell Professor of Public Service Tufts University, Lincoln Filene Center Medford, MA 02155	Educational Institution	To oversee development and distribution of a book to ensure that philanthropic, charitable, nonprofit and government leaders benefit from a concise compilation and synthesis of over forty years and thousands of pages of unparalleled, relevant wisdom from John Gardner's writings and speeches.
	Name on IRS Determination Letter: Tufts University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031070	Stevie Brooks JROTC Senior Army Instructor Kansas City, Missouri School District - Paseo Academy of the Fine and Performing Arts 4747 Flora Ave Kansas City, MO 64110	Educational Institution	Funding to support National Youth Service Day projects.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$9,886.00**	**Remaining to be Paid** **$0.00**
20031071	Patsy Shawver Executive Director The Front Porch Alliance 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	Funding to support the Ivanhoe community in its revitalization efforts.
	Name on IRS Determination Letter: Front Porch Alliance - Kansas City, Inc.	**FY2003 Payments** **$26,050.00**	**Remaining to be Paid** **$15,600.00**
20031072	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding for the "Mutual Help Program" at the Heart of America Family Services. This is the 2003 Kauffman Foundation Holiday Sponsorship
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$5,000.00**	**Remaining to be Paid** **$0.00**
20031075	William B. Grace Executive Director W.E.B DuBois Learning Center, Inc. 5501 Cleveland Kansas City, MO 64130	501(c)(3) Public	Funding to address the issue of the digital divide by providing technological access and vocational resources to residents along the Brush Creek Corridor.
	Name on IRS Determination Letter: W.E.B. DuBois Learning Center, Inc.	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20031108	Patricia G Greene Chair in Entrepreneunal Leadership The University of Missoun - Kansas City, Bloch School of Business Room 318 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	To support the fourth phase of Integrated Entrepreneur Course, which builds upon the experiences and lessons learned over the past three years.
	Name on IRS Determination Letter: The University of Missoun - Kansas City	**FY2003 Payments** **$91,700.00**	**Remaining to be Paid** **$0.00**
20031109	Thomas Lyon Professor of Finance Rockhurst University, School of Management-Office of the Dean 1100 Rockhurst Road Kansas City, MO 64110-0256	Educational Institution	To support the fourth phase of Integrated Entrepreneur Course, which builds upon the experiences and lessons learned over the past three years.
	Name on IRS Determination Letter: Rockhurst University	**FY2003 Payments** **$33,000.00**	**Remaining to be Paid** **$0.00**
20031110	Sanjay Mishra Associate Professor of Marketing The University of Kansas, School of Business 118 E. Summerfield Hall Lawrence, KS 66045	Educational Institution	To support the fourth phase of Integrated Entrepreneur Course, which builds upon the experiences and lessons learned over the past three years.
	Name on IRS Determination Letter: The University of Kansas	**FY2003 Payments** **$33,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031111	Palle M Rilinger Executive Director Metropolitan Organization to Counter Sexual Assault 3217 Broadway, Suite 500 Kansas City, MO 64111-2414	501(c)(3) Public	Funding to support general operations
	Name on IRS Determination Letter: Metropolitan Organization to Counter Sexual Assault	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031113	James Scott Executive Director Applied Urban Research Institute 6314 Brookside Plaza Suite 302 Kansas City, MO 64113	501(c)(3) Public	Funding to support community economic development including support of a predevelopment fund for the Kansas City metropolitan area.
	Name on IRS Determination Letter: Applied Urban Research Institute	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$50,000.00**
20031114	David B Frankland President and CEO KCCatalyst 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding to cover continuing start-up and initial operations of the KCCatalyst mission
	Name on IRS Determination Letter: KCCatalyst	**FY2003 Payments** **$275,000.00**	**Remaining to be Paid** **$275,000.00**
20031115	Natalie Matus Manager, Corporate Sponsorhsip Simmons College, Simmons Graduate School of Management 409 Commonwealth Avenue Boston, MA 02215	Educational Institution	Funding for the 2003 Simmons School of Management Leadership Conference for business and professional women. The conference will be held at the World Trade Center in Boston Massachusetts in April 2003.
	Name on IRS Determination Letter: Simmons College	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**
20031171	David Warm Executive Director Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-1554	Government	Funding to develop and implement strategies to improve the regional competitiveness of the Kansas City Metropolitan Region, including the development and dissemination of a new regional report with Brookings Institution.
	Name on IRS Determination Letter: Mid-America Regional Council	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$85,000.00**
20031184	William D Bygrave Babson College, Arthur M Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding for the U.S. portion of the 2003 Global Entrepreneurship Monitor program to provide for the replication of previous studies, as well as the enhancement of research procedures and expansion of coverage.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$120,000.00**	**Remaining to be Paid** **$30,000.00**

Number	Grantee	IRS Status	Purpose
20031185	Paul D. Reynolds Coordinating Principal Investigator Babson College, Arthur M Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding for a coordination team of the 2003 Global Entrepreneurship Monitor to replicate and enhance previous research procedures and expand worldwide coverage.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$50,000.00**
20031186	Paul D. Reynolds Coordinating Principal Investigator Babson College, Arthur M. Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding to sponsor the GEM organizational/planning meeting in January 2003.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031187	Anna K Lloyd President The Committee of 200 Foundation 980 North Michigan Ave Suite 1575 Chicago, IL 60611	501(c)(3) Public	Funding to support the layout, printing, and dissemination of the final report from a major study conducted on teen girls' (and boys') attitudes towards business and business careers.
	Name on IRS Determination Letter: The Committee of 200 Foundation	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031197	Debra Woodard Counselor Kansas City, Kansas Unified School Distnct #500 - Wyandotte High School 2501 Minnesota Avenue Kansas City, KS 66102	Educational Institution	Funding to support Unitown a leadership experience that helps its participants gain a new level of respect and understanding of people from different neighborhoods and backgrounds
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$5,800.00**	**Remaining to be Paid** **$0.00**
20031224	Amy Peterman Office Manager, Tno Programs Avila University 11901 Womall Road Kansas City, MO 64145	Educational Institution	Funding to support Upward Bound, a program that assists students, grades nine through twelve, in successfully finishing high school and in choosing a college.
	Name on IRS Determination Letter: Avila University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031225	Michelle Asby East Hills 4-H Group 7575 Monroe Kansas City, MO 64132	Government	Funding to support the After School Achievement Program.
	Name on IRS Determination Letter: University of Missouri Cooperative Extension Service	**FY2003 Payments** **$9,060.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031226	Brian Wilcox University of Nebraska - Lincoln, Center on Children, Families and the Law 121 S 13th Street Suite 302 Lincoln, NE 68588-0227	Educational Institution	To support a study of child care quality and predictors of success in family providers, the largest growing portion of child care.
	Name on IRS Determination Letter: University of Nebraska - Lincoln, Center on Children, Families and the Law	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**
20031227	Kathleen Enright Executive Director Grantmakers for Effective Organizations 1528 18th Street NW Washington, DC 20036	501(c)(3) Public	Funding to support general operation including programs and services provided to members of the organization.
	Name on IRS Determination Letter: Grantmakers for Effective Organizations	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$200,000.00**
20031229	Andrea C Silbert Executive Director Center for Women and Enterprise Renaissance Park 1135 Tremont Street, Suite 480 Boston, MA 02120	501(c)(3) Public	Funding to support the Young Women in Business Initiative, an "introduction to entrepreneurship" curriculum for undergraduate women.
	Name on IRS Determination Letter: Center for Women and Enterprise	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$20,306.00**
20031245	Richard T. Curtin Principal Investigator The Regents of the University of Michigan 426 Thompson Street Ann Arbor, MI 48104-2321	501(c)(3) Public	Funding to complete a 36-month follow-up with the main sample from the Panel Study of Entrepreneurial Dynamics and a 24-month follow-up with the minority oversample.
	Name on IRS Determination Letter: The Regents of the University of Michigan	**FY2003 Payments** **$310,000.00**	**Remaining to be Paid** **$76,344.00**
20031257	. Elizabeth Hale President Institute for Educational Leadership, Inc 1001 Connecticut Avenue, N W. Suite 310 Washington, DC 20036	501(c)(3) Public	Funding to support the printing and distribution of the paper "Leaving Many Children Behind: The Tragic Neglect of the Nation's Youngest Children"
	Name on IRS Determination Letter: The Institute for Educational Leadership, Incorporated	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$0.00**
20031262	Johnnie L. Vaught Project Director Indiana Business Modernization & Technology Corporation 10 West Market Street Suite 450 Indianapolis, IN 46204-2242	501(c)(3) Public	To support development of five regional action plans that bring a coordinated, focused community response to priority entrepreneurial needs
	Name on IRS Determination Letter: Indiana Business Modernization & Technology Corporation	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031270	Donna Duffey Immediate Past-President of the Board of Directors Association of Collegiate Business Schools & Programs 7007 College Blvd Suite 420 Overland Park, KS 66211	501(c)(3) Public	Funding to sponsor the Association of Collegiate Business Schools and Programs annual Conference in June 2003
	Name on IRS Determination Letter: Association of Collegiate Business Schools & Programs	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031271	Lynda Jochims Service Learning Coordinator/Teacher Spring Hill Charter High School 217 and Bronco Blvd Spring Hill, KS 66083	Educational Institution	Funding to support Unitown, a two-day workshop led by the National Conference for Community Justice, which focuses on the issues of racism and genderism.
Name on IRS Determination Letter: Spring Hill Charter High School		**FY2003 Payments** **$4,155.00**	**Remaining to be Paid** **$0.00**
20031273	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support Heart of America Family Services' Dame La Mano program in Wyandotte County, Kansas.
Name on IRS Determination Letter: Heart of America Family Services		**FY2003 Payments** **$175,000.00**	**Remaining to be Paid** **$0.00**
20031278	Lorraine P. Anderson Associate Dean Marshall University, Lewis College of Business One John Marshall Drive Huntington, WV 25755-2300	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter: Marshall University Research Corp.		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031279	Rebel Harjo Northwest Indian College 2522 Kwina Road Bellingham, WA 98226-6921	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter: Northwest Indian College		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031280	Kathy Brock Vice President, Instructional Services Northwest Iowa Community College 603 W Park Street Sheldon, IA 51201	Educational Institution	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program
Name on IRS Determination Letter: Northwest Iowa Community College		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031281	Jeanne Stefanik Manager, Program and Operations Rensselaer Polytechnic Institute, Lally Schl Mgmt-Center for Technological Entrepreneurship 110 8th Street Troy, NY 12180-3590	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter: Rensselaer Polytechnic Institute		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031282	Mark Muller Director, External Programs Texas Christian University, M J Neeley School of Business TCU Box 298530 Fort Worth, TX 76129	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter: Texas Christian University		**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031283	Karl W. Reid Executive Director, Engineering Special Programs Massachusetts Institute of Technology, School of Engineering-MITE'S Program 77 Massachusetts Avenue Room 1-211 Cambridge, MA 02139	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program
Name on IRS Determination Letter:			
Massachusetts Institute of Technology	**FY2003 Payments** $10,000.00		**Remaining to be Paid** $0.00
20031284	David A. Buchen University of Wisconsin - Whitewater, Small Business Development Center 800 West Main Street Whitewater, WI 53190	Government	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter:			
University of Wisconsin - Whitewater, Small Business Development Center	**FY2003 Payments** $10,000.00		**Remaining to be Paid** $0.00
20031285	Sandy Barton Executive Director Fremont County Board of Cooperative Education Services Central Wyoming College 2660 Peck Avenue Riverton, WY 82501	Government	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program.
Name on IRS Determination Letter:			
Fremont County Board of Cooperative Education Services	**FY2003 Payments** $10,000.00		**Remaining to be Paid** $0.00
20031287	Kim Smith Contract Administrator University of Central Florida, Office of Research 12443 Research Parkway, Suite 207 Orlando, FL 32826-3252	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter:			
University of Central Florida	**FY2003 Payments** $50,000.00		**Remaining to be Paid** $0.00
20031288	Joan Kaiser Assistant Director University of California - San Francisco Contracts and Grants Office 3333 California Street Box 0962 San Francisco, CA 94107	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter:			
University of California - San Francisco	**FY2003 Payments** $49,500.00		**Remaining to be Paid** $0.00
20031289	Millie Smith Manager of Grants and Contracts The University of Texas at Dallas PO Box 830688 MP15 Richardson, TX 75083-0688	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter:			
The University of Texas at Dallas	**FY2003 Payments** $49,940.00		**Remaining to be Paid** $0.00

Number	Grantee	IRS Status	Purpose
20031290	Lois Graff Dean Our Lady of the Lake University School of Business 411 SW 24th Street San Antonio, TX 78207	Educational Institution	Partnership with U S colleges and universites that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Our Lady of the Lake University	**FY2003 Payments** **$49,560.00**		**Remaining to be Paid** **$0.00**
20031292	Ji-Hee Kim Assistant Professor Minot State University, Business Administration 500 University Ave West 1201 31st St SW #302 Minot, ND 58707	Educational Institution	Partnership with U.S. colleges and universites that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Minot State University	**FY2003 Payments** **$50,000.00**		**Remaining to be Paid** **$0.00**
20031293	Ruth Galm Asst. Vice President for Grant & Research Development Eastern Washington University, Office of Grant & Research Development 210 Showalter Hall Cheney, WY 99004	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Eastern Washington University	**FY2003 Payments** **$50,000.00**		**Remaining to be Paid** **$0.00**
20031295	Anne Womack Director, Sponsored Programs College of William and Mary, Grants and Research Contracts Rowe House 205 314 Jamestown Road Williamsburg, VA 23187	Educational Institution	Partnership with U.S. colleges and universites that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: College of William and Mary	**FY2003 Payments** **$49,534.00**		**Remaining to be Paid** **$0.00**
20031296	Hershey H. Friedman Professor of Business Brooklyn College, Economics 2900 Bedford Avenue Brooklyn, NY 11210-2889	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Research Foundation of the City University of New York	**FY2003 Payments** **$24,300.00**		**Remaining to be Paid** **$0.00**
20031297	James M McFillen Associate Dean Bowling Green State University Foundation Mileti Alumni Center Bowling Green, OH 43403	501(c)(3) Public	Partnership with U.S. colleges and universites that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Bowling Green State University Foundation Inc.	**FY2003 Payments** **$50,000.00**		**Remaining to be Paid** **$0.00**
20031298	Donna L Duffey Professor and Career Program Facilitator Johnson County Community College 12345 College Blvd. Box 37 Overland Park, KS 66210-1299	Educational Institution	Partnership with U.S. colleges and universites that seek to expand their efforts in entrepreneurship education.
Name on IRS Determination Letter: Johnson County Community College	**FY2003 Payments** **$49,998.00**		**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031299	Johnny L. Thompson Program Director, East MS Development Corporation Meridian Community College 910 Highway 19 North Meridian, MS 39307-7589	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Meridian Community College	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031300	Christine Butler Director, Resource Department Metropolitan Community Colleges, Penn Valley Community College 3201 Southwest Trafficway Kansas City, MO 64111-1276	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Metropolitan Community Colleges	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031301	Betty Kadis Director, NACCEE Springfield Technical Community College Community Foundation, Springfield Enterprise Center 1 Federal Street Building 101 Springfield, MA 01105	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Springfield Technical Community College Community Foundation	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031302	John G Eagan Professor and Department Chair Erie Community College, Business Administration 121 Ellicott Street Buffalo, NY 14203	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Erie Community College	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031303	Matthew J Schloneger Development Associate for Grant Writing Hesston College Box 3000 Hesston, KS 67062	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Hesston College	**FY2003 Payments** **$12,602.00**	**Remaining to be Paid** **$0.00**
20031304	Michael W. Fountain Director University of South Florida Foundation, Inc 4202 E Fowler Avenue BSN 3403 Tampa, FL 33620-6150	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of South Florida Foundation, Inc	**FY2003 Payments** **$39,689.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031305	Scott W. Blackwood Acting Senior Director-Research Administration The University of North Carolina - Chapel Hill, Office of Sponsored Research 440 W Franklin Street CB# 1350 Chapel Hill, NC 27599	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: The University of North Carolina - Chapel Hill	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031306	Karen Thornton Program Director University of Maryland - College Park, Maryland Technology Enterprise Institute 2120 Potomac Building College Park, MD 20742	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Maryland - College Park	FY2003 **Payments** $40,000.00	**Remaining to be Paid** $0.00
20031307	Wendy L. Silverman Director, Foundation and Government Relations Babson College, Development and Alumni Relations Alumni Hall Babson Park, MA 02457	Educational Institution	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Babson College	FY2003 **Payments** $40,000.00	**Remaining to be Paid** $0.00
20031309	Samantha W. Marrs Director, Corporate & Foundation Relations Virginia Commonwealth University, University Advancement PO Box 842026 Richmond, VA 23284	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Virginia Commonwealth University	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031311	Anthony C Warren Director, Farrell Center for Entrepreneurship Pennsylvania State University, Smeal College of Business 409 BAB University Park, PA 16802	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Pennsylvania State University	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031312	Michael H Morris Writing Chair in Entrepreneurship Syracuse University, School of Management Program in Entreprenuer and Emerging Enterprises Room 329 Syracuse, NY 13244	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Syracuse University	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031314	H James Williams Dean North Carolina Central University, School of Business 1801 Fayetteville Street Durham, NC 27707	Educational Institution	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: North Carolina Central University	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00

Number	Grantee	IRS Status	Purpose
20031316	Michele S Schwietz Interim Associate Dean for Research Indiana University of Pennsylvania, Graduate School of Business 107E Stright Hall 210 South Tenth Street Indiana, PA 15705	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Indiana University of Pennsylvania	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031317	Benjamin Oviatt Director Georgia State University, Department of Management, College of Business Administration J. Mack Robinson College of Business P.O Box 4014 Atlanta, GA 30302-4014	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Georgia State University Research Foundation, Inc.	FY2003 **Payments** $40,000.00	**Remaining to be Paid** $0.00
20031318	Ann T McGuigan George Mason University, Office of Sponsored Programs 4400 University Drive, MSN 4C6 Fairfax, VA 22030-4444	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: George Mason University Foundation, Inc	FY2003 **Payments** $49,994.00	**Remaining to be Paid** $0.00
20031320	Thomas Hindelang Senior Associate Dean Drexel University, LeBow College of Business 31st & Arch, Academic Building Philadelphia, PA 19104	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Drexel University	FY2003 **Payments** $50,000.00	**Remaining to be Paid** $0.00
20031321	Edward E Asikele easikele@wilberforce.edu Wilberforce University, Engineering and Computer Science PO Box 1001 Wilberforce, OH 45384	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Wilberforce University	FY2003 **Payments** $49,800.00	**Remaining to be Paid** $0.00
20031322	Michelle H. Landers Director of Corporate and Foundation Relations Wells College, External Relations 170 Main Street Aurora, NY 13026	Educational Institution	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Wells College	FY2003 **Payments** $39,982.00	**Remaining to be Paid** $0.00

Number	Grantee	IRS Status	Purpose
20031323	Martha S Edwards Director, Foundation Relations Wake Forest University, Wayne Calloway School University Advancement PO Box 7227 Reynolda Station Winston-Salem, NC 27109	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Wake Forest University	**FY2003 Payments** **$47,300.00**	**Remaining to be Paid** **$0.00**
20031325	Stuart Schulman Professor and Chair Kingsborough Community College, CUNY Tourism and Hospitality 2001 Onental Boulevard Brooklyn, NY 11235	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Kingsborough Community College	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031376	Gary R. Palin Entrepreneurship Professor North Carolina State University, Business Management Box 7229 Nelson Hall Raleigh, NC 27695	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: North Carolina State University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031380	Beth B. Anderson Managing Director Duke University, The Fuqua School of Business Center for Advancement of Social Entrepreneurship Box 90120 Durham, NC 27708	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Duke University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031381	Violetta Hall Business Manager Iowa State University, Pappajohn Center for Entrepreneurship 2501 N. Loop Drive Suite 615 Ames, IA 50010-8283	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Iowa State University	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20031382	Charles H Matthews Associate Prof and Director UC Center for Entrepreneurship University of Cincinnati, College of Business Administration Management Department Cincinnati, OH 45221	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Cincinnati	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031383	Nancy M. Carter Richard M. Schulze Endowed Chair in Entrepreneurship University of Saint Thomas, Graduate School of Business TMH#470 1000 LaSalle Avenue Minneapolis, MN 55403-2005	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: University of Saint Thomas	**FY2003 Payments** **$21,812.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031384	Joseph S Roberts Coleman Foundation Professor of Entrepreneurship Columbia College Chicago Arts, Entertainment & Media Management 600 South Michigan Chicago, IL 60605	Educational Institution	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Columbia College Chicago	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031386	Gary D Libecap Director and Professor of Economics and Law University of Arizona - Tucson, College of Business and Public Administration McClelland Hall, Room 202 Tucson, AZ 85721	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Arizona Foundation	**FY2003 Payments** **$37,500.00**	**Remaining to be Paid** **$0.00**
20031391	John S Butler Director, The IC2 Institute The University of Texas - Austin, Management Department One University Station B6300 CBA 4 202 Austin, TX 78712	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: The University of Texas - Austin	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031393	David Weiman Professor Barnard College, Economics Department 3009 Broadway New York City, NY 10027	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Barnard College	**FY2003 Payments** **$19,582.00**	**Remaining to be Paid** **$0.00**
20031397	Christine Gundersen University of Pennsylvania Office of Research Services 3451 Walnut P-221 Philadelphia, PA 19104-6205	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Pennsylvania	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031398	Elizabeth J. Gatewood Director Indiana University - Bloomington Johnson Center for Entrepreneurship & Innovation Graduate & Executive Ed. Center 1275 E 10th Street, Suite 2050 Bloomington, IN 47405	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Indiana University - Bloomington	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031400	Larry Waxler Director University of Southern Maine Office of Sponsored Programs, Research Initiatives 96 Falmouth Street P.O. Box 9300 Portland, ME 04104 **Name on IRS Determination Letter:** University of Southern Maine	Educational Institution FY2003 **Payments** **$45,622.00**	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**
20031401	Robert L. Pallone Director of Corporate & Foundation Relations Bates College Bates College Office of Development 2 Andrews Road Lewiston, ME 04240 **Name on IRS Determination Letter:** Bates College	Educational Institution FY2003 **Payments** **$35,190.00**	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**
20031403	Lydia McKinley-Floyd Dean Chicago State University, College of Business 9501 South King Drive / BHS 602 Chicago, IL 60628 **Name on IRS Determination Letter:** Chicago State University Foundation	Educational Institution FY2003 **Payments** **$50,000.00**	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**
20031404	Newell Gough Professor and Chairperson Boise State University, Management 1910 University Drive Boise, ID 83725 **Name on IRS Determination Letter:** Boise State University	Educational Institution FY2003 **Payments** **$50,000.00**	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**
20031405	Erik K Winslow Chair and Director The George Washington University, School of Business & Public Management, Department of Management Science Monroe Hall Room 403 Washington, DC 20052 **Name on IRS Determination Letter:** The George Washington University	Educational Institution FY2003 **Payments** **$50,000.00**	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**
20031406	Alan Carsrud Professor of Entrepreneurship Florida International University, Management and International Business Ryder Business Building University Park Miami, FL 33199 **Name on IRS Determination Letter:** Florida International University	Educational Institution FY2003 **Payments** **$50,000.00**	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. **Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031407	Steve Van Nurden Office of Technology Management Mayo Clinic, Office of Technology Management 200 First Street SW Rochester, MN 55905	501(c)(3) Public	Partnership with U S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Mayo Foundation for Medical Education and Research	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031408	Ruth L. Tallman Program Administrator Lehigh University, Office of Research and Sponsored Programs 526 Brodhead Ave. Bethlehem, PA 18015	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Lehigh University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031409	Edward J Ottensmeyer Dean Clark University, Graduate School of Management Carlson Hall 950 Main Street Worcester, MA 01610	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Clark University	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$0.00**
20031410	Peter Waasdorp Area Coordinator University of Rochester, Entrepreneurship 4-100 Carol Simon Hall Rochester, NY 14627	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Rochester	**FY2003 Payments** **$37,500.00**	**Remaining to be Paid** **$0.00**
20031454	Jack P Shonkoff Dean of the Heller School for Social Policy and Management Brandeis University, Heller School for Social Policy and Management PO Box 549110 MS 035 Waltham, MA 02454-9110	Educational Institution	Funding to establish the National Scientific Panel on the Developing Child to disseminate research findings on early childhood development to the media, the public, and the nation's policymakers.
	Name on IRS Determination Letter: Brandeis University, Heller School for Social Policy and Management	**FY2003 Payments** **$200,000.00**	**Remaining to be Paid** **$0.00**
20031465	Abby Baucom Thorman Director Mid-America Regional Council 600 Broadway 300 Rivergate Center Kansas City, MO 64105-1554	Government	To support bridge funding for building a system of high quality early education and family support in Kansas City.
	Name on IRS Determination Letter: Mid-America Regional Council	**FY2003 Payments** **$475,000.00**	**Remaining to be Paid** **$0.00**
20031466	Jana Martella Director of Early Childhood and Family Education Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1431	501(c)(3) Public	Funding to support the expansion of the Early Childhood and Family Education electronic message service through an ECFE Webpage.
	Name on IRS Determination Letter: Council of Chief State School Officers	**FY2003 Payments** **$15,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031467	Martha D. Staker The University of Kansas Medical Center, Project EAGLE Gateway Centre Tower II Suite 900 4th and State Avenue Kansas City, KS 66101	Government	Funding to provide an integrated, seamless system of services that support the health and well-being of children 0-5 years of age and their families
	Name on IRS Determination Letter: The University of Kansas Medical Center, Project EAGLE	**FY2003 Payments** **$98,000.00**	**Remaining to be Paid** **$0.00**
20031471	Paul D. Reynolds Coordinating Principal Investigator Babson College, Arthur M Blank Center for Entrepreneurship Alumni Hall 211 Forest Street Babson Park, MA 02457-0310	Educational Institution	Funding to support the efforts of two Global Entrepreneurial Monitor ("GEM") topic teams in the completion of analysis for the UN Policy Implications Workshop.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031472	Steve Kuhn Dominican University 7900 West Division Street River Forest, FL 60305	Educational Institution	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002
	Name on IRS Determination Letter: Dominican University	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031474	Susan Helwig College Misencordia 301 Lake Street Dallas, PA 18612	Educational Institution	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002
	Name on IRS Determination Letter: College Misericordia	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031475	Yvonne Jameson Unicorn Theatre 3828 Main Street Kansas City, MO 64111	501(c)(3) Public	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002.
	Name on IRS Determination Letter: Unicorn Theatre	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031476	Kelly Degnan Vanderbilt University, Department of Economics 415 Calhoun Nashville, TN 37235	501(c)(3) Public	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002.
	Name on IRS Determination Letter: Vanderbilt University	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031477	Barbara Pingrey Executive Director Foothills United Way Inc 2955 Baseline Road Boulder, CO 80303	501(c)(3) Public	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002.
	Name on IRS Determination Letter: Foothills United Way Inc.	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031478	Chris Loya The University of Texas - El Paso, SECC College of Business Administration El Paso, TX 79968-0545	Educational Institution	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002.
	Name on IRS Determination Letter: The University of Texas - El Paso	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031482	Lucy White Media Specialist Piper Unified School District 203, Piper High School 4400 N 107th Street Kansas City, KS 66109	Educational Institution	Funding to support the Cultural Diversity Club 's Unitown Retreat in the Piper School District.
	Name on IRS Determination Letter: Piper Unified School District 203	**FY2003 Payments** **$2,140.00**	**Remaining to be Paid** **$0.00**
20031484	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	In appreciation of Jim McGraw's service on the Kauffman Foundation Board.
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$11,250.00**	**Remaining to be Paid** **$0.00**
20031485	Diane Walker President /CEO The Children's Place #2 East 59th Street Kansas City, MO 64113	501(c)(3) Public	In appreciation of Ed Mehrer's service as an advisor to the Kauffman Foundation Board.
	Name on IRS Determination Letter: Child Advocacy Services Center Inc.	**FY2003 Payments** **$1,250.00**	**Remaining to be Paid** **$0.00**
20031487	Julia Prats Prats, Julia 395 Commonwealth Avenue Boston, MA 02215	Individual	Funding for Dissertation Titled: The Entrepreneurial Bubble Phenomenon Sustaining Superior Performance Through a Bubble: Inter-Firm Differences
	Name on IRS Determination Letter: Prats, Julia	**FY2003 Payments** **$9,500.00**	**Remaining to be Paid** **$0.00**
20031488	Kelley A. Porter Porter, Kelley 100 N Whisman #3615 Mountain View, CA 94043-4917	Individual	Funding for Dissertation Titled: The Role of Founders in Entrepreneurial Science.
	Name on IRS Determination Letter: Porter, Kelley	**FY2003 Payments** **$7,600.00**	**Remaining to be Paid** **$1,900.00**

Number	Grantee	IRS Status	Purpose
20031489	Andrew L Mongar Mongar, Andrew 562 West Lemon Street Lancaster, PA 17603-3392	Individual	Funding for Dissertation Titled: A Knowledge Based Model of Cooperation for Smaller Firms Lessons From Chinese and US Comparisons
	Name on IRS Determination Letter: Mongar, Andrew	**FY2003 Payments** **$10,800.00**	**Remaining to be Paid** **$2,700.00**
20031490	Jeffery S. McMullen McMullen, Jeffery 2488 W. 111th Place Westminster, CO 80234	Individual	Funding for Dissertation Titled: Entrepreneurial Decision Making and The Firm's Propensity for Novel Action. A Regulatory Focus Perspective
	Name on IRS Determination Letter: McMullen, Jeffery	**FY2003 Payments** **$6,800.00**	**Remaining to be Paid** **$1,700.00**
20031491	Huanliang Liu Liu, Huanliang 270 Babcock St. Apt. 19F Boston, MA 02215	Individual	Funding for Dissertation Titled How Should Entrepreneurs Sell Equity in Initial Public Offerings? Fixed-Price Offerings Versus IPO Auctions.
	Name on IRS Determination Letter: Liu, Huanliang	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$3,000.00**
20031492	Elaine L Krumpelman Krumpelman, Elaine 601 S Providence Rd. Apt. # 707K Columbia, MO 65203	Individual	Funding for Dissertation Titled. Innovative Organizational Techniques: Investment Incentives for Collective Entrepreneurship.
	Name on IRS Determination Letter: Krumpelman, Elaine	**FY2003 Payments** **$10,624.00**	**Remaining to be Paid** **$2,656.00**
20031493	Carol Johnson Davis Diabetes Association of Atlanta, Inc. 100 Edgewood Avenue, Suite 1004 Atlanta, GA 30303	501(c)(3) Public	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002
	Name on IRS Determination Letter: Diabetes Association of Atlanta, Inc.	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031494	Ellen Wheeler Hearts' Cry Inc 102 Woolf Lane Ithaca, NY 14850	501(c)(3) Public	In appreciation for participating as a judge at the Kauffman Collegiate Entrepreneurship Network selection event on December 10, 2002.
	Name on IRS Determination Letter: Hearts' Cry Inc.	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031495	Aileen Gorman Executive Director The Commonwealth Institute 69 Newbury Street, 5th Floor Boston, MA 02110	501(c)(3) Public	Funding to complete a three-year program that will turn the Women of Color Initiative into a national model. The initiative will also connect women entrepreneurs of color with the resources they need to grow their businesses
	Name on IRS Determination Letter: The Commonwealth Institute, Inc	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$75,000.00**

Number	Grantee	IRS Status	Purpose
20031506	Margaret May Executive Director Ivanhoe Neighborhood Council 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	Funding to support Ivanhoe's strategic plan to develop, redevelop and sustain community changes being made in the Ivanhoe neighborhood
Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts		**FY2003 Payments** **$71,500.00**	**Remaining to be Paid** **$75,000.00**
20031509	Charles Gascoch Executive Director Whatsoever Community Center 1201 Ewing Street Kansas City, MO 64126	501(c)(3) Public	To support the organization's capacity to provide professional development to key staff members that are critical to the growth and financial stability of the organization, and provide general operating support.
Name on IRS Determination Letter: Whatsoever Community Center		**FY2003 Payments** **$38,360.00**	**Remaining to be Paid** **$0.00**
20031518	Richard H. Ramsey President LEAD Program In Business, Inc. 14 East Hartwell Lane Philadelphia, PA 19118	501(c)(3) Public	Funding for the Entreprep Progam at 14 universities for 2003.
Name on IRS Determination Letter: LEAD Program In Business, Inc.		**FY2003 Payments** **$290,000.00**	**Remaining to be Paid** **$0.00**
20031520	Tonya McCoy Founder/Executive Director Creating Entrepreneur Opportunities San Diego State University 4283 Elcajon Blvd, Suite 100 San Diego, CA 92105	501(c)(3) Public	Funding to send teenagers to Camp CEO in Kansas City, Missouri, to help them learn about entrepreneurship.
Name on IRS Determination Letter: Creating Entrepreneur Opportunities		**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031524	Carlotta Lucas Chairperson Kansas City, Missouri School District - Paseo Academy of the Fine and Performing Arts 4747 Flora Ave. Kansas City, MO 64110	Educational Institution	Funding to send twelve cadets and two chaperones from Paseo Academy to participate in the National Service Learning Conference in Minneapolis, MN from April 23-26, 2003.
Name on IRS Determination Letter: Kansas City, Missouri School District		**FY2003 Payments** **$8,887.00**	**Remaining to be Paid** **$0.00**
20031525	Briana Woods Public Achievement Staff/AmenCorps VISTA Greater Kansas City Public Achievement 310 West 106th Street Suite 401 Kansas City, MO 64114	501(c)(3) Public	Funding for leadership training and to build the organization's capacity.
Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts		**FY2003 Payments** **$9,789.00**	**Remaining to be Paid** **$0.00**
20031552	Heather Nacey Community Outreach Coordinator The Children's Place #2 East 59th Street Kansas City, MO 64113	501(c)(3) Public	Funding to support a community children's carnival to recognize the month of April as Child Abuse Prevention Month and to celebrate the 25th anniversary of The Children's Place.
Name on IRS Determination Letter: Child Advocacy Services Center Inc.		**FY2003 Payments** **$2,962.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031553	Carol Sanders Assistant Professor of Biology Park University, Natural Science Division 8700 NW River Park Drive Parkville, MO 64152	501(c)(3) Public	Funding to support the Park University Biology Club four-day science camp for Girl Scouts.
	Name on IRS Determination Letter: The Board of Trustees of Park University	**FY2003 Payments** **$6,620.00**	**Remaining to be Paid** **$0.00**
20031557	Mohammad A. Bhuiyan Associate Professor and Director OFC Venture Challenge Clark Atlanta University, School of Business Administration 223 James Brawley Drive, SW Atlanta, GA 30314-4391	Educational Institution	Funding to support a third annual international business plan competition for "Historically Black Colleges and Universities" and the second annual faculty development seminar on entrepreneurship.
	Name on IRS Determination Letter: Clark Atlanta University	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031558	Dwayne A. Crompton Executive Director KCMC Child Development Corporation 2104 E. 18th Street Kansas City, MO 64127	501(c)(3) Public	Funding to support three existing Freedom Schools in Greater Kansas City and establish three new schools also in Greater Kansas City. Freedom Schools is a summer enrichment initiative designed to improve the chances of success for children and youth ages 5-13 from low-income families
	Name on IRS Determination Letter: KCMC Child Development Corporation	**FY2003 Payments** **$753,019.00**	**Remaining to be Paid** **$0.00**
20031560	Tom Byers American Society of Engineering Educators, Entrepreneurship Division 1818 N. Street NW Suite 600 Washington, DC 20036	501(c)(3) Public	Funding to support the Kauffman Award to be presented to a professor for excellence in engineering and high-technology entrepreneurship education.
	Name on IRS Determination Letter: American Society for Engineering Educators	**FY2003 Payments** **$4,000.00**	**Remaining to be Paid** **$0.00**
20031561	Thomas E. Backer President Human Interaction Research Institute 5435 Balboa Boulevard Suite 115 Encino, CA 91316	501(c)(3) Public	To support the Institute's Philanthropic Database on Nonprofit Capacity Building. The database will provide up-to-date information on capacity building programs, a chronicle of books, articles, newspapers, a web site and an analysis of current trends in capacity building.
	Name on IRS Determination Letter: The Human Interaction Research Institute	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20031562	Audrey R. Alvarado Executive Director National Council of Nonprofit Associations 1030 15th Street NW, Suite 870 Washington, DC 20005-1525	501(c)(3) Public	Funding to support the 2003 annual conference, "Advancing our Vision: National Voice, State Focus, Local Impact".
	Name on IRS Determination Letter: National Council of Nonprofit Associations	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031567	Mark Dalton Assistant Principal Blue Valley School District 229, Blue Valley High School 6001 West 159th Street Stilwell, KS 66085	Educational Institution	Funding to provide for various community projects.
Name on IRS Determination Letter: Blue Valley School District 229, Blue Valley High School	FY2003 **Payments** $6,134.56		**Remaining to be Paid** $0.00
20031571	Alvin N. Davis County Extension Agent Kansas State University, Johnson County 4-H Cooperative Extension Service Johnson County Extension Office 13480 S. Arapaho Drive Olathe, KS 66062	501(c)(3) Public	Funding to provide for Operation Open Door, a project where youth will visit shut-ins and offer to help with various household tasks
Name on IRS Determination Letter: Johnson County 4-H	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00
20031573	Donald Lee Executive Director Niles Home for Children 1911 E. 23rd Street Kansas City, MO 64127	501(c)(3) Public	Funding to provide for Summer Wellness, a summer experience targeted for children ages 6-12 offering a safe and interactive place for children to be engaged during the weekdays.
Name on IRS Determination Letter: Niles Home for Children	FY2003 **Payments** $50,000.00		**Remaining to be Paid** $0.00
20031574	Dean Katerndahl President of Board of Directors Tutordotte.com 4000 Victory Drive Kansas City, KS 66102	501(c)(3) Public	Funding to provide tutoring and support of children who live and attend schools in the urban area of Kansas City, Kansas
Name on IRS Determination Letter: Tutordotte Com Inc.	FY2003 **Payments** $7,500.00		**Remaining to be Paid** $0.00
20031576	Susan Newby Grant Writer Saint Mary College 4100 South 4th Street Leavenworth, KS 66048-8508	Educational Institution	Funding to provide enhancements of the "Summer Science Camp" and the "Mentoring Plan" to the Academy.
Name on IRS Determination Letter: Saint Mary College	FY2003 **Payments** $43,025.00		**Remaining to be Paid** $43,025.00
20031577	Thomas Morsch Associate Clinical Professor Northwestern University, School of Law 357 E. Chicago Avenue Chicago, IL 60611-3069	Educational Institution	Funding to support the "Law School Entrepreneurship Meeting" to be held in Chicago on April 25, 2003.
Name on IRS Determination Letter: Northwestern University	FY2003 **Payments** $5,400.00		**Remaining to be Paid** $0.00
20031578	Sam Weese President and CEO The American College 270 S. Bryn Mawr Avenue Bryn Mawr, PA 19010	Educational Institution	Funding to support a two-year project to educate financial counselors in philanthropic issues to increase the magnitude of personal wealth that is dedicated to charitable purpose
Name on IRS Determination Letter: The American College	FY2003 **Payments** $30,000.00		**Remaining to be Paid** $30,000.00

Number	Grantee	IRS Status	Purpose
20031581	Thomas E Moore Vice President, Executive Education and Corporate Programs Babson College, Executive Education Babson Park, MA 02457-0310	Educational Institution	Funding to support an Entrepreneurs Leadership Forum, to be held October 2-4 in Boston, and to develop documents that will allow for replication of the forum by other organizations.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031588	Kevin Prine Assistant Professor of Business Graceland University, Center for the Study of Free Enterprise & Entrepreneurship 1 University Place Lamoni, IA 50140	Educational Institution	Funding for the EntrePrep Summer Institute at Graceland University.
	Name on IRS Determination Letter: Graceland University, Center for the Study of Free Enterprise & Entrepreneurship	**FY2003 Payments** **$7,975.00**	**Remaining to be Paid** **$0.00**
20031591	David B Frankland President and CEO KCCatalyst 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for the InvestMidwest Venture Capital Forum to be held in Kansas City on May 21-22, 2003.
	Name on IRS Determination Letter: KCCatalyst	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$0.00**
20031592	Ray Daniels Superintendent Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	Funding to support the Curriculum, Assessment, and Instruction (CAI) Library in order to support high quality teaching and learning in the Kansas City, Kansas Public Schools
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$228,322.00**	**Remaining to be Paid** **$228,321.00**
20031593	Bernard Taylor Superintendent Kansas City, Missouri School District 1211 McGee Kansas City, MO 64106	Educational Institution	Funding for senior administrative staff in the Kansas City, Missouri School District for professional growth and development.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031594	Bernard Taylor Superintendent Kansas City, Missouri School District 1211 McGee Kansas City, MO 64106	Educational Institution	Funding to support the Kansas City, Missouri School District Reform Plan.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$500,000.00**	**Remaining to be Paid** **$0.00**
20031598	Janice S. Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	Funding to support the dissemination of School Performance Reports for schools in the Kansas City, Missouri School District.
	Name on IRS Determination Letter: The Partnership for Children	**FY2003 Payments** **$120,802.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031599	Joyce A. Cussimanio Executive Director Kansas Children's Cabinet and Trust Fund 415 SW 8th Avenue, 1st Floor Topeka, KS 66603-3913	Government	Funding for coordination among the public-private partnerships working on the State of Kansas school readiness indicator in order to promote school readiness for all Kansas children.
	Name on IRS Determination Letter: Kansas Children's Cabinet and Trust Fund	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$39,550.00**
20031600	Jomella Thompson Ivanhoe Neighborhood Council 3210 Michigan Kansas City, MO 64109	501(c)(3) Public	Funding for the Ivanhoe Youth Council to implement an action plan to increase youth leadership and involvement in addressing neighborhood issues and concerns
	Name on IRS Determination Letter: Greater Kansas City Community Foundation & Affiliated Trusts	**FY2003 Payments** **$9,986.00**	**Remaining to be Paid** **$0.00**
20031602	Edmund J Sheehey Agnes Scott College, Department of Economics 141 E. College Avenue PO Box 678 Decatur, GA 30030-3797	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Agnes Scott College	**FY2003 Payments** **$8,400.00**	**Remaining to be Paid** **$0.00**
20031603	Marilyn Bachelder-Snyder Babson College, Management Consulting Programs Room 207, Trim Hall Babson Park, MA 02457	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Babson College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031604	Elyse Mendel Director Baruch College, School of Public Affairs 17 Lexington Ave., Box C-311 New York, NY 10010	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Baruch College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031605	Jerry Gustafson Professor of Economics and Coleman Chair in Entrepreneurship Beloit College, Economics and Management Campbell Hall 101 700 College Street Beloit, WI 53511	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Beloit College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031606	Donald A. Hoy Executive Director Benedictine College, Cray Center for Entrepreneurial Services 1020 North 2nd Street Atchison, KS 66002-2149	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Benedictine College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031607	Martie R. Kazura Associate Professor Berea College, Department of Economics and Business CPO Box 1883 Berea, KY 40404	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Berea College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031608	Ed McCormack Associate Professor Berea College, Department of Economics and Business CPO Box 1883 Berea, KY 40404	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Berea College	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031609	Carol J Frankenstein President BIO/START 3130 Highland Avenue Third Floor Cincinnati, OH 45219-2374	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: BIO/START	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031610	Donald H Livingstone Director Brigham Young University, Center for Entrepreneurship Marriott School 610 N. Eldon Tanner Building Provo, UT 84602-3009	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Brigham Young University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031611	Hershey H Friedman Professor of Business Brooklyn College, Economics 2900 Bedford Avenue Brooklyn, NY 11210-2889	501(c)(3) Public	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Research Foundation of the City University of New York	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031612	Genelle Taylor California State University-Fresno, The Sid Craig School of Business 5425 N Backer Avenue M/S PB7 Fresno, CA 93740-8001	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: California State University-Fresno	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031613	Debbie Young Director California State University-Fresno, The Sid Craig School of Business 5425 N Backer Avenue M/S PB7 Fresno, CA 93740-8001	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: California State University-Fresno	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031614	Ricardo L Singson Professor California State University-Hayward, Department of Marketing & Entrepreneurship 25800 Carlos Bee Blvd Hayward, CA 94542	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: California State University-Hayward, Department of Marketing & Entrepreneurship	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031615	P. K. Shukla Chapman University, Argyros School of Business & Economics Leatherby Center for Entrepreneurship One University Drive Orange, CA 92866	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Chapman University, Argyros School of Business & Economics	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031616	Marie Connolly Associate Professor & Chair Chatham College, Department of Business & Economics Woodland Road Pittsburgh, PA 15232	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: Chatham College	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031617	Fred Wainwright Dartmouth College, Amos Tuck School of Business 100 Tuck Hall Hanover, NH 03755-9006	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Dartmouth College, Amos Tuck School of Business	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031618	Jennifer Palestrant Elizabeth City State University, School of Business and Economics Campus Box 781 Elizabeth City, NC 27909	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Elizabeth City State University, School of Business and Economics	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031619	Wayne P. Zeman Director Enterprise Development, Inc - Edison Technology Incubator 11000 Cedar Avenue Cleveland, OH 44106-3052	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Enterprise Development Incorporated	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031620	A V. Fleming President and CEO The Urban League, Fort Wayne 227 E. Washington Boulevard Suite 300 Fort Wayne, IN 46802	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Fort Wayne Urban League, Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031621	Benjamin Oviatt Director Georgia State University, Department of Management, College of Business Administration J. Mack Robinson College of Business P.O Box 4014 Atlanta, GA 30302-4014	501(c)(3) Public	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Georgia State University Research Foundation, Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031622	Margot Dushin Assistant Director Harvard University, Harvard Business School, Initiative on Social Enterprise Loeb 34 Soldiers Field Boston, MA 02163	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Harvard University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031623	Judi Eyles Assistant Director Iowa State University, Pappajohn Center for Entrepreneurship 2501 N Loop Drive Suite 615 Ames, IA 50010-8283	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Iowa State University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031624	Fred Kiesner Hilton Chair of Entrepreneurship Loyola Marymount University Hilton Center 7900 Loyola Boulevard Los Angeles, CA 90045-8385	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Loyola Marymount University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031625	Chris Barrett Liaison Coordinator Lynchburg College, Center for Community Development and Social Justice 1501 Lakeside Drive Lynchburg, VA 24501-3199	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Lynchburg College	**FY2003 Payments** **$9,996.00**	**Remaining to be Paid** **$0.00**
20031626	Bradley T Shaw Licensing & Marketing Manager Michigan State University, Centure Center Inc. 238 Administration Building East Lansing, MI 48824	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Michigan State University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031627	Sharon Taylor Alpi Assistant Professor of Management Millikin University, Tabor Center for Entrepreneurship 1184 W. Main Street Shilling Hall, SH 102-D Decatur, IL 62522	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Millikin University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031628	Gregory Mass New Jersey Institute of Technology Career Development Services 323 Martin Luther King, Jr. Blvd University Heights Newark, NJ 07102-1982	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: New Jersey Institute of Technology	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031629	Rosalind H. Newton Director New Jersey Institute of Technology Career Development Services 323 Martin Luther King, Jr. Blvd University Heights Newark, NJ 07102-1982	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: New Jersey Institute of Technology	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031630	Phillip Jutras Chairman of the Management Department Regis College, Management Department 235 Wellesley Street Weston, MA 02493-3157	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Regis College	**FY2003 Payments** **$6,500.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031631	Susan A. Lieberman Rice University Leadership Rice MS26 PO Box 1892 6100 Main Street Houston, TX 77005-1892 **Name on IRS Determination Letter:** Rice University	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031632	Keely A. Bamberg Director of Intern Programs San Diego State University Foundation 5250 Campanile Drive Suite 1502, Gateway Building San Diego, CA 92182-1915 **Name on IRS Determination Letter:** San Diego State University Foundation	501(c)(3) Public FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031633	Ginny Silva Jaquith San Francisco State University, Department of Recreation & Leisure Studies 1600 Holloway Avenue San Francisco, CA 94132 **Name on IRS Determination Letter:** San Francisco State University	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031634	Jack L. Sterett Professor and Chairperson Southeast Missouri State University Department of Marketing, MS5875 Harnson College of Business One University Plaza Cape Girardeau, MO 63701-4799 **Name on IRS Determination Letter:** Southeast Missouri State University	Educational Institution FY2003 Payments $20,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031636	Barbara Henderson Director Saint Edward's University, Career Planning and Experiential Learning 3001 South Congress Avenue Austin, TX 78704-6489 **Name on IRS Determination Letter:** Saint Edward's University, Career Planning and Experiential Learning	Educational Institution FY2003 Payments $20,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031638	Millicent G Lownes-Jackson Associate Dean Tennessee State University, The College of Business 330 10th Avenue North P.O. Box 137 Nashville, TN 37203-3401 **Name on IRS Determination Letter:** Tennessee State University	Educational Institution FY2003 Payments $8,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20031639	Steven Stralser Thunderbird The American School of International Management Corporate & Foundation Relations 15249 N 59th Ave. Glendale, AZ 85306-6000 **Name on IRS Determination Letter:** Thunderbird. The American School of International Management	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031640	Morris M Gee University of Alabama - Birmingham, Management, Marketing, and Industrial Distribution BEC 210 1530 10th Avenue South Birmingham, AL 35294-4460 **Name on IRS Determination Letter:** University of Alabama at Birmingham	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031641	Jerome S Engel Executive Director University of California - Berkeley, Lester Center for Entrepreneurship and Innovation Haas School of Business #1930 Berkeley, CA 94720-1930 **Name on IRS Determination Letter:** University of California - Berkeley	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031642	Jennifer Hoang Program Manager University of California - Los Angeles, The Harold Price Center for Entrepreneurial Studies 110 Westwood Plaza Box 951481 Los Angeles, CA 90095-1481 **Name on IRS Determination Letter:** University of California - Los Angeles	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031643	Barbara Silverstone Special Internships Program Manager University of California - Santa Cruz Career Center 1156 High Street Santa Cruz, CA 95064 **Name on IRS Determination Letter:** University of California - Santa Cruz	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00
20031644	Ellen Rudnick Executive Director, Entrepreneurship Program University of Chicago, Graduate School of Business 1101 E 58th Street Chicago, IL 60637 **Name on IRS Determination Letter:** University of Chicago	Educational Institution FY2003 Payments $10,000.00	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education. Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20031645	Kathryn Simon Director University of Colorado - Boulder, Center for Entrepreneurship College of Business Building Room 248 Campus Box 419 Boulder, CO 80309-0419	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Colorado - Boulder, Center for Entrepreneurship	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031646	Robert Chelle University of Dayton, School of Business 300 College Park Dayton, OH 45469-2231	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Dayton	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031647	Leslie Cooksy University of Delaware, Center for Community Research & Service 298G Graham Hall Newark, DE 19716	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Delaware	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031648	Richard W Varley University of Hawaii - Manoa, College of Business Administration 2404 Maile Way, Room C-103 Honolulu, HI 96822	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Hawaii at Manoa	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031649	Gerald E. Hills CEO Chair University of Illinois - Chicago, College of Business Administration, Institute for Entrepreneunal Studies 601 South Morgan Street Suite 709, MC 244 Chicago, IL 60607-7107	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Illinois - Chicago	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031650	Brian Bartholomay Manager, Special Events University of Maryland - College Park Dingman Center for Entrepreneurship Smith School of Business 3570 Van Munching Hall College Park, MD 20742	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of Maryland - College Park	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031651	Gary Baker Director of Community Building Initiatives and Senior Fellow The University of Missouri - Kansas City, Midwest Center for Nonprofit Leadership 310 Bloch School 5100 Rockhill Road Kansas City, MO 64110-2499 **Name on IRS Determination Letter:** The University of Missouri - Kansas City	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00
20031652	Patricia A. Gabriel The University of Missouri - Kansas City, Bloch School of Business & Public Administration Entrepreneunal Growth Resource Center 4747 Troost Building, Suite 227 Kansas City, MO 64110-2499 **Name on IRS Determination Letter:** The University of Missouri - Kansas City	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00
20031653	Nicole Tunnison University of Nebraska - Lincoln, Center for Entrepreneurship CBA 209 PO Box 880487 Lincoln, NE 68588-0487 **Name on IRS Determination Letter:** University of Nebraska - Lincoln	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $20,000.00		**Remaining to be Paid** $0.00
20031655	Steve Moser University of North Dakota, College of Business and Public Administration P.O. Box 8098 Grand Forks, ND 58202-8098 **Name on IRS Determination Letter:** University of North Dakota	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00
20031656	Jim Falkiner Entrepreneur Intern Program Manager University of Notre Dame, Gigot Center for Entrepreneurial Studies 2348 Mendoza College of Business Notre Dame, IN 46556-5646 **Name on IRS Determination Letter:** University of Notre Dame	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00
20031657	Randy W. Swangard Director University of Oregon, Lundquist Center for Entrepreneurship 1208 University Street Eugene, OR 97403-1208 **Name on IRS Determination Letter:** University of Oregon	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	FY2003 **Payments** $10,000.00		**Remaining to be Paid** $0.00

Number	Grantee	IRS Status	Purpose
20031658	Charles W. Miersch Senior Associate Dean University of Rochester, William E Simon Graduate School of Business Administration 2-217 Carol-Simon Hall PO Box 270100 Rochester, NY 14627	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education
	Name on IRS Determination Letter: University of Rochester	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031659	Michael W Fountain Director of the Center for Entrepreneurship University of South Florida, Center for Entrepreneurship 13101 Telecom Drive, Ste. 105 Temple Terrace, FL 33637-0914	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: University of South Florida	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031660	Frank Hoy University of Texas - El Paso CEDARS - College of Business Administration 500 West University Avenue 103 COB El Paso, TX 79968-0545	Educational Institution	Partnership with U.S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: The University of Texas - El Paso	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031661	Stan Mandel Director, Angell Center for Entrepreneurship Wake Forest University, Babcock Graduate School of Management P O Box 7659 Winston-Salem, NC 27109-7659	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Wake Forest University	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031662	Nancy Karpinski Director of Internships and Career Services Wells College 170 Main Street Aurora, NY 13026	Educational Institution	Partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Wells College	FY2003 **Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031663	Anthony Arnold Twin City Riders Saddle Club 106 West 11th Street Suite 1630 Kansas City, MO 64105	501(c)(3) Public	Funding to provide training for youth of various ages and ethnic backgrounds on how to promote and manage youth rodeos. The youth would then host a rodeo at the end of the summer session
	Name on IRS Determination Letter: Twin Cities Saddle Club	FY2003 **Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031674	Fran Daniel Manager, Fairmount Community Center Northwest Communities Development Corporation Fairmount Community Center PO Box 520532 Independence, MO 64054	501(c)(3) Public	Funding to provide for Fairmount Community Center's Helping Hands community service project.
	Name on IRS Determination Letter: Northwest Communities Development Corporation	**FY2003 Payments** **$2,636.17**	**Remaining to be Paid** **$0.00**
20031675	Gwendolyn Grant President & CEO The Urban League, Greater Kansas City 1710 The Paseo Kansas City, MO 64108	501(c)(3) Public	Funding to support the Achievement Matters Campaign, a community mobilization and advocacy initiative that fosters improvement in public schools and advances the academic and social development of urban youth.
	Name on IRS Determination Letter: Urban League of Kansas City, Mo	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031676	Juan M. Rangel Executive Director National Conference for Community and Justice, Greater Kansas City Region 4901 Main Suite 300 Kansas City, MO 64112	501(c)(3) Public	Funding for a two-year grant to help support the Promise Project and PeaceJam for academic years 2003-2004 and 2004-2005.
	Name on IRS Determination Letter: National Conference for Community and Justice, Inc.	**FY2003 Payments** **$57,250.00**	**Remaining to be Paid** **$62,250.00**
20031678	Travis S Gunn Program Director Whatsoever Community Center 1201 Ewing Street Kansas City, MO 64126	501(c)(3) Public	Funding for Sheffield Park and neighborhood clean-up and improvement for National Youth Service Day.
	Name on IRS Determination Letter: Whatsoever Community Center	**FY2003 Payments** **$1,440.00**	**Remaining to be Paid** **$0.00**
20031679	Amy Mullinax Drouin Director, Community Resource Development Women's Employment Network 1734 East 63rd Street Suite 300 Kansas City, MO 64110	501(c)(3) Public	Funding to support the Women's Employment Network which helps low-income women in Kansas City, MO obtain job skills and helps them to find jobs
	Name on IRS Determination Letter: Women's Employment Network	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$50,000.00**
20031680	Leo I. Higdon President College of Charleston, Office of the President 66 George Street Charleston, SC 29424-0001	Educational Institution	Funding to establish the Kauffman Center for Liberal Education and Entrepreneurship at the College of Charleston in May of 2003
	Name on IRS Determination Letter: College of Charleston, Office of the President	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$39,000.00**
20031682	Leon A. Moon Director Kansas City 4-H, After School Academic Program P O. Box 270304 Kansas City, MO 64127	501(c)(3) Public	Funding for Mini-Society training and implementation in Missouri.
	Name on IRS Determination Letter: Greater Kansas City Community Foundation	**FY2003 Payments** **$22,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031683	Jackie Russell Teacher and Student Council Sponsor Winnetonka High School 5815 N E 48th Street Kansas City, MO 64119	Educational Institution	Funding for a National Youth Service Day project to improve the condition of the surrounding community of Winnetonka high school in Kansas City, MO.
	Name on IRS Determination Letter: Winnetonka High School	**FY2003 Payments** **$4,589.70**	**Remaining to be Paid** **$0.00**
20031684	Marcia Rittmaster Congregation Beth Torah 6100 West 127th Street Overland Park, KS 66224	501(c)(3) Public	Funding to support the Teen Youth Group and Junior Youth Group's project to paint a mural at ReStart, an agency that serves low-income and homeless people.
	Name on IRS Determination Letter: Congregation Beth Torah Inc.	**FY2003 Payments** **$1,300.00**	**Remaining to be Paid** **$0.00**
20031685	Beth Hecht Extension Agent Kansas State University, Leavenworth County 4-H 500 Eisenhower Road Suite 103 Leavenworth, KS 66048	Government	Funding for "Step By Step" a Health/Safety-A-Thon for National Youth Service Day
	Name on IRS Determination Letter: County of Leavenworth Agricultural Extention 4-H	**FY2003 Payments** **$9,870.00**	**Remaining to be Paid** **$0.00**
20031686	Marcia Dean Community Service Coordinator Full Employment Council 1740 Paseo Kansas City, MO 64108	501(c)(3) Public	Funding for the 21st Century Learning Program Senior Advisory Council a program of the Full Employment Council Youth Opportunity Program
	Name on IRS Determination Letter: Full Employment Council, Inc.	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20031687	Jessica Ramirez Van Meter Executive Director Project AIM 8801 E. 63 Street Suite 204 Raytown, MO 64133	501(c)(3) Public	Funding for Animal's Best Friends, National Youth Service Day event.
	Name on IRS Determination Letter. Project AIM Inc.	**FY2003 Payments** **$1,835.00**	**Remaining to be Paid** **$0.00**
20031689	Denise Clark President City Gates Ministries Association 9305 Tomashaw Lenexa, KS 66219	501(c)(3) Public	Funding to participate in National Youth Service Day to renovate a city development project called Main Street.
	Name on IRS Determination Letter: City Gates Ministries Association	**FY2003 Payments** **$9,195.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031691	Rutendo Crawford Program Director, Grandparents As Parents Outreach Program University of Missouri - Kansas City, College of Arts & Sciences Department of Sociology/Criminal Justice and Criminolgy Swope Ridge Genatric Center 5900 Swope Parkway, Suite 14 Kansas City, MO 64130-4241	Educational Institution	Funding to support the UMKC - Grandparents As Parents Outreach Program.
	Name on IRS Determination Letter: Curators of the University of Missouri	FY2003 **Payments** $4,189.00	**Remaining to be Paid** $0.00
20031692	Thomas Noffsinger Executive Director The University of Kansas Medical Center, Research Institute, Inc Mail Stop 1039 3901 Rainbow Blvd. Kansas City, KS 66160-0770	501(c)(3) Public	Funding to finish the Research Institute business incubator and assist in the design of a commercialization model to assure marketplace success of Kansas City Regional biomedical technologies and companies.
	Name on IRS Determination Letter: Kansas University Endowment Assoc.	FY2003 **Payments** $125,000.00	**Remaining to be Paid** $125,000.00
20031693	Kate Sargent School/Community Resource Coordinator North Kansas City Public Schools, Northgate Middle School 2117 NE 48th Street Kansas City, MO 64118	Educational Institution	Funding for a youth service project focused on Saturday morning beautification day in North Kansas City, MO.
	Name on IRS Determination Letter: North Kansas City Public Schools, Northgate Middle School	FY2003 **Payments** $1,325.00	**Remaining to be Paid** $0.00
20031694	Gene Briseno Program Director Kansas City, Missouri School District - Central High School 3221 Indiana Street Kansas City, MO 64128	Educational Institution	Funding for a youth service project to conduct a cleanup and beautification of the area around Central High School, King Middle School, Central Middle School and Ladd Elementary School.
	Name on IRS Determination Letter: Kansas City, Missouri School District	FY2003 **Payments** $4,692.00	**Remaining to be Paid** $0.00
20031695	Michelle J Dickerson Team Leader Harvest Church of Kansas City, Daughters of Destiny 4300 N. Comington Ave. Kansas City, MO 64117	501(c)(3) Public	Funding for a youth service project to help clean and paint at the Leatherwood's Home for Children as part of National Youth Service Day.
	Name on IRS Determination Letter: Harvest Church Inc.	FY2003 **Payments** $500.00	**Remaining to be Paid** $0.00
20031696	Erin Shaffer Coordinator YouthFront, Inc 4715 Rainbow Blvd. Westwood, KS 66205	501(c)(3) Public	Funding for "Serve Day" which allows youth to serve the urban community.
	Name on IRS Determination Letter: YouthFront, Inc.	FY2003 **Payments** $10,000.00	**Remaining to be Paid** $0.00

Number	Grantee	IRS Status	Purpose
20031698	Revelyn Alpaugh S H O C Supervisor Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Overland Park, KS 66207	Educational Institution	Funding for a youth service project: South Helping Our Community members as high school students worked with first graders at Dorothy Moody and John Diemer Elementary.
	Name on IRS Determination Letter: Shawnee Mission School District No. 512	**FY2003 Payments** **$2,200.00**	**Remaining to be Paid** **$0.00**
20031699	Linda Semoz School/Community Coordinator University Academy Charter School 5605 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for a youth service project to plan and implement a community food drive.
	Name on IRS Determination Letter: University Leadership Academy	**FY2003 Payments** **$360.00**	**Remaining to be Paid** **$0.00**
20031700	Caison Science Teacher/Science Leader Rosedale Middle School USD 500 3600 Springfield Street Kansas City, KS 66103	Educational Institution	Funding for a youth service project to build a community garden on the grounds of Rosedale Middle School.
	Name on IRS Determination Letter: Rosedale Middle School USD 500	**FY2003 Payments** **$6,890.00**	**Remaining to be Paid** **$0.00**
20031701	Jereme Brueggemann Science and Social Studies Teacher Kansas City, Kansas Unified School District #500 - Argentine Middle School 2123 Ruby Ave. Kansas City, Kansas 66106	Educational Institution	Funding for a youth service project to create a community garden on the Argentine Middle School grounds.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500 - Argentine Middle School	**FY2003 Payments** **$6,244.00**	**Remaining to be Paid** **$0.00**
20031702	Linda Gill Taylor The University of Missoun - Kansas City, The Center for the City Room 104A 4825 Troost Ave Kansas City, MO 64110-2000	Educational Institution	Funding for a community engagement program, responsibility for ensuring successful implementation of Kansas City Forums to get citizens involved in decision making and leadership development.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$128,310.00**
20031705	Gaston Caperton President College Entrance Examination Board 45 Columbus Avenue NY, NY 10023-6992	501(c)(3) Public	Funding to support dissemination of the final report of The National Commission on Writing in America's Schools and Colleges
	Name on IRS Determination Letter: College Entrance Examination Board	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20031708	Regina Ellis Vice Principal Kansas City, Kansas Unified School District #500 - Sumner Academy 1610 N. 8th Street Kansas City, KS 66101	Educational Institution	Funding for a youth service project to engage in beautifying the community and helping the people in the community
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031709	Cooker Rydquist Key Club Sponsor - Gifted Facilitator Piper Unified School District 203, Piper High School 4400 N. 107th Street Kansas City, KS 66109	Educational Institution	Funding for a youth service project to purchase baby items and a chest of drawers for young mothers and their babies.
	Name on IRS Determination Letter: Piper Unified School District 203	**FY2003 Payments** **$4,735.00**	**Remaining to be Paid** **$0.00**
20031710	Mark Manning Director of the Kansas City, Kansas Community Gardens Project Kansas City, Kansas Unified School District #500 - Northwest Middle School Science and Technology Magnet 2400 North 18th Street Kansas City, KS 66104	Educational Institution	Funding for a youth service project to construct and plant a garden at Northwest Middle School.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500 - Northwest Middle School Science and Technology Magnet	**FY2003 Payments** **$7,379.00**	**Remaining to be Paid** **$0.00**
20031711	Mimi Harman Archbishop O'Hara High School 9001 James A. Reed Road Kansas City, MO 64138	Religious	Funding for high school students to attend Unitown, which empowers delegates to promote positive social change. O'Hara attendee's will provide a follow-up session for students to attend after the event.
	Name on IRS Determination Letter: Diocese of Kansas City-St. Joseph	**FY2003 Payments** **$3,300.00**	**Remaining to be Paid** **$0.00**
20031712	William E. Strickland Executive Director Manchester Craftsmen's Guild 1650 Metropolitan Street Suite 250 Pittsburgh, PA 15233	501(c)(3) Public	Funding to explore opportunities for regionalizing the delivery of the Denali Initiative program and substantially increasing the numbers of nonprofit leaders who benefit from it.
	Name on IRS Determination Letter: Manchester Craftsmen's Guild	**FY2003 Payments** **$125,000.00**	**Remaining to be Paid** **$160,000.00**
20031713	Keith Maxey Principal Blue Springs School District, Blue Springs South High School 1200 SE Adams Dairy Parkway Blue Springs, MO 64014	Educational Institution	Funding for a youth service project to provide a Senior Prom for Senior Citizens.
	Name on IRS Determination Letter: Blue Springs School District	**FY2003 Payments** **$8,013.49**	**Remaining to be Paid** **$0.00**
20031714	Dion Maltbia Teen Director Young Men's Christian Association, Linwood 3800 E Linwood Blvd. Kansas City, MO 64128-8219	501(c)(3) Public	Funding for a youth service project to the Linwood YMCA Teen Center to renovate the Linwood Community Garden
	Name on IRS Determination Letter: Young Men's Christian Association	**FY2003 Payments** **$592.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031715	Denisha Tate Director of Operations Boys and Girls Clubs, Greater Kansas City 6301 Rockhill Road Suite 303 Kansas City, MO 64131	501(c)(3) Public	Funding for a youth service project to host "It's a Spring Thing" which will consist of a Talent Show, Spring Clean at Parade Park and a Celebration Dance.
	Name on IRS Determination Letter: Boys and Girls Clubs of Greater Kansas City	**FY2003 Payments** **$1,500.00**	**Remaining to be Paid** **$0.00**
20031716	Christine Webster Kansas City, Kansas Unified School District #500 - J.C. Harmon High School 2400 Steele Road Kansas City, KS 66106	Educational Institution	Funding for high school students to attend the Youth Service Learning Conference and to create an informational book for teachers to use for new Service Learning/Leadership projects.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$9,378.00**	**Remaining to be Paid** **$0.00**
20031717	Siabhan May-Washington Advanced Studies Coordinator Kansas City, Missouri School District - Lincoln College Preparatory Academy 2111 Woodland Avenue Kansas City, MO 64108	Educational Institution	Funding for a youth service project to support the Lincoln College Preparatory National Honor Society school clean up project.
	Name on IRS Determination Letter: Kansas City, Missouri School District	**FY2003 Payments** **$2,891.36**	**Remaining to be Paid** **$0.00**
20031718	Ronald Filipowicz Assistant Director Rockhurst University, Center for Service Learning 1100 Rockhurst Road Kansas City, MO 64110	Educational Institution	Funding for Rockhurst college students to work at eight different sites during the National Youth Service Day
	Name on IRS Determination Letter: Rockhurst University	**FY2003 Payments** **$5,691.05**	**Remaining to be Paid** **$0.00**
20031719	Joan F Gillman Executive Director United States Association for Small Business and Entrepreneurship 975 University Ave , #3260 Madison, WI 53706	501(c)(3) Public	Funding to support the annual conference and to assist in advancing entrepreneurship education.
	Name on IRS Determination Letter: United States Association for Small Business and Entrepreneurship	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031720	Alexis Boatman Senior Advisory Board The Nehemiah Center 2632 E. 29th St. Kansas City, MO 64127	501(c)(3) Public	Funding for a youth service project to conduct a clean up project in the Prospect Corridor area.
	Name on IRS Determination Letter: Nehemiah Center Inc	**FY2003 Payments** **$894.00**	**Remaining to be Paid** **$0.00**
20031722	Lisa Adkins Executive Director YouthFriends, KCMO 1000 Broadway Suite 302 Kansas City, MO 64105	501(c)(3) Public	Funding for a national school-based mentoring conference in Kansas City
	Name on IRS Determination Letter: YouthFriends, KCMO	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031723	Carol Carroll President Entrepreneurial Exchange 7007 College Blvd Overland Park, KS 66211	501(c)(3) Public	Funding to support a one-day entrepreneurship seminar for Kansas City's successful entrepreneurs to share their experiences with the next generation of entrepreneurs
	Name on IRS Determination Letter: Entrepreneurial Exchange Inc	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**
20031724	Rosanne Saitta District Council Coordinator Urban Land Institute, Kansas City P.O Box 16753 Kansas City, MO 64133	501(c)(3) Public	Funding to sponsor a program titled "Incentives: Good or Bad" which will discuss incentives for economic development at the local/regional level.
	Name on IRS Determination Letter: Urban Land Institute	**FY2003 Payments** **$3,500.00**	**Remaining to be Paid** **$0.00**
20031725	Patricia G. Greene Chair in Entrepreneurial Leadership The University of Missouri - Kansas City, Bloch School of Business Room 318 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to create an integrated network of support services for startup and emerging businesses in the metropolitan Kansas City area, building on the existing systems and services at 4747 Troost.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$235,140.00**
20031726	Jenn Beard Program Director Youth Volunteer Corps 4600 W. 51st Street Suite 300 Shawnee Mission, KS 66205	501(c)(3) Public	Funding for a youth service project focused on playground renovations and a senior prom for senior citizens.
	Name on IRS Determination Letter: Youth Volunteer Corps of America	**FY2003 Payments** **$377.15**	**Remaining to be Paid** **$0.00**
20031727	Jennifer Owens Teacher Shawnee Mission School District No 512, Shawnee Mission South High School 5800 W 107th Street Overland Park, KS 66207	Educational Institution	Funding for high school students to attend Unitown, which empowers delegates to promote positive social change.
	Name on IRS Determination Letter: Shawnee Mission School District No. 512	**FY2003 Payments** **$5,006.00**	**Remaining to be Paid** **$0.00**
20031728	Erik K. Winslow Chair and Director The George Washington University, School of Business & Public Management, Department of Management Science Monroe Hall Room 403 Washington, DC 20052	Educational Institution	Funding for the Women's Entrepreneurial Leadership Program, to be used for Phase II, the development of curriculum, program activities, networking events and outreach initiatives.
	Name on IRS Determination Letter: The George Washington University	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031735	Timothy Steams Program Director Academy of Management Inc 235 Elm Road Briarcliff Manor, NY 10510	501(c)(3) Public	Funding to support the 2003 Entrepreneurship Division Professional Development Workshop in Seattle, Washington.
	Name on IRS Determination Letter: Academy of Management Inc.	**FY2003 Payments** **$4,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031743	L Benjamin Starrett Executive Director Funders' Network for Smart Growth and Livable Communities Collins Center for Public Policy, Inc 150 S E. 2nd Avenue Suite 709 Miami, FL 33131	501(c)(3) Public	To continue the Foundation's membership in the Network as a national resource for grantmaking
	Name on IRS Determination Letter: Collins Center for Public Policy Inc.	**FY2003 Payments** **$30,000.00**	**Remaining to be Paid** **$0.00**
20031782	Catherine Ashmore The Consortium for Entrepreneurship Education 1601 West Fifth Avenue PMB 199 Columbus, OH 43212	501(c)(3) Public	Funding for support of the EntrepreNews & Views newsletter and for sponsorship of the Entrepreneurship Education Forum annual conference.
	Name on IRS Determination Letter: The Consortium for Entrepreneurship Education	**FY2003 Payments** **$46,000.00**	**Remaining to be Paid** **$0.00**
20031783	Dan Berglund President and CEO State Science & Technology Institute 5015 Pine Creek Drive Westerville, OH 43081	501(c)(3) Public	To sponsor SSTI's annual conference, October 21 - 22, 2003 in Seattle, which includes a four-session track on technology-based entrepreneurship and a pre-conference workshop on angel investing
	Name on IRS Determination Letter: State Science & Technology Institute	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031784	Sara L. Englehardt President The Foundation Center 79 Fifth Avenue New York, NY 10003-3376	501(c)(3) Public	For core support of programs to make information on grantmakers and grantmaking widely accessible to the public.
	Name on IRS Determination Letter: The Foundation Center	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**
20031786	Mary S. Bloch Vice President and Secretary Youth Service Alliance of Greater Kansas City Inc 830 W 51st Street Kansas City, MO 64112	501(c)(3) Public	To promote and recognize youth service.
	Name on IRS Determination Letter: Youth Service Alliance of Greater Kansas City Inc.	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031787	Jill Blair Director Grantmaker Forum on Community and National Service 2550 9th Street Suite 113 Berkeley, CA 94710-2500	501(c)(3) Public	To increase the capacity of the organization to promote service, volunteering and civic engagement
	Name on IRS Determination Letter: Grantmaker Forum on Community and National Service	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$75,000.00**

Number	Grantee	IRS Status	Purpose
20031788	Brian Dabson President Corporation for Enterprise Development, D C Office 777 N Capitol Street N.E. Suite 800 Washington, DC 20002	501(c)(3) Public	Support for development of a feasibility plan for merger of REAL Enterprises with the Corporation for Enterprise Development
	Name on IRS Determination Letter: Corporation for Enterprise Development, D. C. Office	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031789	Michele Reiner Executive Director Cool Girls, Inc. 100 Edgewood Avenue Suite 1000 Atlanta, GA 30303	501(c)(3) Public	Funding support for a summer camp focusing on entrepreneurship and business for adolescent girls.
	Name on IRS Determination Letter: Cool Girls Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031790	Rohit K Shukla Technet Alliance 714 W. Olympic Blvd, Ste 750 Los Angeles, CA 90015	501(c)(3) Public	Funding to develop a 2004 "Federal Technology Funding Guide" for entrepreneurs and entrepreneurial support organizations
	Name on IRS Determination Letter: Technet Alliance dba LARTA	**FY2003 Payments** **$23,000.00**	**Remaining to be Paid** **$0.00**
20031793	CiCi Rojas President Hispanic Community Development Foundation 1125 Grand Blvd., Suite 1803 Kansas City, MO 64106-2501	501(c)(3) Public	Support for association management software to enable the Hispanic Chamber of Commerce of Greater Kansas City to better serve the Hispanic-owned businesses in its membership.
	Name on IRS Determination Letter: Hispanic Community Development Foundation	**FY2003 Payments** **$6,390.00**	**Remaining to be Paid** **$0.00**
20031794	Carlos E. Salazar Executive Director Hispanic Economic Development Corporation 1427 W 9th Street Suite 201 Kansas City, MO 64101	501(c)(3) Public	Support to strengthen and expand the business development services offered by the Hispanic Economic Development Corporation to Latino start-up and existing businesses in the Kansas City area.
	Name on IRS Determination Letter: Hispanic Economic Development Corporation of Greater Kansas City	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$35,000.00**
20031795	Keith Wesley New Life in Christ Christian Fellowship 12401 Byars Road Grandview, MO 64030	501(c)(3) Public	Funding for a National Youth Service Day project with Senior Citizen Care Center.
	Name on IRS Determination Letter: New Life in Christ Christian Fellowship	**FY2003 Payments** **$1,302.70**	**Remaining to be Paid** **$0.00**
20031797	Rennie R Dutton Vice President, Special Assistant to the CEO for Planning and Evaluation Points of Light Foundation 1400 I Street, N W. Suite 800 Washington, DC 20005-6526	501(c)(3) Public	Funding to complete the curriculum development process for the Leadership Institute for Volunteering and Service
	Name on IRS Determination Letter: Points of Light Foundation	**FY2003 Payments** **$75,350.00**	**Remaining to be Paid** **$73,700.00**

Number	Grantee	IRS Status	Purpose
20031800	Chris Bouchard Missouri Small Business Developent Center 300 University Place Columbia, MO 65211	501(c)(3) Public	Funding for statewide rollout of various FastTrac programs.
	Name on IRS Determination Letter: Curators of the University of Missouri	**FY2003 Payments** **$120,000.00**	**Remaining to be Paid** **$30,000.00**
20031801	Bill Edwards Executive Director Association for Enterprise Opportunity 1601 North Kent Street Suite 1101 Arlington, VA 22209	501(c)(3) Public	Sponsorship for annual conference and membership meeting.
	Name on IRS Determination Letter: Association for Enterprise Opportunity	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20031803	Virginia Littlejohn Co-Chair Project Tsunami, Inc 2973 Hardman Court Atlanta, GA 30305	501(c)(3) Public	Funding to develop a national policy and research agenda for the advancement of women's entrepreneurship, through five "online forums" and three topical symposia.
	Name on IRS Determination Letter: Project Tsunami, Inc.	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$50,000.00**
20031804	Catherine Ashmore The Consortium for Entrepreneurship Education 1601 West Fifth Avenue PMB 199 Columbus, OH 43212	501(c)(3) Public	Funding to support development of national entrepreneurship education curriculum standards that will enable entrepreneurship education programs at all levels to utilize the same national curriculum model and to support validation and dissemination of such standards.
	Name on IRS Determination Letter: The Consortium for Entrepreneurship Education	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$40,000.00**
20031818	Steven Ballard Provost The University of Missouri - Kansas City, Office of the Chancellor 5115 Oak Street Suite 300 AC Kansas City, MO 64110-2499	Educational Institution	Seed funds for the Educational Partnership for Kansas City.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20031822	Gail P. McClenton Director of Youth Activities African Methodist Episcopal Church 6410 Agnes Ave Kansas City, MO 64132	Church	To create a leadership institute for teens providing leadership training for volunteers.
	Name on IRS Determination Letter: Board of Incorporators of the African Methodist Episcopal Church	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031823	Dwayne A. Crompton Executive Director KCMC Child Development Corporation 2104 E 18th Street Kansas City, MO 64127	501(c)(3) Public	To serve as financial intermediary for the St Louis Freedom Schools and to provide administrative and technical assistance to the St Louis Freedom School staff.
	Name on IRS Determination Letter: KCMC Child Development Corporation	**FY2003 Payments** **$250,000.00**	**Remaining to be Paid** **$0.00**
20031824	Henri Goettel Youth Coordinator Truman Heartland Community Foundation Commerce Bank Building 300 N. Osage Independence, MO 64050	501(c)(3) Public	To participate in National Youth Service Day by updating the playground and creating a party for the children at the Family Literacy Center
	Name on IRS Determination Letter: Truman Heartland Community Foundation	**FY2003 Payments** **$480.00**	**Remaining to be Paid** **$0.00**
20031826	Marsha Firestone President Women Presidents' Organization Suite 303 155 East 55th New York, NY 10022	501(c)(6) Trade	Funding to support the educational sessions of a national conference and to develop a best practices manual.
	Name on IRS Determination Letter: Women Presidents' Organization	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20031832	Raquel Lacey Nelson Cornell University, Johnson School of Management 94 Whitetail Drive Ithaca, NY 14850	Educational Institution	Support for Camp $tartUp - a summer enterepreneurship camp for young women.
	Name on IRS Determination Letter: Cornell University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20031861	Ivy Walker Executive Shorebank Neighborhood Institute 5100 W. Harrison Street Chicago, IL 60644-5101	501(c)(3) Public	Funding for the Runners' Club's fifth class of high potential African Amencan entrepreneurs and development of a long-term funding plan for the program.
	Name on IRS Determination Letter: Shorebank Neighborhood Institute	**FY2003 Payments** **$65,000.00**	**Remaining to be Paid** **$35,000.00**
20031874	Fran Gretz Coordinator, FastTrac Minnesota University of Saint Thomas, Small Business Development Center MPL100 1000 LaSalle Avenue Minneapolis, MN 55403-3200	Educational Institution	Funding for statewide dissemination of FastTrac Manufacturing and FastTrac Tech.
	Name on IRS Determination Letter: University of Saint Thomas	**FY2003 Payments** **$79,045.00**	**Remaining to be Paid** **$8,500.00**
20031876	Kathy R Thornburg Professor and Director The University of Missouri - Columbia Office of Sponsored Program Administration 310 Jesse Hall Columbia, MO 65211-1230	Educational Institution	Support research that coordinates data on school readiness across six research projects in the State of Missouri.
	Name on IRS Determination Letter: The Curators of the University of Missouri	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$20,502.00**

Number	Grantee	IRS Status	Purpose
20031878	Leadell Ediger Executive Director Kansas Association of Child Care Resource and Referral Agencies PO Box 2294 112 W. Iron Salina, KS 67402-2294	501(c)(3) Public	To increase access to quality higher education for early childhood practitioners.
	Name on IRS Determination Letter: Kansas Association of Child Care Resource and Referral Agencies	**FY2003 Payments** **$43,087.00**	**Remaining to be Paid** **$0.00**
20031879	Douglas Hovatter Extension Educator and Assistant Professor West Virginia University, Extension Service 117 W. King Street Martinsburg, WV 25401	501(c)(3) Public	Funding match to support development of an entrepreneurship education curriculum targeting youth, ages 13-18.
	Name on IRS Determination Letter: National 4-H Cooperative Curriculum System, Inc.	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$0.00**
20031883	David B Frankland President and CEO KCCatalyst 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding to develop an Innovation Index and an Opportunity-Capacity Report covering the Greater Kansas City Metropolitan area
	Name on IRS Determination Letter: KCCatalyst	**FY2003 Payments** **$48,915.00**	**Remaining to be Paid** **$85,831.00**
20031902	Dave Oland School Improvement Facilitator Kansas City, Kansas Unified School District #500 - Wyandotte High School 2501 Minnesota Avenue Kansas City, KS 66102	Educational Institution	Funding to support a partnership between the Kansas City, Kansas Unified School District #500 - Wyandotte High School and the Kansas City, Kansas Community College to offer coursework for joint college and high school credit.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$4,500.00**	**Remaining to be Paid** **$0.00**
20031968	Cathy Breidenthal Executive Director Young Women's Christian Association, Kansas City, Kansas 1017 N. 6th Street Kansas City, KS 66101	501(c)(3) Public	Funding to support a social entrepreneurship venture to open a coffee shop in the YWCA's service area, which will provide education about operating a business and will generate revenue for the organization.
	Name on IRS Determination Letter: Young Women's Christian Association	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$150,000.00**
20031977	Elayne Genish Garrett Barnard College, Corporate and Foundation Relations 11 Millbank Hall 3009 Broadway New York, NY 10027	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship.
	Name on IRS Determination Letter: Barnard College	**FY2003 Payments** **$12,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20031978	Brenda Peyser Associate Dean Carnegie Mellon University H John Heinz III School of Public Policy and Mgmt 5000 Forbes Avenue Pittsburgh, PA 15213-3890	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship.
	Name on IRS Determination Letter: Carnegie Mellon University	FY2003 Payments $12,500.00	Remaining to be Paid $0.00
20031979	Gary D Libecap Director and Professor of Economics and Law University of Arizona - Tucson, College of Business and Public Adminstration McClelland Hall, Room 202 Tucson, AZ 85721	501(c)(3) Public	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: University of Arizona Foundation	FY2003 Payments $12,500.00	Remaining to be Paid $0.00
20031980	Randy W Swangard Director University of Oregon, Lundquist Center for Entrepreneurship 1208 University Street Eugene, OR 97403-1208	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship.
	Name on IRS Determination Letter: University of Oregon	FY2003 Payments $12,500.00	Remaining to be Paid $0.00
20031981	Michael A. MacDowell President College Misericordia 301 Lake Street Dallas, PA 18612	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: College Misericordia	FY2003 Payments $10,000.00	Remaining to be Paid $0.00
20031982	Roger R Stough Director, Mason Enterprise Center George Mason University, Office of Sponsored Programs 4400 University Drive, MSN 4C6 Fairfax, VA 22030-4444	501(c)(3) Public	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: George Mason University Foundation, Inc.	FY2003 Payments $35,003.00	Remaining to be Paid $0.00
20031983	Christopher Resto Massachusetts Institute of Technology, School of Engineering 77 Massachusetts Avenue Room 12-188 Cambridge, MA 02139-4307	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship.
	Name on IRS Determination Letter: Massachusetts Institute of Technology	FY2003 Payments $40,000.00	Remaining to be Paid $0.00
20031985	Christine Krajewski University of Maryland - Baltimore County The Shriver Center 1000 Hilltop Circle Baltimore, MD 21250	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: University of Maryland - Baltimore County	FY2003 Payments $32,395.00	Remaining to be Paid $0.00

Number	Grantee	IRS Status	Purpose
20031986	Eileen Curry Resnik Associate Director University of North Texas, Murphy Enterprise Center Department of Management PO Box 305429 Denton, TX 76203	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: University of North Texas	**FY2003 Payments** **$35,000.00**	**Remaining to be Paid** **$0.00**
20031987	V Kanti Prasad University of Wisconsin - Milwaukee School of Business Administation 3202 N. Maryland Ave. Milwaukee, WI 53211	501(c)(3) Public	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship
	Name on IRS Determination Letter: The UWM Foundation, Inc.	**FY2003 Payments** **$16,667.00**	**Remaining to be Paid** **$0.00**
20031988	Kenneth A. Harrington Director, Senior Lecturer in Entrepreneurship Washington University, Olin School of Business Simon Hall 117, Campus Box 1133 St. Louis, MO 63130-4899	Educational Institution	Funding to encourage organizations to build or expand internships which expose students to entrepreneurs in both for-profit and not-for-profit settings. Students will learn first-hand the challenges and rewards of entrepreneurship.
	Name on IRS Determination Letter: Washington University	**FY2003 Payments** **$40,000.00**	**Remaining to be Paid** **$0.00**
20031989	Mary Bland Foundation President Missouri Legislative Black Caucus Foundation, Inc. State Capitol Building Room 334 Jefferson City, MO 65101	501(c)(3) Public	Scholarship support for outstanding college-age youth from throughout Missouri to participate in the 2003 Summer Youth Leadership Conference
	Name on IRS Determination Letter: Missouri Legislative Black Caucus Foundation, Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$40,000.00**
20031996	Sylvia F. Nadler Director, Pryor Leadership Program William Jewell College, Tucker Leadership Lab 500 College Hill Liberty, MO 64068-1896	Educational Institution	Training for the Youth Advisory Board, the Womens Foundation Youth Board and the Truman Heartand Youth Board.
	Name on IRS Determination Letter: William Jewell College, Tucker Leadership Lab	**FY2003 Payments** **$5,700.00**	**Remaining to be Paid** **$0.00**
20031998	Debra Edwards Assistant Pastor Inner-City Christian Center Incorporated 5010 Prospect Kansas City, MO 64130	501(c)(3) Public	To fund and cover the cost for Kiddie Konference programs in Kansas City, MO throughout the summer.
	Name on IRS Determination Letter: Inner-City Christian Center Incorporated	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032000	Deborah B Smith Director, Family Studies Program The University of Missouri - Kansas City, Department of Sociology, Family Studies Program 208 Haag Hall 5100 Rockhill Road Kansas City, MO 64110-2499	Educational Institution	Funding to support the Missouri Family Development Training and Credentialing Program, a well-researched, strengths-based, training for frontline workers designed to reorient human-service agency practice to the family support model, empowering families to set and reach their own goals.
	Name on IRS Determination Letter: The University of Missouri - Kansas City	**FY2003 Payments** **$90,000.00**	**Remaining to be Paid** **$0.00**
20032001	Dennis J. Barnett Vice President Kansas City's Promise 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	To build the capacity and sustainability of Promise Sites, organizations and agencies that provide quality youth development services
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$50,000.00**
20032002	Vickie Perkins Executive Director The Gardner Institute 2215 Parallel Avenue Kansas City, KS 66104	Religious	To provide positive activities for urban youth in Kansas City during the summer months.
	Name on IRS Determination Letter: United States Catholic Conference	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$20,500.00**
20032022	Brian Niehoff Assoc. Professor of Mgmt Kansas State University, Department of Management College of Business Administration Calvin Hall, Room 101 Manhattan, KS 66506-6050	Educational Institution	To support a partnership with U S colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Kansas State University	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20032023	Elizabeth J. Gatewood Director Indiana University - Bloomington Johnson Center for Entrepreneurship & Innovation Graduate & Executive Ed. Center 1275 E. 10th Street, Suite 2050 Bloomington, IN 47405	Educational Institution	To support a partnership with U.S. colleges and universities that seek to expand their efforts in entrepreneurship education.
	Name on IRS Determination Letter: Indiana University - Bloomington	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20032032	Kim Fisher Executive Director The Women's Technology Cluster 1207 Indiana Street Suite 4 San Francisco, CA 94107	501(c)(3) Public	Funding to replicate WTC's programs and processes by other organizations in other cities.
	Name on IRS Determination Letter: The Women's Technology Cluster	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$30,000.00**

Number	Grantee	IRS Status	Purpose
20032033	Janice S Ellis President Partnership for Children 4510 Belleview Suite 200 Kansas City, MO 64111	501(c)(3) Public	To support the Partnership for Children's Second Biennial Summit for Greater Kansas City children and youth
	Name on IRS Determination Letter: The Partnership for Children	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0 00**
20032038	Philip Gartenberg American Friends of the Hebrew University, Inc 11 East 69th Street New York, NY 10021-4905	501(c)(3) Public	A charitable contribution given in appreciation for an individual's service in sharing experience and expertise in the field of entrepreneurship with the Kauffman Foundation.
	Name on IRS Determination Letter: American Friends of the Hebrew University, Inc.	**FY2003 Payments** **$1,000.00**	**Remaining to be Paid** **$0.00**
20032039	Jerry Morgan Livingston Parish School District PO Box 1130 Livingston, LA 70754	Educational Institution	Funding to manage the dissemination of the middle school entrepreneurship education curriculum workshop for teachers in the Livingston Parish School district.
	Name on IRS Determination Letter: Livingston Parish School District	**FY2003 Payments** **$3,000.00**	**Remaining to be Paid** **$0.00**
20032040	Kathy R Thomburg Professor and Director The University of Missouri - Columbia Office of Sponsored Program Administration 310 Jesse Hall Columbia, MO 65211-1230	Educational Institution	To support a team of eight to ten representatives from the State of Missouri to participate in the national School Readiness Indicator and Policy Initiative
	Name on IRS Determination Letter: The Curators of the University of Missouri	**FY2003 Payments** **$57,500.00**	**Remaining to be Paid** **$0.00**
20032041	James Kew Benedictine College, Office of Institutional Advancement 1020 N Second Street Atchison, KS 66002	Educational Institution	A charitable contribution given in appreciation for an individual's service in sharing experience and expertise in the field of entrepreneurship with the Kauffman Foundation.
	Name on IRS Determination Letter: Benedictine College, Office of Institutional Advancement	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20032042	Barbara Flowers Assistant Director The University of Missoun - St. Louis, Center for Entrepreneurship and Economic Education 308 Woods Hall 8001 Natural Bridge Road St. Louis, MO 63121-4449	Educational Institution	Support for the American Dream Youthpreneurship program for high school students.
	Name on IRS Determination Letter: University of Missouri - St. Louis	**FY2003 Payments** **$26,798.00**	**Remaining to be Paid** **$0.00**
20032045	Sue Russell Project Director of Parenting Concepts The University of Missoun - Truman Campus Family Literacy Center, Inc. 600 West Mechanic, Room 002 Independence, MO 64050	Educational Institution	A grant to support The Family Literacy Center's Parenting Concepts training series, which will allow parents and other caregivers to build stronger and healthier relationships with children.
	Name on IRS Determination Letter: The University of Missouri - Truman Campus	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032055	Heather B. Weiss Director Harvard University, Graduate School of Education, Harvard Family Research Project 3 Garden Street Cambridge, MA 02138	Educational Institution	To disseminate research-based information on early childhood education to researchers, not-for-profit organizations, private funders, public officials, and the media
	Name on IRS Determination Letter: Harvard University	**FY2003 Payments** **$75,000.00**	**Remaining to be Paid** **$25,000.00**
20032058	Ted Sanders President Education Commission of the States 700 Broadway Suite1200 Denver, CO 80202-3460	501(c)(3) Public	To provide technical assistance from the perspective of state educational leaders to the seventeen states participating in the national School Readiness Indicator and Policy Initiative.
	Name on IRS Determination Letter: Education Commission of the States	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20032060	Sandra Ludlam Perkins Supervisor Kansas Association of Student Financial Aid Administrators c/o Wichita State University 1845 Fairmount Street Wichita, KS 67260-0038	501(c)(3) Public	To promote College Goal Sunday, an event to help low-income first generation students in Kansas and Missouri apply for financial aid.
	Name on IRS Determination Letter: Kansas Association of Student Financial Aid Administrators	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$40,000.00**
20032061	Michael Simmons Founder, Director Ravens Youth Organization Inc. 2725 North 102nd Street Kansas City, KS 66109	501(c)(3) Public	To provide leadership training for the Raven's junior police cadets.
	Name on IRS Determination Letter: Ravens Youth Organization Inc.	**FY2003 Payments** **$9,970.00**	**Remaining to be Paid** **$0.00**
20032063	Kamy Stefan Monarch High School Project 808 W Cedar Street San Diego, FL 92101	501(c)(3) Public	A chantable contribution given in appreciation for an individual's service in sharing experience and expertise in the field of entrepreneurship with the Kauffman Foundation.
	Name on IRS Determination Letter: Monarch High School Project	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20032064	Scarlett Ford Marchman Muscular Dystrophy Association 430 N Michigan #801 Chicago, IL 60611-4402	501(c)(3) Public	A charitable contribution given in appreciation for an individual's service in sharing experience and expertise in the field of entrepreneurship with the Kauffman Foundation
	Name on IRS Determination Letter: Muscular Dystrophy Association	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**
20032066	Tammy Tunnell Executive Director A Woman's Fund 1304 E Main Street Urbana, IL 61801	501(c)(3) Public	A charitable contribution given in appreciation for an individual's service in sharing experience and expertise in the field of entrepreneurship with the Kauffman Foundation.
	Name on IRS Determination Letter: A Woman's Fund	**FY2003 Payments** **$500.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032071	Sandy S Gerding Director of Development The Committee of 200 Foundation 980 North Michigan Ave Suite 1575 Chicago, IL 60611	501(c)(3) Public	Support for outreach seminars to undergraduate women to learn more about entrepreneurship and business leadership, and gain access to entrepreneunal internships.
	Name on IRS Determination Letter: The Committee of 200 Foundation	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$30,000.00**
20032072	Sandy Licata Executive Director Enterprise Center of Johnson County 8527 Bluejacket Street Lenexa, KS 66214	501(c)(3) Public	Funding for continuation and expansion of mentoring, networking and education programs of the Kansas Women's Business Center.
	Name on IRS Determination Letter: Enterprise Center of Johnson County	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$75,000.00**
20032073	Susan Oswalt Director GO Connection 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Funding for continuation and expansion of mentoring, networking and education programs of the Missouri Women's Business Center.
	Name on IRS Determination Letter: Growth Opportunity Connection dba Go Connection	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$70,000.00**
20032074	Janice Kreamer President Greater Kansas City Community Foundation & Affiliated Trusts 1055 Broadway Suite 130 Kansas City, MO 64105-1595	501(c)(3) Public	Funding to support the Metropolitan Emergency Response Fund, which supports grassroots organizations that have responded to the disastrous tornados which occurred on May 4, 2003
	Name on IRS Determination Letter: The Greater Kansas City Community Foundation	**FY2003 Payments** **$20,000.00**	**Remaining to be Paid** **$0.00**
20032075	Mark R Ginsberg Executive Director National Association for the Education of Young Children 1509 16th Street, N.W. Washington, DC 20036-1426	501(c)(3) Public	To provide technical assistance to the seventeen states participating in the School Readiness Indicator and Policy Initiative from the perspective of the National Association for the Education of Young Children (NAEYC), a professional association of over 100,000 members representing early education teachers, program administrators, departments of education and higher education, and child advocates
	Name on IRS Determination Letter: National Association for the Education of Young Children	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20032076	Joyce A Cussimanio Executive Director Kansas Children's Cabinet and Trust Fund 415 SW 8th Avenue, 1st Floor Topeka, KS 66603-3913	Government	To support a team of 8-10 representatives from the state of Kansas to participate in the national School Readiness Indicator and Policy Initiative.
	Name on IRS Determination Letter: Kansas Children's Cabinet and Trust Fund	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032077	Jack Tweedie Program Director National Conference of State Legislatures 7700 East First Place Denver, CO 80230	Government	To provide technical assistance from the perspective of the state legislators in each of the seventeen states participating in the School Readiness Indicator and Policy Initiative
	Name on IRS Determination Letter: National Conference of State Legislatures	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20032079	Cynthia G Brown Director, Resource Center Council of Chief State School Officers One Massachusetts Avenue NW Suite 700 Washington, DC 20001-1431	501(c)(3) Public	To provide technical assistance from the perspective of the chief school officers in each of the seventeen states participating in the School Readiness Indicator and Policy Initiative.
	Name on IRS Determination Letter: Council of Chief State School Officers	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**
20032080	Jonathan Ortmans President Public Forum Institute 2300 M Street NW Suite 900 Washington, DC 20037	501(c)(3) Public	Support for the Public Forum institute to continue improving national awareness of the value of entrepreneurship through a program called the National Dialogue on Entrepreneurship, building on the work of the National Commission on Entrepreneurship. Also, to support an event to promote entrepreneurship as a driving force in the economy.
	Name on IRS Determination Letter: Public Forum Institute	**FY2003 Payments** **$249,200.00**	**Remaining to be Paid** **$150,000.00**
20032087	Alvin N. Davis County Extension Agent Kansas State University, Johnson County 4-H Cooperative Extension Service Johnson County Extension Office 13480 S. Arapaho Drive Olathe, KS 66062	501(c)(3) Public	To fund the Open Camp program for at-risk low-income youth from 7-12 years of age.
	Name on IRS Determination Letter: Johnson County 4-H	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20032089	Mark S Coburn Associate Provost and Director University of Rochester, Office of Technology Transfer PO Box 270140 Rochester, NY 14627	Educational Institution	Pilot program to educate, connect, and mentor academics from the Rochester science community about technology commercialization and the technology transfer process. Program involves a series of seminars and a business plan competition and is open to researchers and academics from several schools in the Rochester area.
	Name on IRS Determination Letter: University of Rochester, Office of Technology Transfer	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20032091	Dane Linn Director of Education Policy Studies National Governors' Association Center for Best Practices Hall of the States 444 North Capitol Street Suite 267 Washington, DC 20001-1151	501(c)(3) Public	To provide technical assistance from the perspective of the governors, heads of state, in each of the seventeen states participating in the School Readiness Indicator and Policy Initiative.
	Name on IRS Determination Letter: National Governors' Association Center for Best Practices	**FY2003 Payments** **$25,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032093	Edward L Davis Executive Director Distributive Education Clubs of America (DECA) 1908 Association Drive Reston, VA 20191	501(c)(3) Public	Funding to support two competitive events in entrepreneurship and to provide professional development scholarships to ten teachers desiring training to help them implement entrepreneurship in their schools.
	Name on IRS Determination Letter: Distributive Education Clubs of America (DECA)	**FY2003 Payments** **$51,040.00**	**Remaining to be Paid** **$0.00**
20032096	Edward L Davis Executive Director Distributive Education Clubs of America (DECA) 1908 Association Drive Reston, VA 20191	501(c)(3) Public	Funding will provide continued support to existing Entrepreneurship Chapters established during the 2001-2002 and 2002-2003 school years and will enable expansion of the program to an additional 20 schools.
	Name on IRS Determination Letter: Distributive Education Clubs of America (DECA)	**FY2003 Payments** **$100,000.00**	**Remaining to be Paid** **$0.00**
20032112	Betsy Vander Velde President & CEO Heart of America Family Services 626 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support HOMEFRONT, a collaborative program committed to linking people with information and resources that will enhance their ability to successfully parent children, improve family functioning and contribute to individual and community well-being.
	Name on IRS Determination Letter: Heart of America Family Services	**FY2003 Payments** **$120,000.00**	**Remaining to be Paid** **$0.00**
20032114	Vanessa Finley Executive Director First Step Fund 4747 Troost Avenue Kansas City, MO 64110	501(c)(3) Public	Support for First Step FastTrac and Family Child Care Entrepreneur classes for low-to-moderate income aspiring entrepreneurs, and ongoing mentoring for First Step Fund alumni.
	Name on IRS Determination Letter: First Step Fund	**FY2003 Payments** **$36,500.00**	**Remaining to be Paid** **$36,000.00**
20032121	Ray Daniels Superintendent Kansas City, Kansas Unified School District #500 625 Minnesota Avenue Kansas City, KS 66101	Educational Institution	Funding to support the Kansas City Kansas Public Schools to establish an Urban Education Innovation Network that will provide opportunities for practitioners from like-minded schools and districts to implement the successful reform strategies now in place in the KCK district.
	Name on IRS Determination Letter: Kansas City, Kansas Unified School District #500	**FY2003 Payments** **$82,500.00**	**Remaining to be Paid** **$341,500.00**
20032126	Richard A Ruiz President / CEO El Centro, Inc 650 Minnesota Avenue Kansas City, KS 66101	501(c)(3) Public	Funding to support El Centro's Center for Continuous Family Improvement, a program that creates and sustains educational, social and economic opportunities for families in Kansas City, Kansas.
	Name on IRS Determination Letter: El Centro, Inc.	**FY2003 Payments** **$150,000.00**	**Remaining to be Paid** **$0.00**
20032127	Rita Valenciano Executive Director Assistance to Parents Of Youth Organiation P.O. Box 171063 Kansas City, KS 66117	501(c)(3) Public	To support Assistance to Parents of Youth Organization (APOYO), to ensure that the parent education and family support needs of Spanish-speaking children and families are met in Wyandotte County, Kansas.
	Name on IRS Determination Letter: Assistance to Parents Of Youth Organiation	**FY2003 Payments** **$60,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032138	Barbara A. Hall Vice President Development National Public Radio 635 Massachusetts Avenue, N W. Washington, DC 20001-3753	501(c)(3) Public	In support of coverage of small business and entrepreneurship, and a general operating sponsorship.
	Name on IRS Determination Letter: National Public Radio, Inc.	**FY2003 Payments** **$300,000.00**	**Remaining to be Paid** **$200,000.00**
20032145	Gary Larrowe State Extension Specialist, Educational Resource Development Crossroads Rural Entrepreneurial Institute Inc. 605-9 Pine Street Hillsville, VA 24343	501(c)(3) Public	Funding to enable recruitment for the EntrePrep program and to identify additional funding to support the program
	Name on IRS Determination Letter: Crossroads Rural Entrepreneurial Institute Inc.	**FY2003 Payments** **$10,000.00**	**Remaining to be Paid** **$0.00**
20032233	Alan Carsrud Professor of Entrepreneurship Florida International University, Management and International Business Ryder Business Building University Park Miami, FL 33199	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: Florida International University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032234	Barron Harvey Howard University, School of Business 2600 Sixth Street NW Room 551 Washington, DC 20059	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: Howard University, School of Business	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032235	Marc L Archambault Purdue University, University Development Office Hovde Hall Room 130 610 Purdue Mall West Lafayette, IN 47907	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: Purdue University, University Development Office	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032236	Michael H. Morris Witting Chair in Entrepreneurship Syracuse University, School of Management Program in Entreprenuer and Emerging Enterprises Room 329 Syracuse, NY 13244	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: Syracuse University	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032237	Ann Crowley University of California - San Diego, School of Management 9500 Gilman Drive La Jolla, CA 92093	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative
	Name on IRS Determination Letter: University of California - San Diego, School of Management	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032238	Steven F. Schomberg University of Illinois - Champaign-Urbana 308 Swanlund Administration Building 602 E. John Street Champaign, IL 61820	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative
	Name on IRS Determination Letter: University of Illinois - Champaign-Urbana	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032240	Greg Simmons University of Maryland - Baltimore County 1000 Hilltop Circle 10th Floor Administration Building Baltimore, MD 21250	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: University of Maryland - Baltimore County	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032241	Marty Alberg University of Memphis, Office of the President 341 Administration Building Memphis, TN 38152	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: University of Memphis, Office of the President	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032242	Howard L. Smith Dean The University of New Mexico, Anderson School of Management MSC 5-3090 One University of New Mexico Albuquerque, NM 87131	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: The University of New Mexico, Anderson School of Management	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032243	Tony Waldrop University of North Carolina 312 South Building Campus Box 4000 Chapel Hill, NC 27599	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: University of North Carolina	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**
20032244	Rebecca M. Fox University of Rochester 263 Wallis Hall Box 270045 Rochester, NY 14627	Educational Institution	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative.
	Name on IRS Determination Letter: University of Rochester	**FY2003 Payments** **$50,000.00**	**Remaining to be Paid** **$0.00**

Number	Grantee	IRS Status	Purpose
20032245	Frank Hoy University of Texas - El Paso CEDARS - College of Business Administration 500 West University Avenue 103 COB El Paso, TX 79968-0545 **Name on IRS Determination Letter:** The University of Texas - El Paso	Educational Institution FY2003 Payments $50,000.00	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative Remaining to be Paid $0.00
20032246	Larry Cox Research Coordinator University of Wisconsin - Madison, School of Business Weinert Center for Entrepreneurship 5252 Grainger Hall 975 University Avenue Madison, WI 53706-1323 **Name on IRS Determination Letter:** University of Wisconsin - Madison	Educational Institution FY2003 Payments $50,000.00	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative Remaining to be Paid $0.00
20032247	Stan Mandel Director, Angell Center for Entrepreneurship Wake Forest University, Babcock Graduate School of Management P.O. Box 7659 Winston-Salem, NC 27109-7659 **Name on IRS Determination Letter:** Wake Forest University	Educational Institution FY2003 Payments $50,000.00	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative Remaining to be Paid $0.00
20032248	Kenneth A. Harrington Director, Senior Lecturer in Entrepreneurship Washington University, Olin School of Business Simon Hall 117, Campus Box 1133 St Louis, MO 63130-4899 **Name on IRS Determination Letter:** Washington University	Educational Institution FY2003 Payments $50,000.00	Funding to help with the development of a full proposal from the university regarding the Kauffman Campuses Initiative. Remaining to be Paid $0.00
20032262	Center for Creative Leadership Scholarships **Name on IRS Determination Letter:** Center for Creative Leadership Scholarships	Individual FY2003 Payments $7,026.27	To provide scholarships for selected individuals who work in the non-profit sector. These scholarships to attend classes at the Center for Creative Leadership, a tax-exempt educational organization whose mission is to advance the understanding, practice, and development of leadership skills for the benefit of society worldwide, were provided as follows: C. Baker - $1,730 00, I. Walker - $1,718 40, D Ridings - $2,100.62; R. Bernstein - $1,477.65. Remaining to be Paid $0.00
20032263	Matching Gifts **Name on IRS Determination Letter:** Matching Gifts	501(c)(3) Public FY2003 Payments $835,211.74	Matching contributions to various public charities receiving donations from associates and board members under the Foundation's Matching Gifts Program See detail on **STATEMENT** 19 Remaining to be Paid $0.00
		$58,476,275.10	$29,817,613

Matching Gifts Totals by Organization

Recipient Organization	Number of Gifts	Gift (s) Amount	Payment Amount
Alliance for Children and Families	1	$100.00	$200.00
Alzheimer's Association, Heartland Chapter	1	100 00	200.00
American Cancer Society Divisions Inc - Topeka, KS	1	50.00	100.00
American Diabetes Association	12	365.00	730.00
American Ditchley Foundation - New York, NY	1	100.00	200.00
American Foundation for AIDS Research - New York, NY	3	300.00	600.00
American Heart Association - Overland Park, KS	2	160.00	320.00
American Heart Association Inc - Topeka, KS	4	175.00	350.00
American Institute for Cancer Research	1	50 00	100.00
American Ireland Fund - Boston, MA	1	100.00	200.00
American Lung Association, Kansas	2	100.00	200.00
American Red Cross, Kansas City	1	70 00	140.00
America's Promise	1	1,000.00	2,000.00
Amigos de las Americas	1	100.00	200.00
Archbishop Mitty High School	1	1,777.50	3,555.00
Archbishop O'Hara High School	1	30 00	60.00
Art of Charity Foundation	1	100.00	200.00
ArtPace	1	1,000.00	2,000.00
Assocation for Research on Non Profit Organizations and Voluntary Actions - Indianapolis, IN	1	100.00	200.00
Bethany College - Bethany, WV	1	50.00	100.00
Big Brothers and Sisters of Greater Kansas City - Kansas City, MO	31	995.00	1,990.00
Bizworld Foundation	1	250 00	500.00
Blue Valley Educational Foundation	1	300.00	600.00
Boston Conservatory - Boston, MA	1	100.00	200.00
Bowling Green State University Foundation	1	250.00	500.00
Boy Scouts of America, Heart of America Council	1	25,000.00	50,000.00
Boys and Girls Clubs, Greater Kansas City	1	500.00	1,000.00
Breckenridge Music Institute, Inc.	1	1,000.00	2,000.00
Bristlecone Health Services, Inc.	1	1,000.00	2,000.00
Butterfield Youth Services Inc - Marshall, MO	9	1,000.00	2,000.00
California Institute of Technology	1	250 00	500.00
Camps for Kids - Kansas City, MO	1	750.00	1,500.00
Cape Cod Museum of Natural History Inc - Brewster, MA	1	100.00	200.00
Cape Museum of Fine Arts, Inc	1	100.00	200.00
Cape Symphony Orchestra	1	200 00	400.00
Carter Center Inc - Atlanta, GA	1	500 00	1,000.00
Catholic Charities - Kansas City, KS	2	1,100 00	2,200.00
Center Point for Leaders - Washington, DC	1	1,000.00	2,000.00
Central Union Mission	1	1,000.00	2,000.00
Children's Center for the Visually Impaired - Kansas City, MO	3	2,020.00	4,040.00
Christian Foundation for Children & Aging	2	90.00	180.00
Church of the Ascension Educational Corporation	1	1,000.00	2,000.00
Church World Service	4	185.00	370.00
City Union Mission	2	140 00	280.00
Civic Opera Theater of Kansas City	1	50.00	100.00
Civicus World Alliance for Citizen Participation Inc - Washington, DC	1	100.00	200.00
Claremont Graduate University - Claremont, CA	1	1,500 00	3,000.00
Coastal Conservation Association - Savannah, GA	1	1,000 00	2,000.00
Community LINC	1	100 00	200.00
Computer History Museum	1	4,096.00	8,192.00
CORO Kansas City	1	100.00	200.00
Council on Foreign Relations	1	5,000 00	10,000.00
Count Me In for Womens Economic Independence Inc - New York, NY	1	1,667.00	3,334.00
Court Designated Child Advocates	1	100 00	200.00
Creative Arts Center in Chatham, Inc.	1	100.00	200.00

Recipient Organization	Number of Gifts	Gift (s) Amount	Payment Amount
Cross-Lines Cooperative Council, Inc	1	50 00	**100.00**
Curators of the University of Missoun - University of Missoun-Columbia - Columbia, MO	1	50.00	**100.00**
Curators of the University of Missoun - University of Missoun-Kansas City - Kansas City, MO	4	476.68	**953.36**
Cystic Fibrosis Foundation - San Jose	1	5,000.00	**10,000.00**
Cystic Fibrosis Foundation, Headquarters - Maryland	1	100.00	**200.00**
Deafness Research Foundation - Washington, DC	2	170.00	**340.00**
DeLaSalle Education Center	2	2,000.00	**4,000.00**
Delta Gamma Foundation	1	100.00	**200.00**
DevCorp North - Chicago, IL	1	100.00	**200.00**
Diocese of Kansas City-St. Joseph	1	200.00	**400.00**
Disabled American Veterans	2	75.00	**150.00**
Disabled American Veterans Charitable Service Trust - Cincinnati, OH	1	25.00	**50.00**
Duke University	1	5,000.00	**10,000.00**
Eagle Hill School	1	1,000.00	**2,000.00**
Earlham College	1	2,000.00	**4,000.00**
Education and Life Training Center	1	500.00	**1,000.00**
Elderhostel	1	3,000.00	**6,000.00**
Eldredge Public Library - Chatham, MA	1	100.00	**200.00**
Epilepsy Foundation of Kansas and W. Missoun	1	60.00	**120.00**
First Downs for Down Syndrome	1	50.00	**100.00**
Forefront	1	1,668.00	**3,336.00**
Foundation for Inclusive Religious Education	1	200.00	**400.00**
Friends of Pleasant Bay	1	100.00	**200.00**
Friends of the KAW Incorporated	1	100.00	**200.00**
Friends of the Zoo, Inc. of Kansas City, Missoun	1	75.00	**150.00**
George Mason University Foundation Inc - Fairfax, VA	1	100.00	**200.00**
Girl Scouts, Mid-Continent Council of Girl Scouts Inc.	1	100.00	**200.00**
Global Hunger Project	1	10,000.00	**20,000.00**
Gore Range Natural Science School	1	10,000 00	**20,000.00**
Grandview Christian School Inc - Grandview, MO	1	50.00	**100.00**
Greater Kansas City Local Investment Commission, Inc.	1	4,000.00	**8,000.00**
Habitat for Humanity Inc., Kaw Valley	1	250.00	**500.00**
Habitat for Humanity International Inc - Americus, GA	1	50.00	**100.00**
Habitat for Humanity, Northland	1	200.00	**400.00**
Harvesters - The Community Food Network - Kansas City, MO	5	475.00	**950.00**
Heart of America Family Services - Kansas City, KS	1	500.00	**1,000.00**
Heart of America Shakespeare Festival - Kansas City, MO	1	75.00	**150.00**
Heifer Project International Inc - Little Rock, AR	2	100.00	**200.00**
Hillcrest Ministries	1	300.00	**600.00**
Hispanic Policy Development Project	2	20,000.00	**40,000.00**
Hospice Foundation of Cape Cod Inc - Hyannis, MA	1	100 00	**200.00**
Humane Society of the United States - Washington, DC	2	75.00	**150.00**
Illinois State University Foundation	1	7,500.00	**15,000.00**
In As Much Ministry	1	100.00	**200.00**
Independent Sector - Washington, DC	1	250 00	**500.00**
Indiana University Foundation	1	150.00	**300.00**
Institute for Educational Leadership, Inc	1	2,000.00	**4,000.00**
Jane Goodall Institute for Wildlife Research Education & Conservation - Silver Spring, MD	1	25.00	**50.00**
Jewish Family & Children's Services	2	520.00	**1,040.00**
Jewish Federation of Greater Kansas City - Overland Park, KS	2	5,000.00	**10,000.00**
Jewish National Fund	1	300 00	**600.00**
Johns Hopkins University	1	40.00	**80.00**
Johnson County Community College Foundation - Overland Park, KS	4	5,330.00	**10,660.00**
Junior Achievement of Memphis	2	25,000.00	**50,000.00**
Juvenile Diabetes Research Foundation	8	260 00	**520.00**
Kansas City Ballet Association - Kansas City, MO	2	1,250.00	**2,500.00**
Kansas City Friends of Alvin Ailey - Kansas City, MO	1	335.00	**670.00**
Kansas City Harmony	1	25 00	**50.00**

Recipient Organization	Number of Gifts	Gift (s) Amount	Payment Amount
Kansas City Hospice - Kansas City, MO	12	600 00	**1,200.00**
Kansas City Public Television	5	420.00	**840.00**
Kansas City Symphony Chorus	1	1,675.00	**3,350.00**
Kansas SPECIALTY DOG Service Inc.	1	500.00	**1,000.00**
Kansas State University Foundation	1	25 00	**50.00**
Kansas University Endowment Association - Lawrence, KS	6	9,550.00	**19,100.00**
Learning Leaders Inc - New York, NY	1	2,500.00	**5,000.00**
Leukemia & Lymphoma Society Inc - Shawnee Mission, KS	2	250.00	**500.00**
Linden Hill School - Northfield, MA	1	1,000.00	**2,000.00**
Literacy Kansas City - Kansas City, MO	2	95.00	**190.00**
March of Dimes Birth Defects National Foundation - White Plains, NY	1	50.00	**100.00**
Marine Toys for Tots Foundation - Quantico, VA	1	50.00	**100.00**
Marrow Foundation - Washington, DC	1	100 00	**200.00**
Metropolitan Mass Choir	1	1,000.00	**2,000.00**
Metropolitan Organization to Counter Sexual Assault	1	5,000 00	**10,000.00**
Michigan State University	2	10,000.00	**20,000.00**
Mid Coast Radio Project	1	60.00	**120.00**
Midwest Center for Holocaust Education	2	7,000.00	**6,000.00**
Midwest Research Institute	1	10,000 00	**20,000.00**
Milligan College - Milligan, TN	2	60.00	**120.00**
Missouri Association for Social Welfare	1	45.00	**90.00**
Muscular Dystrophy Association	1	50.00	**100.00**
National Academy of Public Administration	1	300.00	**600.00**
National Caregiving Foundation	1	100.00	**200.00**
National Committee for Responsive Philanthropy - Washington, DC	1	100.00	**200.00**
National Conference for Community and Justice, Greater Kansas City Region	1	150.00	**300.00**
National Council of La Raza - Washington, DC	1	2,225.00	**4,450.00**
National Federation of the Blind	1	50.00	**100.00**
National Foundation for Teaching Entrepreneurship	2	3,500.00	**7,000.00**
National Multiple Sclerosis Society, Denver	1	50.00	**100.00**
National Multiple Sclerosis Society, Mid America	10	900.00	**1,800.00**
National Museum of Women in the Arts	1	50.00	**100.00**
National Park Trust, Inc.	1	50.00	**100.00**
National Wildlife Federation	1	50.00	**100.00**
Nelson Gallery Foundation - Kansas City, MO	4	10,160.00	**20,320.00**
New Beginnings Pet Adoption Center, Inc.	1	100 00	**200.00**
Oak Park Elementary School	1	50.00	**100.00**
Oklahoma School of Science and Mathmatics Foundation	1	250.00	**500.00**
Operation Breakthrough Inc - Kansas City, MO	7	955 00	**1,620.00**
Optimist International Foundation	1	120.00	**240.00**
Ozanam	2	700.00	**1,400.00**
Paralyzed Veterans of America	1	25.00	**50.00**
Planned Parenthood of Kansas and Mid-Missoun - Overland Park, KS	2	150 00	**300.00**
Platte Senior Services Inc.	1	25.00	**50.00**
Plaza Rotary Club of Kansas City Charitable Foundation - Kansas City, MO	1	100.00	**140.00**
Population Action International	1	1,000.00	**2,000.00**
Public Television 19 Inc - Kansas City, MO	3	260.00	**520.00**
R. M. Pyles Boys Camp	1	100 00	**200.00**
Rebuilding Together with Christmas in April	1	500.00	**1,000.00**
Rector & Visitors of the University of Virginia - Charlottesville, VA	1	50 00	**100.00**
Regional Food Bank of Oklahoma	1	1,000.00	**2,000.00**
Rensselaer Polytechnic Institute - Troy, NY	1	10,000.00	**20,000.00**
ReStart Inc - Kansas City, MO	1	50.00	**100.00**
Review Fund	1	100.00	**200.00**
Rockhurst University	2	225.00	**450.00**
Ronald McDonald House Charities, Kansas City	1	40.00	**80.00**
Rose Brooks Center	1	500.00	**1,000.00**
Safehome, Inc.	1	2,000.00	**4,000.00**

Recipient Organization	Number of Gifts	Gift (s) Amount	Payment Amount
Saint Scholastica Academy - Chicago, IL	1	275 00	550.00
Salvation Army - Kansas City, MO	2	700 00	1,400.00
Salvation Army of Norman Oklahoma	1	1,000.00	2,000.00
Samuel U. Rodgers Legacy Fund	1	250.00	500.00
Savannah On Stage	1	1,500 00	3,000.00
Savannah Symphony Society	1	1,000.00	2,000.00
Schools Mentoring and Resource Team	1	500 00	1,000.00
Second Chance Animal Sanctuary	3	9,250.00	18,500.00
Shawnee Mission Northwest Cross Country Foundation	1	100.00	200.00
Shawnee Mission School District No. 512, Howard D. McEachen Administration Center	13	945.00	1,890.00
Shawnee Mission School District No. 512, Office of the Superintendent	8	825.00	1,650.00
Sickle Cell Disease KC Chapter	1	50.00	100.00
Sierra Nevada College	1	2,500.00	5,000.00
Smithsonian Institution, Office of the Director	1	7,500.00	15,000.00
Southern Poverty Law Center Inc - Montgomery, AL	1	100 00	200.00
Southwest Boulevard Family Health Care of Greater Kansas City	1	30.00	60.00
Special Olympics Kansas Inc - Mission, KS	1	48 00	96.00
Special Olympics, Missouri	1	25.00	50.00
St. Joseph Education Center	1	300.00	600.00
St. Mary's College	1	300.00	600.00
Summerfest Concerts and-or Recordings Inc - Kansas City, MO	4	455 00	910.00
Syracuse University	1	250.00	500.00
Teachers College	1	10,000.00	20,000.00
Telfair Museum of Art Inc.	1	4,000.00	8,000.00
The Boston Conservatory	1	250.00	500.00
The Greenwich Country Day School	1	750.00	1,500.00
The Hospices of the National Capital Region	1	1,000.00	2,000.00
The Leukemia & Lymphoma Society	3	200.00	400.00
The Minneapolis Foundation	1	100 00	200.00
The Nature Conservancy	1	50.00	100.00
The Salvation Army, Missoun Division	2	150.00	300.00
The Salvation Army, Washington	1	5,000.00	10,000.00
The Starlight Children's Foundation	1	40 00	80.00
The Susan G. Komen Breast Cancer Foundation	28	1,175.00	2,350.00
The Trustees of the University of Pennsylvania	1	400.00	800.00
The University of Missouri - Columbia	2	850.00	1,700.00
The University of Missoun - Kansas City	1	50.00	100.00
The University of Missouri - Kansas City, KCUR-FM	3	272.76	545.52
The Women's Foundation of Greater Kansas City	1	500.00	1,000.00
Theater League Inc - Kansas City, MO	2	55.00	120.00
Timber Creek House of Prayer	1	500.00	1,000.00
Trustees of Dartmouth College	1	100 00	200.00
Trustees of Phillips Academy	1	2,500 00	5,000.00
Trustees of Tufts College	1	500 00	1,000.00
Unicorn Theatre - Kansas City, MO	2	325 00	650.00
United Negro College Fund Inc - Fairfax, VA	1	100.00	200.00
United Way, Heart of America	5	63,984.03	127,968.06
University Camps, Inc.	1	50 00	100.00
University Leadership Academy	1	1,000.00	2,000.00
University of California Los Angeles Foundation - Los Angeles, CA	1	334.00	668.00
University of Chicago - Chicago, IL	1	10,000.00	20,000.00
University of North Dakota Foundation - Grand Forks, ND	1	2,500.00	5,000.00
University of Notre Dame Du Lac - Notre Dame, IN	4	11,100 00	22,200.00
University of Southern California	1	1,500.00	3,000.00
University of Virginia, Alumni Association	1	200.00	400.00
US Catholic Conference - Bishop Miege High School - Shawnee Mission, KS	1	50.00	100.00
V Foundation Wine Celebration	1	2,400.00	4,800.00
Washington Humane Society	1	1,000 00	2,000.00

Recipient Organization	Number of Gifts	Gift (s) Amount	Payment Amount
Washington University	1	400.00	**800.00**
Wayside Waifs, Inc.	1	25.00	**50.00**
WBJC-FM	1	2,000.00	**4,000.00**
Westport Cooperative Services	1	126.90	**253.80**
Wild Care, Inc	1	100.00	**200.00**
Wildwood Outdoor Educational Center	1	2,000.00	**4,000.00**
William Jewell College, Experiential Center for Entrepreneunal Leadership	1	200.00	**400.00**
Women for Women - Washington, DC	1	1,665.00	**3,330.00**
Women's Employment Network	1	2,500.00	**5,000.00**
World Faiths Center for Religious Experience and Study Incorporated - Overland Park, KS	3	350.00	**700.00**
World Wildlife Fund	1	25.00	**50.00**
Young Men's Christian Association, Greater Kansas City	2	350.00	**700.00**
GRAND TOTAL		**$421,775.87**	**$835,211.74**

FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUE

DESCRIPTION	BUSINESS CODE	AMOUNT	EXCLUSION CODE	AMOUNT	RELATED OR EXEMPT FUNCTION INCOME
11A CURRENCY CONVE	STATEMENT 3		18		-3600238.
11B OTHER REV./SAL	STATEMENT 3		14		202,238.
11C RET OF UNUSED FUNDS	STATEMENT 16				522,081.
11D STATE ST.RECAP	STATEMENT 3				48,261.
11E INC-PROG REL INVESTMENT					55,200.
11F STATE TAX REFU					10,542.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY					
COMMON STOCK					
CAD - CANADIAN DOLLAR					
44779E957 HURRICANE HYDROCARBONS LTD CL A			17JAN03 23JAN03	1.535300	31DEC02 TO 31DEC02
621	16,841.00 10,969.19	16,480.00 10,485.00	361.00 235.13	249.06	1.000.000
31DEC02 BUY LOT 619		10,485.00	361.00 S 235.13 S	249 06 S	1.000.000
			22JAN03 29JAN03	1.531850	31DEC02 TO 31DEC02
622	327,246.15 213,628.06	334,544.00 212,845.50	-7,297.85 -4,764.08	5,546.64	20.300.000
31DEC02 BUY LOT 619		212,845.50	-7,297.85 S -4,764.08 S	5,546.64 S	20.300.000
			24JAN03 29JAN03	1.522150	31DEC02 TO 31DEC02
630	129,911.64 85,347.46	130,686.40 83,146.05	-774.76 -508.99	2,710.40	7.930.000
31DEC02 BUY LOT 619		83,146.05	-774.76 S -508.99 S	2,710.40 S	7.930.000
			27JAN03 31JAN03	1.524850	31DEC02 TO 31DEC02
629	636,382.50 417,341.05	653,432.00 415,730.25	-17,049.50 -11,181.10	12,791.90	39.650.000
31DEC02 BUY LOT 619		415,730.25	-17,049.50 S -11,181.10 S	12,791.90 S	39.650.000
			28JAN03 31JAN03	1.536150	31DEC02 TO 31DEC02
635	1,479,272.79 962,974 18	1,515,995.20 964,515.15	-36,722.41 -23,905.48	22,364.51	91.990.000
31DEC02 BUY LOT 619		964,515.15	-36,722.41 S -23,905.48 S	22,364.51 S	91.990.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		CAD - CANADIAN DOLLAR			
31DEC02 BUY LOT 619		415,730.25	-17,446.00 S -11,356.96 S	9,639.66 S	39.650.000
			28JAN03 31JAN03	1.536150	31DEC02 TO 31DEC02
636	635,986.00 414,012.95	653,432.00 415,730.25	-17,446.00 -11,356.96	9,639.66	39.650.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
			29JAN03 03FEB03	1.523100	31DEC02 TO 31DEC02
633	125,002.07 82,070.82	127,720.00 81,258.75	-2,717.93 -1,784.47	2,596.54	7.750.000
31DEC02 BUY LOT 619		81,258.75	-2,717.93 S -1,784.47 S	2,596.54 S	7.750.000
			30JAN03 04FEB03	1.531200	31DEC02 TO 31DEC02
638	741,796.27 484,454.20	729,734.40 464,275.80	12,061.87 7,877.40	12,301.00	44.280.000
31DEC02 BUY LOT 619		464,275.80	12,061.87 S 7,877.40 S	12,301.00 S	44.280.000
			03FEB03 06FEB03	1.520100	31DEC02 TO 31DEC02
643	104,749.20 68,909.41	104,812.80 66,684.60	-63.60 -41.84	2,266.65	6.360.000
31DEC02 BUY LOT 619		66,684.60	-63.60 S -41.84 S	2,266.65 S	6.360.000
31DEC02 BUY LOT 619		249,647.85	-4,285.80 S -2,819.42 S	8,485.69 S	23.810.000
			03FEB03 06FEB03	1.520100	31DEC02 TO 31DEC02
644	388,103.00 255,314.12	392,388.80 249,647.85	-4,285.80 -2,819.42	8,485.69	23.810.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
			04FEB03 07FEB03	1.514400	31DEC02 TO 31DEC02
645	111,350.00	112,064.00	-714.00		6,880.000

STATE STREET

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		CAD - CANADIAN DOLLAR			
		73,527.47	71,298.00	-471.47	2,700.94	
31DEC02	BUY LOT 619		71,298.00	-714.00 S -471.47 S	2,700.94 S	6,800.000
	647	124,966.32 82,247.15	124,753.60 79,371.45	05FEB03 11FEB03 212.72 140.00	1.519400 2,735.70	31DEC02 TO 31DEC02 7,570.000
31DEC02	BUY LOT 619		79,371.45	212.72 S 140.00 S	2,735.70 S	7,570.000
	649	98,512.92 64,749.36	99,044.80 63,014.85	06FEB03 13FEB03 -531.88 -349.59	1.521450 2,084.10	31DEC02 TO 31DEC02 6,010.000
31DEC02	BUY LOT 619		63,014.85	-531.88 S -349.59 S	2,084.10 S	6,010.000
	651	111,083.51 73,014.01	111,569.60 70,983.45	07FEB03 12FEB03 -486.09 -319.50	1.521400 2,350.06	31DEC02 TO 31DEC02 6,770.000
31DEC02	BUY LOT 619		70,983.45	-486.09 S -319.50 S	2,350.06 S	6,770.000
	653	83,664.84 54,647.18	83,883.20 53,368.65	10FEB03 13FEB03 -218.36 -142.63	1.531000 1,421.16	31DEC02 TO 31DEC02 5,090.000
31DEC02	BUY LOT 619		53,368.65	-218.36 S -142.63 S	1,421.16 S	5,090.000
	656	688,537.94 449,936.57	691,336.00 439,845.75	11FEB03 14FEB03 -2,798.06 -1,828.44	1.530300 11,919.26	31DEC02 TO 31DEC02 41,950.000
31DEC02	BUY LOT 619		439,845.75	-2,798.06 S -1,828.44 S	11,919.26 S	41,950.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		CAD - CANADIAN DOLLAR			
	659	314,193.33 205,516.31	316,086.40 201,102.30	12FEB03 18FEB03 -1,893.07 -1,238.27	1.528800 5,652.28	31DEC02 TO 31DEC02 19,180.000
31DEC02	BUY LOT 619		201,102.30	-1,893.07 S -1,238.27 S	5,652.28 S	19,180.000
	662	86,219.84 56,738.51	86,849.60 55,255.95	13FEB03 18FEB03 -629.76 -414.42	1.519600 1,896.98	31DEC02 TO 31DEC02 5,270.000
31DEC02	BUY LOT 619		55,255.95	-629.76 S -414.42 S	1,896.98 S	5,270.000
	666	197,826.84 130,277.80	198,419.20 126,239.40	14FEB03 20FEB03 -592.36 -390.10	1.518500 4,428.50	31DEC02 TO 31DEC02 12,040.000
31DEC02	BUY LOT 619		126,239.40	-592.36 S -390.10 S	4,428.50 S	12,040.000
	672	49,350.00 32,578.56	49,440.00 31,455.00	18FEB03 25FEB03 -90.00 -59.41	1.514800 1,182.97	31DEC02 TO 31DEC02 3,000.000
31DEC02	BUY LOT 619		31,455.00	-90.00 S -59.41 S	1,182.97 S	3,000.000
	671	146,656.87 96,867.15	147,990.40 94,155.30	19FEB03 24FEB03 -1,333.53 -880.80	1.514000 3,592.65	31DEC02 TO 31DEC02 8,980.000
31DEC02	BUY LOT 619		94,155.30	-1,333.53 S -880.80 S	3,592.65 S	8,980.000
	675	824,213.00 547,504.32	803,729.60 511,353.45	21FEB03 26FEB03 20,483.40 13,606.62	1.505400 22,544.25	31DEC02 TO 31DEC02 48,770.000
31DEC02	BUY LOT 619			20,483.40 S		48,770.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)					CAD - CANADIAN DOLLAR									
						511.353.45			13.606.62 S		22.544.25 S				
		680	405.919.15			374.920.00	26FEB03	04MAR03	30.999.15	1.493700		31DEC02 TO 31DEC02	22.750.000		
			271.754.13			238.533.75			20.753.26		12.467.12				
31DEC02	BUY LOT	619							30.999.15 S				22.750.000		
						238.533.75			20.753.26 S		12.467.12 S				
		683	117.743.60			107.120.00	27FEB03	04MAR03	10.623.60	1.495400		31DEC02 TO 31DEC02	6.500.000		
			78.737.19			68.152.50			7.104.19		3.480.50				
31DEC02	BUY LOT	619							10.623.60 S				6.500.000		
						68.152.50			7.104.19 S		3.480.50 S				
		686	238.387.50			214.240.00	28FEB03	05MAR03	24.147.50	1.487350		31DEC02 TO 31DEC02	13.000.000		
			160.276.67			136.305.00			16.235.25		7.736.42				
31DEC02	BUY LOT	619							24.147.50 S				13.000.000		
						136.305.00			16.235.25 S		7.736.42 S				
		689	242.270.60			214.240.00	03MAR03	06MAR03	28.030.60	1.484500		31DEC02 TO 31DEC02	13.000.000		
			163.200.13			136.305.00			18.882.18		8.012.95				
31DEC02	BUY LOT	619							28.030.60 S				13.000.000		
						136.305.00			18.882.18 S		8.012.95 S				
		696	230.395.90			219.184.00	05MAR03	10MAR03	11.211.90	1.472300		31DEC02 TO 31DEC02	13.300.000		
			156.487.06			139.450.50			7.615.23		9.421.33				
31DEC02	BUY LOT	619							11.211.90 S				13.300.000		
						139.450.50			7.615.23 S		9.421.33 S				
		703	126.745.64			129.532.80	13MAR03	18MAR03	-2.787.16	1.484850		31DEC02 TO 31DEC02	7.860.000		
			85.359.22			82.412.10			-1.877.07		4.824.19				

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)					CAD - CANADIAN DOLLAR									
31DEC02	BUY LOT	619							-2.787.16 S				7 860.000		
						82.412.10			-1.877.07 S		4.824.19 S				
		706	964.177.50			996.216.00	17MAR03	20MAR03	-32.038.50	1.483500		31DEC02 TO 31DEC02	60.450.000		
			649.934.28			633.818.25			-21.596.56		37.712.59				
31DEC02	BUY LOT	619							-32.038.50 S				60.450.000		
						633.818.25			-21.596.56 S		37.712.59 S				
		711	519.344.40			526.371.20	20MAR03	25MAR03	-7.026.80	1.478300		31DEC02 TO 31DEC02	31.940.000		
			351.311.91			334.890.90			-4.753.30		21.174.31				
31DEC02	BUY LOT	619							-7.026.80 S				31.940.000		
						334.890.90			-4.753.30 S		21.174.31 S				
		713	30.254.57			30.652.80	21MAR03	26MAR03	-398.23	1.482299		31DEC02 TO 31DEC02	1.860.000		
			20.410.56			19.502.10			-268.66		1.177.12				
31DEC02	BUY LOT	619							-398.23 S				1.860.000		
						19.502.10			-268.66 S		1.177.12 S				
		716	165.791.15			171.227.20	25MAR03	31MAR03	-5.436.05	1.477600		31DEC02 TO 31DEC02	10.390.000		
			112.203.00			108.939.15			-3.678.97		6.942.82				
31DEC02	BUY LOT	619							-5.436.05 S				10.390.000		
						108.939.15			-3.678.97 S		6.942.82 S				
		723	260.632.50			291.201.60	01APR03	04APR03	-30.569.10	1.472600		31DEC02 TO 31DEC02	17.670.000		
			176.987.98			185.269.95			-20.758.59		12.476.62				
31DEC02	BUY LOT	619							-30.569.10 S				17.670.000		
						185.269.95			-20.758.59 S		12.476.62 S				

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		CAD - CANADIAN DOLLAR				
734	996,547.42 675,373.54	1,085,372.80 690,542.10	-88,825.38 -60,198.15	03APR03 08APR03	1.475550 45,029.59	31DEC02 TO 31DEC02 65,860.000
31DEC02 BUY LOT 619		690,542.10	-88,825.38 S -60,198.15 S		45,029.59 S	65,860.000
747	471,042.00 324,554.38	542,851.20 345,375.90	-71,809.20 -49,477.52	11APR03 16APR03	1.451350 28,656.00	31DEC02 TO 31DEC02 32,940.000
31DEC02 BUY LOT 619		345,375.90	-71,809.20 S -49,477.52 S		28,656.00 S	32,940.000
794	7,197.94 4,952.82	100,528.00 63,958.50	-93,330.06 -64,219.40	14APR03 14APR03	1.453300 5,213.72	31DEC02 TO 31DEC02 6,100.000
31DEC02 BUY LOT 620		63,958.50	-93,330.06 S -64,219.40 S		5,213.72 S	6,100.000
752	939,059.23 646,846.38	1,089,822.40 693,373.05	-150,763.17 -103,849.26	15APR03 21APR03	1.451750 57,322.59	31DEC02 TO 31DEC02 66,130.000
31DEC02 BUY LOT 619		693,373.05	-150,763.17 S -103,849.26 S		57,322.59 S	66,130.000
757	719,807.32 494,254.35	813,782.40 517,749.30	-93,975.08 -64,527.81	16APR03 22APR03	1.456350 41,032.86	31DEC02 TO 31DEC02 49,380.000
31DEC02 BUY LOT 619		517,749.30	-93,975.08 S -64,527.81 S		41,032.86 S	49,380.000
758	726,337.95 501,164.67	806,036.80 512,821.35	-79,698.85 -54,991.27	17APR03 23APR03	1.449300 43,334.59	31DEC02 TO 31DEC02 48,010.000
31DEC02 BUY LOT 619			-45,034.49 S			837.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		CAD - CANADIAN DOLLAR				
		289.773.95	-31,073.27 S		24.486.56 S	
31DEC02 BUY LOT 620			-34,664.36 S			21,273.000
		223,047.40	-23,918.00 S		18,848.03 S	
762	32,662.80 22,453.29	34,772.80 22,123.35	-2,110.00 -1,450.47	21APR03 24APR03	1.454700 1,780.41	31DEC02 TO 31DEC02 2,110.000
31DEC02 BUY LOT 620			-2,110.00 S			2,110.000
		22,123.35	-1,450.47 S		1,780.41 S	
31DEC02 BUY LOT 620			-41,769.03 S			2,730.000
		28,624.05	-28,713.16 S		2,303.57 S	
795	3,221.37 2,214.46	44,990.40 28,624.05	-41,769.03 -28,713.16	21APR03 21APR03	1 454700 2,303.57	31DEC02 TO 31DEC02 2,730.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
767	288,938.17 198,187.92	303,726.40 193,238.55	-14,788.23 -10,143.51	24APR03 29APR03	1.457900 15,092.88	31DEC02 TO 31DEC02 18,430.000
31DEC02 BUY LOT 620	—	193,238.55	-14,788.23 S -10,143.51 S		15,092.88 S	18,430.000
769	439,874.04 302,693.39	458,968.00 292,007.25	-19,093.96 -13,139.25	25APR03 30APR03	1.453200 23,825.39	31DEC02 TO 31DEC02 27,850.000
31DEC02 BUY LOT 620		292,007.25	-19,093.96 S -13,139.25 S		23,825.39 S	27,850.000
777	174,682.75 120,470.86	182,268.80 115,964.10	-7,586.05 -5,231.76	28APR03 01MAY03	1.450000 9,738.52	31DEC02 TO 31DEC02 11,060.000
31DEC02 BUY LOT 620		115,964.10	-7,586.05 S -5,231.76 S		9,738.52 S	11,060.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						CAD - CANADIAN DOLLAR									
		780	90,034.50 62,290.37			95,419.20 60,708.15	29APR03	02MAY03	-5,384.70 -3,725.40	1.445400	5.790.000 5,307.62	31DEC02 TO 31DEC02			
	31DEC02 BUY LOT	620				60,708.15			-5,384.70 S -3,725.40 S		5,307.62 S		5.790.000		
		782	258,422.00 180,210.60			271,260.80 172,583.10	30APR03	05MAY03	-12,838.80 -8,953.14	1.434000	16,580.64	31DEC02 TO 31DEC02	16.460.000		
	31DEC02 BUY LOT	620				172,583.10			-12,838.80 S -8,953.14 S		16,580.64 S		16.460.000		
		783	22,917.30 16,156.01			24,225.60 15,412.95	01MAY03	06MAY03	-1,308.30 -922.31	1.418500	1,665.37	31DEC02 TO 31DEC02	1.470.000		
	31DEC02 BUY LOT	620				15,412.95			-1,308.30 S -922.31 S		1,665.37 S		1.470.000		
		786	30,987.00 21,801.87			32,630.40 20,760.30	02MAY03	07MAY03	-1,643.40 -1,156.27	1.421300	2,197.84	31DEC02 TO 31DEC02	1.980.000		
	31DEC02 BUY LOT	620				20,760.30			-1,643.40 S -1,156.27 S		2,197.84 S		1.980.000		
		790	528,867.50 374,234.01			542,192.00 344,956.50	05MAY03	08MAY03	-13,324.50 -9,428.60	1.413200	38,706.11	31DEC02 TO 31DEC02	32.900.000		
	31DEC02 BUY LOT	620				344,956.50			-13,324.50 S -9,428.60 S		38,706.11 S		32.900.000		
		001	33,544.50 24,165.77			34,443.20 21,913.65	12MAY03	15MAY03	-898.70 -647.43	1.388100	2,899.55	31DEC02 TO 31DEC02	2.090.000		
	31DEC02 BUY LOT	620							-898.70 S				2.090.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						CAD - CANADIAN DOLLAR									
						21,913.65			-647.43 S		2,899.55 S				
		007	24,613.00 17,889.95			24,884.80 15,832.35	15MAY03	21MAY03	-271.80 -197.56	1.375800	2,255.16	31DEC02 TO 31DEC02	1.510.000		
	31DEC02 BUY LOT	620				15,832.35			-271.80 S -197.56 S		2,255.16 S		1.510.000		
		011	53,001.90 39,275.21			54,219.20 34,495.65	21MAY03	27MAY03	-1,217.30 -902.04	1.349500	5,681.60	31DEC02 TO 31DEC02	3.290.000		
	31DEC02 BUY LOT	620				34,495.65			-1,217.30 S -902.04 S		5,681.60 S		3.290.000		
		017	39,791.43 25,460.00			220,832.00 140,499.00	28MAY03	28MAY03	-181,040.57 -115,836.32	1.562899	797.32	31DEC02 TO 31DEC02	13.400.000		
	31DEC02 BUY LOT	620				140,499.00			-181,040.57 S -115,836.32 S		797.32 S		13.400.000		
44779E957 TOTAL			16,605,078.66 11,143,937.81			17,522,524.80 11,148,281.10			-917,446.14 -620,651.49		616,308.20				-4,343.29
71649P953	PETROKAZAKHSTAN INC	COM					02JUN03	11JUN03		1.369400		02JUN03 TO 02JUN03			
	029		113,795.10 83,098.51			112,228.80 71,402.85			1,566.30 1,143.79		10,551 87		6.810.000		
	02JUN03 BUY LOT	020				71,402.85			1,566.30 S 1,143.79 S		10,551.87 S		6.810.000		
		031	272,247.50 197,782.42			271,096.00 172,478.25	03JUN03	11JUN03	1,151.50 836.54	1.376500	24,467.63	02JUN03 TO 02JUN03	16.450.000		
	02JUN03 BUY LOT	020				172,478.25			1,151.50 S 836.54 S		24,467.63 S		16.450.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			CAD - CANADIAN DOLLAR				
2JUN03 BUY LOT 020			7,758.90	133.20 S 96.77 S		1,100.67 S	740.000
	035	12,328.40 8,956.34	12,195.20 7,758.90	133.20 96.77	03JUN03 12JUN03	1.376500	02JUN03 TO 02JUN03 740.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	055	544,495.00 405,492.25	542,192.00 344,956.50	2,303.00 1,715.07	25JUN03 30JUN03	1.342800	02JUN03 TO 02JUN03 32,900.000 58,820.68
02JUN03 BUY LOT 020			344,956.50	2,303.00 S 1,715.07 S		58,820.68 S	32,900.000
	053	276,360.00 204,106.35	271,096.00 172,478.25	5,264.00 3,887.74	26JUN03 02JUL03	1.354000	02JUN03 TO 02JUN03 16,450.000 27,740.36
02JUN03 BUY LOT 020			172,478.25	5,264.00 S 3,887.74 S		27,740.36 S	16,450.000
71649P953 TOTAL		1,219,226.00 899,435.87	1,208,808.00 769,074.75	10,418.00 7,679.91		122,681.21	130,361.12
CAD TOTAL		17,824,304.66 12,043,373.68	18,731,332.80 11,917,355.85	-907,028.14 -612,971.58		738,989.41	126,017.83
			USD - US DOLLAR				
04362P207 ASCENTIAL SOFTWARE CORP	058	7.41	COM NEW .00	30JUN03 7.41	30JUN03	1.000000 .00	18JUN03 TO 18JUN03 .500
18JUN03 BUY LOT 042			-7.41	7.41 S		.00	.500

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
15100K201 CELERIS CORP	597		COM NEW	23DEC02	03JAN03	1.000000	31JUL00 TO 31JUL00 .000
ADJC-		1,082.25	1,082.25	.00		.00	
31JUL00 BUY LOT 012			1,082.25	.00 L		.00 L	.000
USD TOTAL		1,089.66	1,082.25	7.41		.00	7.41
DEPOSITORY RECEIPTS							
			USD - US DOLLAR				
50049M109 KOOKMIN BK NEW	627		SPONSORED ADR	10JAN03	15JAN03	1.000000	31DEC02 TO 31DEC02 16,890.000
		565,066.62	597,061.50	-31,994.88		.00	
31DEC02 BUY LOT 610			597,061.50	-31,994.88 S		.00 S	16,890.000
	626	698,829.74	716,544.50	13JAN03 -17,714.76	16JAN03	1.000000 .00	31DEC02 TO 31DEC02 20,270.000
31DEC02 BUY LOT 610			716,544.50	-17,714.76 S		.00 S	20,270.000
	612	1,099,042.04	1,074,993.50	14JAN03 24,048.54	17JAN03	1.000000 .00	31DEC02 TO 31DEC02 30,410.000
31DEC02 BUY LOT 610			1,074,993.50	24,048.54 S		.00 S	30,410.000
	611			15JAN03	21JAN03	1.000000	31DEC02 TO 31DEC02 16,890.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
		595,418.72	597,061.50	-1,642.78		.00	
	31DEC02 BUY LOT 610		597,061.50	-1,642.78 S		.00 S	16,890.000
					16JAN03 28JAN03	1.000000	31DEC02 TO 31DEC02
	615	677,666.51	687,486.80	-9,820.29		.00	19,448.000
	31DEC02 BUY LOT 610		687,486.80	-9,820.29 S		.00 S	19,448.000
	50049M109 TOTAL						
		3,636,023.63	3,673,147.80	-37,124.17		.00	-37,124.17
	USD TOTAL						
		3,636,023.63	3,673,147.80	-37,124.17		.00	-37,124.17
	EQUITY TOTAL						
		15,680,486.97	15,591,585.90	-650,088.34		738,989.41	88,901.07

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	FOREIGN CASH						
	SECURITY SETTLEMENTS						
			CAD - CANADIAN DOLLAR				
++ CAD ++	034	-636,382.50 -416,480.69	-636,382.50 -416,057.89	31JAN03 .00 .00	31JAN03	1.528000 -422.80	-636,382.50 SS BTC
++ CAD ++	039	-125,002.07 -82,232.79	-125,002.07 -82,232.42	03FEB03 .00 .00	03FEB03	1.520100 -.37	-125,002.07 SS BTC
++ CAD ++	042	-741,796.27 -489,828.49	-741,796.27 -489,828.23	04FEB03 .00 .00	04FEB03	1.514400 -.26	-741,796.27 SS BTC
++ CAD ++	044	-388,103.00 -255,087.58	-388,103.00 -255,087.91	06FEB03 .00 .00	06FEB03	1.521450 .33	-388,103.00 SS BTC
++ CAD ++	049	-111,350.00 -73,189.17	-111,350.00 -73,189.16	07FEB03 .00 .00	07FEB03	1.521400 -.01	-111,350.00 SS BTC
++ CAD ++	054	-124,966.32 -81,661.32	-124,966.32 -81,624.43	11FEB03 .00 .00	11FEB03	1.530300 -36.89	-124,966.32 SS BTC
++ CAD ++	066	-111,083.51 -72,660.59	-111,083.51 -72,597.33	12FEB03 .00 .00	12FEB03	1.528800 -63.26	-111,083.51 SS BTC
++ CAD ++	068	-98,512.92 -64,828.19	-98,512.92 -64,438.07	13FEB03 .00 .00	13FEB03	1.519600 -390.12	-98,512.92 SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		CAD - CANADIAN DOLLAR				
++ CAD ++	069	-83,664.84 -55,057.15	-83,664.84 -55,056.72	13FEB03 .00 .00	13FEB03	1.519600 -83,664.84 -.43	SS BTC
++ CAD ++	072	-688,537.94 -453,432.95	-688,537.94 -453,432.90	14FEB03 .00 .00	14FEB03	1.518500 -688,537.94 -.05	SS BTC
++ CAD ++	073	-86,219.84 -56,918.30	-86,219.84 -56,918.12	18FEB03 .00 .00	18FEB03	1.514800 -86,219.84 -.18	SS BTC
++ CAD ++	078	-197,826.84 -131,516.31	-197,826.84 -130,664.98	20FEB03 .00 .00	20FEB03	1.504200 -197,826.84 -851.33	SS BTC
++ CAD ++	081	-146,656.87 -98,150.76	-146,656.87 -97,966.30	24FEB03 .00 .00	24FEB03	1.494200 -146,656.87 -184.46	SS BTC
++ CAD ++	082	-49,350.00 -33,063.11	-49,350.00 -32,965.63	25FEB03 .00 .00	25FEB03	1.492600 -49,350.00 -97.48	SS BTC
++ CAD ++	084	-824,213.00 -551,792.86	-824,213.00 -551,792.70	26FEB03 .00 .00	26FEB03	1.493700 -824,213.00 -.16	SS BTC
++ CAD ++	088	-405,919.15 -274,770.97	-405,919.15 -273,737.15	04MAR03 .00 .00	04MAR03	1.477300 -405,919.15 -1,033.82	SS BTC
++ CAD ++	089	-117,743.60 -79,701.89	-117,743.60 -79,402.01	04MAR03 .00 .00	04MAR03	1.477300 -117,743.60 -299.88	SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		CAD - CANADIAN DOLLAR				
++ CAD ++	091	-238,387.50 -161,915.03	-238,387.50 -161,913.33	05MAR03 .00 .00	05MAR03	1.472300 -238,387.50 -1.70	SS BTC
++ CAD ++	093	-242,270.60 -164,664.31	-242,270.60 -164,664.14	06MAR03 .00 .00	06MAR03	1.471300 -242,270.60 -.17	SS BTC
++ CAD ++	095	-230,395.90 -157,191.72	-230,395.90 -157,190.81	10MAR03 .00 .00	10MAR03	1.465700 -230,395.90 -.91	SS BTC
++ CAD ++	097	-126,745.64 -85,708.44	-126,745.64 -85,710.56	18MAR03 .00 .00	18MAR03	1.478800 -126,745.64 2.12	SS BTC
++ CAD ++	099	-964,177.50 -652,220.46	-964,177.50 -652,220.39	20MAR03 .00 .00	20MAR03	1.478300 -964,177.50 -.07	SS BTC
++ CAD ++	100	-519,344.40 -351,478.34	-519,344.40 -351,478.22	25MAR03 .00 .00	25MAR03	1.477600 -519,344.40 -.12	SS BTC
++ CAD ++	102	-30,254.57 -20,570.15	-30,254.57 -20,569.04	26MAR03 .00 .00	26MAR03	1.470800 -30,254.57 -1.11	SS BTC
CAD ++	104	-165,791.15 -112,813.79	-165,791.15 -112,914.57	31MAR03 .00 .00	31MAR03	1.469600 -165,791.15 100.78	SS BTC
++ CAD ++	110	-996,547.42 -679,101.45	-996,547.42 -679,100.69	08APR03 .00 .00	08APR03	1.467450 -996,547.42 -.75	SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			CAD - CANADIAN DOLLAR				
++ CAD ++	112	-471,042.00 -323,440.11	-471,042.00 -323,437.57	16APR03 .00 .00	16APR03	1.456350 -2.54	-471,042.00 SS BTC
++ CAD ++	114	-939,059.23 -645,534.63	-939,059.23 -645,534.24	21APR03 .00 .00	21APR03	1.454700 -.39	-939,059.23 SS BTC
++ CAD ++	116	-719,807.32 -497,379.30	-719,807.32 -497,377.56	22APR03 .00 .00	22APR03	1.447200 -1.74	-719,807.32 SS BTC
++ CAD ++	117	-726,337.95 -500,543.00	-726,337.95 -500,543.91	23APR03 .00 .00	23APR03	1.451100 .91	-726,337.95 SS BTC
++ CAD ++	120	-32,662.80 -22,404.01	-32,662.80 -22,405.56	24APR03 .00 .00	24APR03	1.457900 1.55	-32,662.80 SS BTC
++ CAD ++	122	-288,938.17 -199,901.87	-288,938.17 -199,898.99	29APR03 .00 .00	29APR03	1.445400 -2.88	-288,938.17 SS BTC
++ CAD ++	123	-439,874.04 -306,746.19	-439,874.04 -306,743.49	30APR03 .00 .00	30APR03	1.434000 -2.70	-439,874.04 SS BTC
++ CAD ++	127	-174,682.75 -123,146.11	-174,682.75 -123,142.38	01MAY03 .00 .00	01MAY03	1.418500 -3.73	-174,682.75 SS BTC
++ CAD ++	129	-90,034.50 -63,346.58	-90,034.50 -63,347.25	02MAY03 .00 .00	02MAY03	1.421300 67	-90,034.50 SS BTC

STATE STREET.

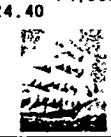
ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			CAD - CANADIAN DOLLAR				
++ CAD ++	131	-258,422.00 -182,863.01	-258,422.00 -182,861.04	05MAY03 .00 .00	05MAY03	1.413200 -1.97	-258,422.00 SS BTC
++ CAD ++	133	-22,917.30 -16,277.65	-22,917.30 -16,276.37	06MAY03 .00 .00	06MAY03	1.407900 -1.28	-22,917.30 SS BTC
++ CAD ++	134	-30,987.00 -22,121.72	-30,987.00 -22,119.91	07MAY03 .00 .00	07MAY03	1.400750 -1.81	-30,987.00 SS BTC
++ CAD ++	143	-33,544.50 -24,381.81	-33,544.50 -24,378.70	15MAY03 .00 .00	15MAY03	1.375800 -3.11	-33,544.50 SS BTC
++ CAD ++	145	-24,613.00 -18,238.61	-24,613.00 -18,299.59	21MAY03 .00 .00	21MAY03	1.349500 60.98	-24,613.00 SS BTC
++ CAD ++	148	-53,001.90 -38,544.03	-53,001.90 -38,551.94	27MAY03 .00 .00	27MAY03	1.375100 7.91	-53,001.90 SS BTC
++ CAD ++	152	-113,795.10 -84,136.86	-113,795.10 -84,296.85	11JUN03 .00 .00	11JUN03	1.352500 159.99	-113,795.10 SS BTC
++ CAD ++	153	-272,247.50 -201,292.05	-272,247.50 -201,674.81	11JUN03 .00 .00	11JUN03	1.352500 382.76	-272,247.50 SS BTC
++ CAD ++	154	-12,328.40 -9,138.24	-12,328.40 -9,132.60	12JUN03 .00 .00	12JUN03	1.349100 -5.64	-12,328.40 SS BTC

STATE STREET.

ASSET-ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	CAD - CANADIAN DOLLAR				
++ CAD ++	162	30JUN03	30JUN03	1.355750	-544,495.00	SS BTC
	-544,495.00	-544,495.00	.00			
	-401,619.03	-401,620.59	.00		1.56	
CAD TOTAL						
	-13,700,033.81	-13,700,033.81	.00			
	-9,337,091.62	-9,334,397.05	.00		-2,694.57	-2,694.57
CURRENCY TRADES						
		CAD - CANADIAN DOLLAR				
++ CAD ++	022	24JAN03	24JAN03	1.522150	16,841.00	CT
	16,841.00	16,841.00	.00			
	11,063.96	11,050.52	.00		13.44	
++ CAD ++	032	30JAN03	30JAN03	1.531200	636,382.50	CT
	636,382.50	636,382.50	.00			
	415,610.31	416,746.89	.00		-1,136.58	
++ CAD ++	037	31JAN03	31JAN03	1.528000	2,115,258.29	CT
	2,115,258.29	2,115,258.29	.00			
	1,384,331.34	1,384,331.33	.00		.01	
++ CAD ++	101	25MAR03	25MAR03	1.477600	519,344.40	CT
	519,344.40	519,344.40	.00			
	351,478.34	351,478.33	.00		.01	
++ CAD ++	108	26MAR03	26MAR03	1.470800	30,254.57	CT
	30,254.57	30,254.57	.00			
	20,570.15	20,556.40	.00		13.75	
++ CAD ++	103	28MAR03	28MAR03	1.468000	165,791.15	CT
	165,791.15	165,791.15	.00			
	112,936.75	112,897.98	.00		38.77	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	CAD - CANADIAN DOLLAR				
++ CAD ++	106	04APR03	04APR03	1.471800	260,632.50	CT
	260,632.50	260,632.50	.00			
	177,084.18	177,114.45	.00		-30.27	
++ CAD ++	135	08MAY03	08MAY03	1.394300	528,867.50	CT
	528,867.50	528,867.50	.00			
	379,306.82	379,206.10	.00		100.72	
++ CAD ++	139	13MAY03	13MAY03	1.388100	30,987.00	CT
	30,987.00	30,987.00	.00			
	22,323.32	22,225.63	.00		97.69	
CAD TOTAL						
	4,304,358.91	4,304,358.91	.00			
	2,874,705.17	2,875,607.63	.00		-902.46	-902.46
		EUR - EURO CURRENCY				
++ EUR ++	156	26JUN03	26JUN03	0.874929	-3,858,866.49	CT BTC
	-3,858,866.49	-3,858,866.49	.00			
	-4,410,491.01	-4,483,180.34	.00		72,689.33	
EUR TOTAL						
	-3,858,866.49	-3,858,866.49	.00			
	-4,410,491.01	-4,483,180.34	.00		72,689.33	72,689.33
		ZAR - SOUTH AFRICAN RAND				
++ ZAR ++	141	30APR03	30APR03	7.259950	74,031.12	CT
	74,031.12	74,031.12	.00			
	10,197.19	10,321.59	.00		-124.40	



STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / NET	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				ZAR - SOUTH AFRICAN RAND					
ZAR TOTAL		74,031.12		74,031.12		.00			
		10,197.19		10,321.59		.00		-124.40	-124.40
MISCELLANEOUS DISBURSEMEN									
				EUR - EURO CURRENCY					
++ EUR ++						26JUN03	26JUN03	0.860733	
	155	3,858,866.49		3,858,866.49		.00		3,858,866.49	MD
		4,483,231.09		4,482,437.95		.00		793.14	
EUR TOTAL		3,858,866.49		3,858,866.49		.00			
		4,483,231.09		4,482,437.95		.00		793.14	793.14
FOREIGN CASH TOTAL		-6,379,449.18		-6,449,210.22		.00		69,761.04	69,761.04

STATE STREET.

CAD CANADIAN DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	148,549.74		
	100,129.17	738,989.41	839,118.58
EQUITY TOTAL	148,549.74		
	100,129.17	738,989.41	839,118.58
CURRENCY TOTAL	148,549.74		
	100,129.17	738,989.41	839,118.58

STATE STREET.

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

CAD CANADIAN DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-1,055,577.88 -713,100.75	.00	-713,100.75
EQUITY TOTAL	-1,055,577.88 -713,100.75	.00	-713,100.75
CURRENCY TOTAL	-1,055,577.88 -713,100.75	.00	-713,100.75

STATE STREET.

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

CAD CANADIAN DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-907,028.14 -612,971.58	738,989.41	126,017.83
EQUITY TOTAL	-907,028.14 -612,971.58	738,989.41	126,017.83
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-2,694.57	-2,694.57
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	-902.46	-902.46
FOREIGN CASH TOTAL	.00 .00	-3,597.03	-3,597.03
CURRENCY TOTAL	-907,028.14 -612,971.58	735,392.38	122,420.80

STATE STREET.

EUR EURO CURRENCY	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	72,689.33	72,689.33
** BIFURCATE MISCELLANEOUS DISBURSEMEN			
** BIFURCATE	.00 .00	793.14	793.14
FOREIGN CASH TOTAL	.00	73,482.47	73,482.47
CURRENCY TOTAL	.00	73,482.47	73,482.47

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	7.41	.00	7.41
** BIFURCATE DEPOSITORY RECEIPTS	24,048.54	.00	24,048.54
EQUITY TOTAL	24,055.95	.00	24,055.95
CURRENCY TOTAL	24,055.95	.00	24,055.95

STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE DEPOSITORY RECEIPTS	-61,172.71	.00	-61,172.71
EQUITY TOTAL	-61,172.71	.00	-61,172.71
CURRENCY TOTAL	-61,172.71	.00	-61,172.71

STATE STREET.

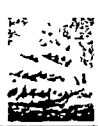
USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	7.41	.00	7.41
** BIFURCATE DEPOSITORY RECEIPTS	-37,124.17	.00	-37,124.17
EQUITY TOTAL	-37,116.76 -37,116.76	.00	-37,116.76
CURRENCY TOTAL	-37,116.76 -37,116.76	.00	-37,116.76

STATE STREET.

ZAR SOUTH AFRICAN RAND USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES	.00		
** BIFURCATE SPOTS	.00	-124.40	-124.40
FOREIGN CASH TOTAL	.00		
	.00	-124.40	-124.40
CURRENCY TOTAL	.00		
	.00	-124.40	-124.40

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	100,136.58	738,989.41	839,125.99
** BIFURCATE DEPOSITORY RECEIPTS	24,048.54	.00	24,048.54
EQUITY TOTAL	124,185.12	738,989.41	863,174.53
CURRENCY TOTAL	124,185.12	738,989.41	863,174.53



STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-713.100.75	.00	-713.100.75
** BIFURCATE DEPOSITORY RECEIPTS	-61.172.71	.00	-61.172.71
EQUITY TOTAL	-774.273.46	.00	-774.273.46
CURRENCY TOTAL	-774.273.46	.00	-774.273.46

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-612.964.17	738.989.41	126.025.24
** BIFURCATE DEPOSITORY RECEIPTS	-37.124.17	.00	-37.124.17
EQUITY TOTAL	-650.088.34	738.989.41	88.901.07
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	-2.694.57	-2.694.57
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	71.662.47	71.662.47
** BIFURCATE MISCELLANEOUS DISBURSEMEN	.00	793.14	793.14
FOREIGN CASH TOTAL	.00	69.761.04	69.761.04
CURRENCY TOTAL	-650.088.34	808.750.45	158.662 11

STATE STREET.

KAUFFMAN-CASH ACCT
EWING MARION KAUFFMAN FOUNDATI
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	12,044,463.34	11,918,438.10	1,136,610.500	60
DEPOSITORY RECEIPTS	3,636,023.63	3,673,147.80	103,908.000	5
TOTAL	15,680,486.97	15,591,585.90	1,240,518.500	65
FOREIGN CASH				
SECURITY SETTLEMENTS	9,337,091.62	9,334,397.05	N/A	N/A
SECURITY SETTLEMENTS	-9,337,091.62	-9,334,397.05	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	4,410,491.01	4,483,180.34	N/A	N/A
SPOTS	-1,525,588.65	-1,597,251.12	N/A	N/A
MISCELLANEOUS DISBUR	4,483,231.09	4,482,437.95	N/A	N/A
TOTAL	7,368,133.45	7,368,367.17	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-9,337,091.62	-9,334,397.05	-13,700,033.81	45
CURRENCY TRADES	-4,410,491.01	-4,483,180.34	-3,858,866.49	1
TOTAL	-13,747,582.63	-13,817,577.39	-17,558,900.30	46

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
EQUITY																		
COMMON STOCK																		
				GBP - POUND STERLING														
005958905	ARM HLDGS	662	49,949.90	79,557.69	ORD GBP0.0005		36,169.40	57,011.47	07MAY03	12MAY03	13,780.50	21,948.89	0.627845	597.33	28MAR03 TO 28MAR03	70,000.000		
	28MAR03 BUY LOT	564						59,084.40			12,258.90 S	19,525.36 S		947.93 S		70,000.000		
		794	62,874.00	104,855.01			41,336.46	65,155.97	11JUN03	16JUN03	21,537.54	35,918.17	0.599628	3,780.87	28MAR03 TO 28MAR03	80,000.000		
	28MAR03 BUY LOT	564						67,525.03			19,798.57 S	33,018.09 S		4,311.89 S		80,000.000		
005958905	TOTAL		112,823.90	184,412.70			77,505.86	122,167.44			35,318.04	57,867.06		4,378.20				62,245.26
	GBP TOTAL		112,823.90	184,412.70			77,505.86	122,167.44			35,318.04	57,867.06		4,378.20				62,245.26
				USD - US DOLLAR														
G6852T105	PARTNERRE LTD	165	48,428.54		COM		43,244.23		02JUL02	08JUL02	5,184.31		1.000000	.00	17AUG00 TO 17AUG00	1,000.000		
	17AUG00 BUY LOT	189						41,497.50			6,931.04 L			.00 L		1,000.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)																	
				USD - US DOLLAR														
		225	51,431.48				47,568.65		12JUL02	17JUL02	3,862.83		1.000000	.00	17AUG00 TO 17AUG00	1,100.000		
	17AUG00 BUY LOT	189						45,647.25			5,784.23 L			.00 L		1,100.000		
		526	63,863.56				56,173.17		02OCT02	07OCT02	7,690.39		1.000000	.00	17AUG00 TO 17AUG00	1,300.000		
	17AUG00 BUY LOT	189						53,946.75			9,916.81 L			.00 L		1,300.000		
		563	91,229.25				86,420.27		08OCT02	11OCT02	4,808.98		1.000000	.00	17AUG00 TO 17AUG00	2,000.000		
	17AUG00 BUY LOT	189						82,995.00			8,234.25 L			.00 L		2,000.000		
		615	106,399.99				86,420.27		18OCT02	23OCT02	19,979.72		1.000000	.00	17AUG00 TO 17AUG00	2,000.000		
	17AUG00 BUY LOT	189						82,995.00			23,404.99 L			.00 L		2,000 000		
		659	57,529.58				47,531.15		01NOV02	06NOV02	9,998.43		1.000000	.00	17AUG00 TO 17AUG00	1,100 000		
	17AUG00 BUY LOT	189						45,647.25			11,882.33 L			.00 L		1,100.000		
		805	49,698.50				43,404.12		22NOV02	27NOV02	6,294.38		1.000000	.00	17AUG00 TO 17AUG00	1,000.000		
	17AUG00 BUY LOT	189														1,000.000		

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			41,497.50	8,201.00 L		.00 L	
				22JAN03	27JAN03	1.000000	17AUG00 TO 28AUG00
217		88,774.38	73,787.01	14,987.37		.00	1,700.000
17AUG00 BUY LOT	189		29,048.25	7,505.91 L		.00 L	700.000
28AUG00 BUY LOT	246		40,685.00	11,535.22 L		.00 L	1,000.000
				24JAN03	29JAN03	1.000000	28AUG00 TO 29AUG00
229		57,693.26	47,744.54	9,948.72		.00	1,100.000
28AUG00 BUY LOT	246		20,342.50	5,881.71 L		.00 L	500.000
29AUG00 BUY LOT	253		23,688.72	7,780.33 L		.00 L	600.000
				30JAN03	04FEB03	1.000000	29AUG00 TO 16JAN01
251		160,834.83	138,893.19	21,941.64		.00	3,200.000
16JAN01 BUY LOT	206		63,778.00	1,561.15 L		.00 L	1,300.000
29AUG00 BUY LOT	253		75,014.28	20,481.40 L		.00 L	1,900.000
				10FEB03	13FEB03	1.000000	16JAN01 TO 07NOV02
296		1,394,581.97	1,215,315.45	179,266.52		.00	28,000.000
20NOV01 BUY LOT	060		75,675.00	-965.25 L		.00 L	1,500.000
13DEC01 BUY LOT	171		68,389.02	1,340.08 L		.00 L	1,400.000
08JUN01 BUY LOT	176		100,329.12	-10,677.42 L		.00 L	1,800.000
16JAN01 BUY LOT	206		58,872.00	895.80 L		.00 L	1,200.000
19JAN01 BUY LOT	226					.00 L	2,000.000

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			100,554.20	-941.20 L		.00 L	
22JAN01 BUY LOT	236		88,714.50	-4,043.45 L		.00 L	1,700.000
22JUL02 BUY LOT	251		70,386.97	14,284.08 S		.00 S	1,700.000
26JUL02 BUY LOT	275		43,800.00	6,006.50 S		.00 S	1,000.000
23JAN01 BUY LOT	287		123,603.22	5,893.68 L		.00 L	2,600.000
31JAN01 BUY LOT	338		104,982.57	-388.92 L		.00 L	2,100.000
06SEP02 BUY LOT	413		31,469.41	3,395.14 S		.00 S	700.000
18SEP01 BUY LOT	575		208,205.04	75,692.00 L		.00 L	5,700.000
19SEP01 BUY LOT	587		59,007.00	25,664.05 L		.00 L	1,700.000
10APR01 BUY LOT	635		88,609.32	1,042.38 L		.00 L	1,800.000
07NOV02 BUY LOT	698		54,320.75	466.38 S		.00 S	1,100.000
66852T105 TOTAL		2,170,465.34	1,886,502.05	283,963.29		.00	283,963.29
67127P100	PLATINUM UNDERWRITERS HOLDINGSSHS			29OCT02	01NOV02	1.000000	28OCT02 TO 28OCT02
647		86,926.17	78,750.00	8,176.17		.00	3,500.000
28OCT02 BUY LOT	646		78,750.00	8,176.17 S		.00 S	3,500.000
?10103	UTI WORLDWIDE INC SHS			13JAN03	16JAN03	1.000000	12DEC02 TO 12DEC02
158		24,331.76	23,000.00	1,331.76		.00	1,000.000
12DEC02 BUY LOT	047		23,000.00	1,331.76 S		.00 S	1,000.000
12DEC02 BUY LOT	047		29,900.00	2,663.10 S		.00 S	1,300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	161			13JAN03	16JAN03	1.000000 12DEC02 TO 12DEC02
		32,563.10	29,900.00	2,663.10		.00 1,300.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	164			14JAN03	17JAN03	1.000000 12DEC02 TO 12DEC02
		73,854.47	69,000.00	4,854.47		.00 3,000.000
12DEC02	BUY LOT 047		69,000.00	4,854.47 S		.00 S 3,000.000
	218			22JAN03	27JAN03	1.000000 12DEC02 TO 12DEC02
		24,519.46	23,000.00	1,519.46		.00 1,000.000
12DEC02	BUY LOT 047		23,000.00	1,519.46 S		.00 S 1,000.000
12DEC02	BUY LOT 047		78,200.00	5,590.47 S		.00 S 3,400.000
	220			22JAN03	27JAN03	1.000000 12DEC02 TO 12DEC02
		83,790.47	78,200.00	5,590.47		.00 3,400.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	269			03FEB03	06FEB03	1.000000 12DEC02 TO 12DEC02
		29,098.40	27,600.00	1,498.40		.00 1,200.000
12DEC02	BUY LOT 047		27,600.00	1,498.40 S		.00 S 1,200.000
	276			04FEB03	07FEB03	1.000000 12DEC02 TO 12DEC02
		7,208.78	6,900.00	308.78		.00 300.000
12DEC02	BUY LOT 047					.00 300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
			6,900.00	308.78 S		.00 S
	283			05FEB03	10FEB03	1.000000 12DEC02 TO 12DEC02
		7,215.41	6,900.00	315.41		.00 300.000
12DEC02	BUY LOT 047		6,900.00	315.41 S		.00 S 300.000
	300			11FEB03	14FEB03	1.000000 12DEC02 TO 12DEC02
		14,510.38	13,800.00	710.38		.00 600.000
12DEC02	BUY LOT 047		13,800.00	710.38 S		.00 S 600.000
12DEC02	BUY LOT 047		62,100.00	3,373.02 S		.00 S 2,700.000
12DEC02	BUY LOT 047		163,300.00	13,129.67 S		.00 S 7,100.000
	301			11FEB03	14FEB03	1.000000 12DEC02 TO 12DEC02
		65,473.02	62,100.00	3,373.02		.00 2,700.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	305			11FEB03	14FEB03	1.000000 12DEC02 TO 12DEC02
		176,429.67	163,300.00	13,129.67		.00 7,100.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	317			13FEB03	19FEB03	1.000000 12DEC02 TO 12DEC02
		176,074.68	163,300.00	12,774.68		.00 7,100.000
12DEC02	BUY LOT 047		163,300.00	12,774.68 S		.00 S 7,100.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	325	117,261.46	108,100.00	9,161.46	18FEB03 21FEB03	1.000000 .00	12DEC02 TO 12DEC02 4,700.000
12DEC02 BUY LOT 047			108,100.00	9,161.46 S		.00 S	4,700.000
	335	22,274.32	20,700.00	1,574.32	19FEB03 24FEB03	1.000000 .00	12DEC02 TO 12DEC02 900.000
12DEC02 BUY LOT 047			20,700.00	1,574.32 S		.00 S	900.000
	350	24,749.25	23,000.00	1,749.25	21FEB03 26FEB03	1.000000 .00	12DEC02 TO 12DEC02 1,000.000
12DEC02 BUY LOT 047			23,000.00	1,749.25 S		.00 S	1,000.000
	363	69,517.14	64,400.00	5,117.14	25FEB03 28FEB03	1.000000 .00	12DEC02 TO 12DEC02 2,800.000
12DEC02 BUY LOT 047			64,400.00	5,117.14 S		.00 S	2,800.000
	367	47,047.33	43,700.00	3,347.33	26FEB03 03MAR03	1.000000 .00	12DEC02 TO 12DEC02 1,900.000
12DEC02 BUY LOT 047			43,700.00	3,347.33 S		.00 S	1,900.000
	371	34,648.95	32,200.00	2,448.95	27FEB03 04MAR03	1.000000 .00	12DEC02 TO 12DEC02 1,400.000
12DEC02 BUY LOT 047							1,400.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			32,200.00	2,448.95 S		.00 S	
	376	118,945.21	110,400.00	8,545.21	28FEB03 05MAR03	1.000000 .00	12DEC02 TO 12DEC02 4,800.000
12DEC02 BUY LOT 047			110,400.00	8,545.21 S		.00 S	4,800.000
	437	94,584.46	87,400.00	7,184.46	03MAR03 06MAR03	1.000000 .00	12DEC02 TO 12DEC02 3,800.000
12DEC02 BUY LOT 047			87,400.00	7,184.46 S		.00 S	3,800.000
687210103 TOTAL		1,244,097.72	1,156,900.00	87,197.72		.00	87,197.72
695089101 WEATHERFORD INTL LTD			COMMON STOCK		23DEC02 27DEC02	1.000000	27JUN02 TO 27JUN02
	100	148,645.42	156,080.51	-7,435.09		.00	3,500.000
27JUN02 BUY LOT 137			159,355.00	-10,709.58 S		.00 S	3,500.000
	396	147,013.58	164,858.17	-17,844.59	03MAR03 06MAR03	1.000000 .00	27JUN02 TO 27JUN02 3,700.000
7JUN02 BUY LOT 137			168,461.00	-21,447.42 S		.00 S	3,700.000
	541	11,372.71	13,366.88	-1,994.17	31MAR03 03APR03	1.000000 .00	27JUN02 TO 27JUN02 300.000
27JUN02 BUY LOT 137			13,659.00	-2,286.29 S		.00 S	300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
				27JUN03 02JUL03	1.000000	27JUN02 TO 27JUN02
	065	189,523.31	196,047.56	-6,524.25	.00	4,400.000
27JUN02	BUY LOT 137		200,332.00	-10,808.69 S	.00 S	4,400.000
G95089101	TOTAL	496,555.02	530,353.12	-33,798.10	.00	-33,798.10
00738A106	ADTRAN INC		COM	04NOV02 07NOV02	1.000000	02FEB01 TO 02FEB01
	664	185,034.47	156,414.56	28,619.91	.00	6,500.000
02FEB01	BUY LOT 369		178,560.20	6,474.27 L	.00 L	6,500.000
02FEB01	BUY LOT 369		68,677.00	2,408.35 L	.00 L	2,500.000
				04NOV02 07NOV02	1.000000	02FEB01 TO 02FEB01
	669	71,085.35	60,159.45	10,925.90	.00	2,500.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
				05NOV02 08NOV02	1.000000	02FEB01 TO 05FEB01
	680	270,203.86	240,637.79	29,566.07	.00	10,000.000
02FEB01	BUY LOT 369		118,124.44	-1,936.78 L	.00 L	4,300.000
05FEB01	BUY LOT 371		150,872.16	3,144.04 L	.00 L	5,700.000
				22NOV02 27NOV02	1.000000	05FEB01 TO 05FEB01
	789	91,521.54	72,191.34	19,330.20	.00	3,000.000
05FEB01	BUY LOT 371					3,000.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
			79,406.40	12,115.14 L	.00 L	
				25NOV02 29NOV02	1.000000	05FEB01 TO 05FEB01
	817	158,274.22	120,318.89	37,955.33	.00	5,000.000
05FEB01	BUY LOT 371		132,344.00	25,930.22 L	.00 L	5,000.000
				26NOV02 02DEC02	1.000000	05FEB01 TO 05FEB01
	828	155,008.32	120,318.89	34,689.43	.00	5,000.000
05FEB01	BUY LOT 371		132,344.00	22,664.32 L	.00 L	5,000.000
				02DEC02 05DEC02	1.000000	05FEB01 TO 05FEB01
	009	167,509.95	120,318.89	47,191.06	.00	5,000.000
05FEB01	BUY LOT 371		132,344.00	35,165.95 L	.00 L	5,000.000
				09DEC02 12DEC02	1.000000	05FEB01 TO 05FEB01
	035	35,143.94	26,470.16	8,673.78	.00	1,100.000
05FEB01	BUY LOT 371		29,115.68	6,028.26 L	.00 L	1,100.000
				10DEC02 13DEC02	1.000000	05FEB01 TO 09FEB01
	039	58,993.22	45,721.18	13,272.04	.00	1,900.000
05FEB01	BUY LOT 371		2,646.88	458.03 L	.00 L	100.000
09FEB01	BUY LOT 380		42,774.84	13,113.47 L	.00 L	1,800.000

STATE STREET.
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ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	054	65,794.41	48,127.56	12DEC02 17DEC02 17,666.85	1.000000 .00	25JUN01 TO 09JUL01 2,000.000
25JUN01 BUY LOT	242		28,474.05	20,871.76 L	.00 L	1,500.000
09JUL01 BUY LOT	286		9,550.00	6,898.60 L	.00 L	500.000
	046	95,629.61	72,191.34	13DEC02 18DEC02 23,438.27	1.000000 .00	09FEB01 TO 09FEB01 3,000.000
09FEB01 BUY LOT	380		71,291.40	24,338.21 L	.00 L	3,000.000
	053	535,599.77	404,271.48	16DEC02 19DEC02 131,328.29	1.000000 .00	09FEB01 TO 25JUN01 16,800.000
11JUN01 BUY LOT	197		55,000.00	15,138.07 L	.00 L	2,200.000
15JUN01 BUY LOT	216		55,628.26	17,697.90 L	.00 L	2,300.000
21JUN01 BUY LOT	234		104,600.08	61,180.80 L	.00 L	5,200.000
25JUN01 BUY LOT	242		47,456.75	32,245.59 L	.00 L	2,500.000
09FEB01 BUY LOT	380		38,022.08	12,987.42 L	.00 L	1,600.000
14FEB01 BUY LOT	403		24,125.00	7,755.94 L	.00 L	1,000.000
16FEB01 BUY LOT	412		48,500.00	15,261.88 L	.00 L	2,000.000
	084	67,970.91	52,940.31	20DEC02 26DEC02 15,030.60	1.000000 .00	09JUL01 TO 09JUL01 2,200.000
09JUL01 BUY LOT	286		42,020.00	25,950.91 L	.00 L	2,200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	101	932,479.88	721,913.37	23DEC02 27DEC02 210,566.51	1.000000 .00	09JUL01 TO 23AUG02 30,000.000
09JUL01 BUY LOT	286		42,020.00	26,361.86 L	.00 L	2,200.000
10JUL01 BUY LOT	299		191,338.44	122,596.45 L	.00 L	10,100.000
23AUG02 BUY LOT	367		287,142.46	154,231.35 S	.00 S	14,200.000
20SEP01 BUY LOT	602		66,710.00	42,079.32 L	.00 L	3,500.000
00738A106 TOTAL		2,890,249.45	2,261,995.21	628,254.24	.00	628,254.24
00971T101 AKAMAI TECHNOLOGIES INC	COM			22NOV02 27NOV02	1.000000	18MAR02 TO 18MAR02
	794	30,909.86	39,796.19	-8,886.33	.00	12,000.000
18MAR02 BUY LOT	564		50,418.00	-19,508.14 S	.00 S	12,000.000
	434	50,164.28	111,760.98	03MAR03 06MAR03 -61,596.70	1.000000 .00	18MAR02 TO 18MAR02 33,700.000
18MAR02 BUY LOT	564		141,590.55	-91,426.27 S	.00 S	33,700.000
	554	1,780.95	4,311.25	31MAR03 03APR03 -2,530.30	1.000000 .00	18MAR02 TO 18MAR02 1,300.000
18MAR02 BUY LOT	564		5,461.95	-3,681.00 L	.00 L	1,300.000
	669			12MAY03 15MAY03	1.000000	18MAR02 TO 19MAR02 20,000.000

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ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	64,412.96	66,326.99	-1,914.03	.00	
18MAR02 BUY LOT 564		76,887.45	-17,949.59 L	.00 L	18,300.000
19MAR02 BUY LOT 571		7,324.28	-1,849.18 L	.00 L	1,700.000
			15MAY03 20MAY03	1.000000	19MAR02 TO 19MAR02
686	112,887.68	99,490.49	13,397.19	.00	30,000.000
19MAR02 BUY LOT 571		129,252.00	-16,364.32 L	.00 L	30,000.000
			29MAY03 03JUN03	1.000000	19MAR02 TO 20MAR02
733	72,882.57	66,326.99	6,555.58	.00	20,000.000
19MAR02 BUY LOT 571		80,136.24	-12,355.45 L	.00 L	18,600.000
20MAR02 BUY LOT 578		5,782.00	-680.22 L	.00 L	1,400.000
			09JUN03 12JUN03	1.000000	20MAR02 TO 21MAR02
770	82,846.09	66,326.99	16,519.10	.00	20,000.000
20MAR02 BUY LOT 578		25,606.00	76.29 L	.00 L	6,200.000
20MAR02 BUY LOT 580		37,665.00	858.43 L	.00 L	9,300.000
21MAR02 BUY LOT 587		18,281.70	358.67 L	.00 L	4,500.000
			27JUN03 02JUL03	1.000000	21MAR02 TO 22MAR02
104	172,363.97	113,087.52	59,276.45	.00	34,100.000
21MAR02 BUY LOT 587		134,878.32	32,936.45 L	.00 L	33,200.000
22MAR02 BUY LOT 590		3,852.00	697.20 L	.00 L	900.000

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(CONTINUED)		USD - US DOLLAR			
00971T101 TOTAL	588,248.36	567,427.40	20,820.96	.00	20,820.96
011659109 ALASKA AIR GROUP INC COM			11NOV02 14NOV02	1.000000	31JUL00 TO 31JUL00
720	222,090.29	290,748.37	-68,658.08	.00	10,000.000
31JUL00 BUY LOT 007		332,499.50	-110,409.21 L	.00 L	10,000.000
			14JAN03 17JAN03	1.000000	31JUL00 TO 31JUL00
163	120,146.87	145,374.19	-25,227.32	00	5,000.000
31JUL00 BUY LOT 007		166,249.75	-46,102.88 L	.00 L	5,000.000
31JUL00 BUY LOT 007		1,017,448.47	-284,098.76 L	.00 L	30,600.000
29AUG00 BUY LOT 252		15,403.92	-1,024.51 L	.00 L	600.000
22JAN01 BUY LOT 233		48,699.52	-10,380.68 L	00 L	1,600.000
29AUG00 BUY LOT 252		61,615.68	-4,137.42 L	.00 L	2,400.000
10APR01 BUY LOT 649		96,496.00	-7,883.67 L	.00 L	3,700.000
08JUN01 BUY LOT 160		90,281.28	-13,531.59 L	.00 L	3,200.000
21SEP01 BUY LOT 610		17,980.00	6,004.28 L	.00 L	1,000.000
10APR01 BUY LOT 649		86,064.00	-6,915.89 L	.00 L	3,300.000
18APR01 BUY LOT 705		75,404.00	-8,248.03 L	.00 L	2,800.000
			14JAN03 17JAN03	1.000000	31JUL00 TO 29AUG00
165	747,729.12	907,134.93	-159,405.81	00	31,200.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS / DTL FUND RSN
	(CONTINUED)		USD - US DOLLAR				
	166	184,409.43	223,876.25	-39,466.82	14JAN03 17JAN03	1.000000 .00	29AUG00 TO 10APR01 7 700.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	167	247,038.05	299,470.83	-52,432.78	14JAN03 17JAN03	1.000000 .00	10APR01 TO 21SEP01 10,300.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	171	307,841.47	375,065.40	-67,223.93	15JAN03 21JAN03	1.000000 .00	21SEP01 TO 25OCT01 12,900.000
21SEP01	BUY LOT 610		53,940.00	17,651.04 L		.00 L	3,000.000
25SEP01	BUY LOT 667		117,500.04	32,841.14 L		.00 L	6,300.000
28SEP01	BUY LOT 670		61,022.18	20,114.33 L		.00 L	3,400.000
25OCT01	BUY LOT 790		4,642.20	130.54 L		.00 L	200.000
	181	304,848.76	375,065.40	-70,216.64	16JAN03 22JAN03	1.000000 .00	25OCT01 TO 16OCT02 12,900.000
16MAY02	BUY LOT 011		40,418.00	-7,333.64 S		.00 S	1,400.000
16OCT02	BUY LOT 600		88,461.88	34,422.89 S		.00 S	5,200.000
25OCT01	BUY LOT 790		146,229.30	2,650.33 L		.00 L	6,300.000

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	(CONTINUED)		USD - US DOLLAR				
011659109	TOTAL	2,134,103.99	2,616,735.37	-482,631.38		.00	-482,631.38
024061103	AMERICAN AXLE + MFG HLDGS INC COM				27JUN03 02JUL03	1.000000	05FEB03 TO 05FEB03
	057	79,944.36	79,606.26	338.10		.00	3,300.000
05FEB03	BUY LOT 281		83,901.51	-3,957.15 S		.00 S	3,300.000
03232P405	AMSURG CORP COM				29JUL02 01AUG02	1.000000	04FEB02 TO 04FEB02
	278	274,514.17	217,621.60	56,892.57		.00	9,500.000
04FEB02	BUY LOT 410		218,025.00	56,489.17 S		.00 S	9,500.000
	296	115,553.51	89,339.39	26,214.12	05AUG02 08AUG02	1.000000 .00	04FEB02 TO 04FEB02 3,900.000
04FEB02	BUY LOT 410		89,505.00	26,048.51 S		.00 S	3,900.000
	322	135,800.58	100,793.16	35,007.42	12AUG02 15AUG02	1.000000 .00	04FEB02 TO 04FEB02 4,400.000
04FEB02	BUY LOT 410		100,980.00	34,820.58 S		.00 S	4,400.000
	334	117,746.42	89,339.39	28,407.03	14AUG02 19AUG02	1.000000 .00	04FEB02 TO 04FEB02 3,900.000
04FEB02	BUY LOT 410		89,505.00	28,241.42 S		.00 S	3,900.000

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(CONTINUED)		USD - US DOLLAR			
354	238,914.49	167,225.02	20AUG02 23AUG02 71,689.47	1.000000 .00	04FEB02 TO 04FEB02 7,300.000
04FEB02 BUY LOT 410		167,535.00	71,379.49 S	.00 S	7,300.000
472	240,273.23	201,586.32	23SEP02 26SEP02 38,686.91	1.000000 .00	04FEB02 TO 04FEB02 8,800.000
04FEB02 BUY LOT 410		201,960.00	38,313.23 S	.00 S	8,800.000
488	138,263.83	119,119.19	25SEP02 30SEP02 19,144.64	1.000000 .00	04FEB02 TO 04FEB02 5,200.000
04FEB02 BUY LOT 410		119,340.00	18,923.83 S	.00 S	5,200.000
819	18,857.43	18,353.47	26NOV02 02DEC02 503.96	1.000000 .00	04FEB02 TO 04FEB02 800.000
04FEB02 BUY LOT 410		18,360.00	497.43 S	00 S	800.000
415	143,976.01	127,681.65	03MAR03 06MAR03 16,294.36	1.000000 .00	04FEB02 TO 07FEB02 5,800.000
04FEB02 BUY LOT 410		107,865.00	8,805.21 L	.00 L	4,700.000
07FEB02 BUY LOT 421		24,992.00	2,313.80 L	.00 L	1,100.000
480			11MAR03 14MAR03	1.000000	07FEB02 TO 07FEB02

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(CONTINUED)		USD - US DOLLAR			
	121,464.33	110,070.39	11,393.94	.00	
07FEB02 BUY LOT 421		113,600.00	7,864.33 L	.00 L	5,000.000
559	30,364.27	26,416.89	31MAR03 03APR03 3,947.38	1.000000 .00	07FEB02 TO 07FEB02 1,200.000
07FEB02 BUY LOT 421		27,264.00	3,100.27 L	.00 L	1,200.000
599	127,094.04	110,070.39	14APR03 17APR03 17,023.65	1.000000 .00	07FEB02 TO 07FEB02 5,000.000
07FEB02 BUY LOT 421		113,600.00	13,494.04 L	.00 L	5,000.000
692	113,737.47	88,056.31	16MAY03 21MAY03 25,681.16	1.000000 .00	07FEB02 TO 07FEB02 4,000.000
07FEB02 BUY LOT 421		90,880.00	22,857.47 L	.00 L	4,000.000
712	227,589.32	176,112.62	21MAY03 27MAY03 51,476.70	1.000000 .00	07FEB02 TO 07FEB02 8,000.000
07FEB02 BUY LOT 421		181,760.00	45,829.32 L	.00 L	8,000.000
070	152,218.93	116,674.61	27JUN03 02JUL03 35,544.32	1.000000 .00	07FEB02 TO 11FEB02 5,300.000
07FEB02 BUY LOT 421		18,176.00	4,800.44 L	00 L	800.000
11FEB02 BUY LOT 425		101,340.00	27,902.49 L	00 L	4,500.000

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(CONTINUED)			USD - US DOLLAR			
03232P405 TOTAL		2,196,368.03	1,758,460.40	437,907.63	.00	437,907.63
034425108	ANDREW CORP		COM	09JUN03 12JUN03	1.000000	18FEB03 TO 18FEB03
	773	113,688.65	95,284.41	18,404.24	.00	12,000.000
18FEB03	BUY LOT 324		100,942.80	12,745.85 S	.00 S	12,000.000
	788			12JUN03 17JUN03	1.000000	18FEB03 TO 18FEB03
		77,116.37	63,522.94	13,593.43	.00	8,000.000
18FEB03	BUY LOT 324		67,295.20	9,821.17 S	.00 S	8,000.000
	046			26JUN03 01JUL03	1.000000	18FEB03 TO 18FEB03
		94,800.54	79,403.67	15,396.87	.00	10,000.000
18FEB03	BUY LOT 324		84,119.00	10,681.54 S	.00 S	10,000.000
	109			27JUN03 02JUL03	1.000000	18FEB03 TO 18FEB03
		134,954.31	110,371.11	24,583.20	.00	13,900.000
18FEB03	BUY LOT 324		116,925.41	18,028.90 S	.00 S	13,900.000
034425108 TOTAL		420,559.87	348,582.13	71,977.74	.00	71,977.74
037933108	APRIA HEALTHCARE GROUP INC		COM	09SEP02 12SEP02	1.000000	31JUL00 TO 31JUL00
	418	84,566.19	63,438.21	21,127.98	.00	5,000.000
31JUL00	BUY LOT 054					5,000.000

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(CONTINUED)			USD - US DOLLAR			
			49,880.88	34,685.31 L	.00 L	
	474			23SEP02 26SEP02	1.000000	31JUL00 TO 31JUL00
		115,273.52	90,626.01	24,647.51	.00	5,000.000
31JUL00	BUY LOT 054		71,258.40	44,015.12 L	.00 L	5,000.000
	485			25SEP02 30SEP02	1.000000	31JUL00 TO 31JUL00
		113,334.58	90,626.01	22,708.57	.00	5,000.000
31JUL00	BUY LOT 054		71,258.40	42,076.18 L	.00 L	5,000.000
	592			15OCT02 18OCT02	1.000000	31JUL00 TO 31JUL00
		235,667.89	181,252.03	54,415.86	.00	10,000.000
31JUL00	BUY LOT 054		142,516.80	93,151.09 L	.00 L	10,000.000
	159			13JAN03 16JAN03	1.000000	31JUL00 TO 31JUL00
		68,471.43	54,864.27	13,607.16	.00	3,000.000
31JUL00	BUY LOT 054		42,755.04	25,716.39 L	.00 L	3,000.000
	413			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
		121,542.48	100,584.50	20,957.98	.00	5,500.000
31JUL00	BUY LOT 054		78,384.24	43,158.24 L	.00 L	5,500.000
	077			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
		162,338.52	120,866.95	41,471.57	.00	5,500.000

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(CONTINUED)			USD - US DOLLAR				
31JUL00 BUY LOT	054		94,061.09	68,277.43 L		.00 L	6,600.000
037933108 TOTAL		901,194.61	702,257.98	198,936.63		.00	198,936.63
05164B106 AURORA FOODS INC		COM		210CT02	240CT02	1.000000	26SEP02 TO 26SEP02
	627	11,618.92	.00	11,618.92		.00	38,731.000
26SEP02 BUY LOT	520		-11,618.92	11,618.92 S		.00 S	38,731.000
054937107 BB+T CORP		COM		22JUL02	25JUL02	1.000000	31JUL00 TO 31JUL00
	252	108,071.74	75,283.05	32,788.69		.00	3,300.000
31JUL00 BUY LOT	030		69,630.77	38,440.97 L		.00 L	3,300.000
				16AUG02	21AUG02	1.000000	31JUL00 TO 31JUL00
	340	30,169.57	18,250.44	11,919.13		.00	800.000
31JUL00 BUY LOT	030		16,880.19	13,289.38 L		.00 L	800.000
				03SEP02	06SEP02	1.000000	31JUL00 TO 31JUL00
	392	85,317.53	52,470.00	32,847.53		.00	2,300.000
31JUL00 BUY LOT	030		48,530.54	36,786.99 L		.00 L	2,300.000
				23SEP02	26SEP02	1.000000	31JUL00 TO 31JUL00
	470	115,105.15	75,283.05	39,822.10		.00	3,300.000
31JUL00 BUY LOT	030						3,300.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			69,630.77	45,474.38 L		.00 L	
				06DEC02	11DEC02	1.000000	31JUL00 TO 31JUL00
	022	63,714.07	38,782.18	24,931.89		.00	1,700.000
31JUL00 BUY LOT	030		35,870.40	27,843.67 L		.00 L	1,700.000
				27JAN03	30JAN03	1.000000	31JUL00 TO 31JUL00
	239	168,294.92	116,346.53	51,948.39		.00	5,100.000
31JUL00 BUY LOT	030		107,611.20	60,683.72 L		.00 L	5,100.000
				03MAR03	06MAR03	1.000000	31JUL00 TO 31JUL00
	384	87,681.47	61,595.22	26,086.25		.00	2,700.000
31JUL00 BUY LOT	030		56,970.63	30,710.84 L		.00 L	2,700.000
				10MAR03	13MAR03	1.000000	31JUL00 TO 07JAN02
	476	1,513,073.10	1,076,775.71	436,297.39		.00	47,200.000
31JUL00 BUY LOT	030		812,359.04	421,821.35 L		.00 L	38,500.000
20NOV01 BUY LOT	067		65,835.00	-4,927.40 L		.00 L	1,900.000
08JUN01 BUY LOT	151		39,222.15	-3,959.85 L		.00 L	1,100.000
13DEC01 BUY LOT	176		65,949.00	-5,041.40 L		.00 L	1,900.000
22JAN01 BUY LOT	248		114,111.00	-14,735.44 L		.00 L	3,100.000
07JAN02 BUY LOT	278		25,620.00	-3,180.35 L		.00 L	700.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
054937107 TOTAL	2,171,427.55	1,514,786.18	656,641.37		.00	656,641.37
067901108 BARRICK GOLD CORP		COM		03MAR03 06MAR03	1.000000	05AUG02 TO 05AUG02
420	108,355.70	109,950.96	-1,595.26		.00	6,900.000
05AUG02 BUY LOT 301		110,178.51	-1,822.81 S		.00 S	6,900.000
				31MAR03 03APR03	1.000000	05AUG02 TO 05AUG02
539	1,577.96	1,593.49	-15.53		.00	100.000
05AUG02 BUY LOT 301		1,596.79	-18.83 S		.00 S	100.000
				27JUN03 02JUL03	1.000000	05AUG02 TO 05AUG02
087	145,252.31	132,223.20	13,029.11		.00	8,300.000
05AUG02 BUY LOT 301		132,533.57	12,718.74 S		.00 S	8,300.000
067901108 TOTAL	255,185.97	243,767.65	11,418.32		.00	11,418.32
073325102 BEA SYS INC		COM		07NOV02 13NOV02	1.000000	04APR01 TO 06JUL01
702	181,776.50	253,589.12	-71,812.62		.00	20,000.000
18JUN01 BUY LOT 225		115,478.80	-79,123.50 L		.00 L	4,000.000
19JUN01 BUY LOT 228		205,647.95	-141,117.29 L		.00 L	7,100.000
20JUN01 BUY LOT 231		92,000.00	-62,915.76 L		.00 L	3,200.000
06JUL01 BUY LOT 277		87,649.32	-57,656.20 L		.00 L	3,800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
04APR01 BUY LOT 597		16,520.08	-9,249.02 L		.00 L	800.000
12APR01 BUY LOT 684		47,856.00	-33,313.88 L		.00 L	1,600.000
				22NOV02 27NOV02	1.000000	06JUL01 TO 18JUL01
795	164,155.04	190,191.84	-26,036.80		.00	15,000.000
06JUL01 BUY LOT 277		74,369.12	-43,726.85 L		.00 L	2,800.000
10JUL01 BUY LOT 298		77,640.00	-44,808.99 L		.00 L	3,000.000
11JUL01 BUY LOT 304		88,615.00	-48,123.42 L		.00 L	3,700.000
18JUL01 BUY LOT 341		116,018.10	-55,827.92 L		.00 L	5,500.000
				26NOV02 02DEC02	1.000000	18JUL01 TO 26JUL01
825	152,238.40	177,512.38	-25,273.98		.00	14,000.000
18JUL01 BUY LOT 341		202,504.32	-98,112.27 L		.00 L	9,600.000
26JUL01 BUY LOT 368		89,031.80	-41,185.45 L		.00 L	4,400.000
				20DEC02 26DEC02	1.000000	26JUL01 TO 09AUG01
087	140,461.75	155,957.31	-15,495.56		.00	12,300.000
26JUL01 BUY LOT 368		103,195.95	-44,955.71 L		.00 L	5,100.000
AUG01 BUY LOT 403		101,182.40	-50,935.92 L		.00 L	4,400.000
09AUG01 BUY LOT 435		54,208.00	-22,232.97 L		.00 L	2,800.000
				31DEC02 06JAN03	1.000000	09AUG01 TO 10AUG01
124	42,811.77	46,913.99	-4,102.22		.00	3,700.000
09AUG01 BUY LOT 435						4,800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		23,232.00	-9,347.10 L	.00 L	
10AUG01 BUY LOT 442		47,554.75	-18,627.88 L	.00 L	2,500.000
			13JAN03 16JAN03	1.000000	10AUG01 TO 20AUG01
160	202,880.87	190,191.84	12,689.03	.00	15,000.000
10AUG01 BUY LOT 442		19,021.90	-5,496.51 L	.00 L	1,000.000
10AUG01 BUY LOT 443		87,500.74	-25,283.94 L	.00 L	4,600.000
15AUG01 BUY LOT 465		49,500.64	-11,629.54 L	.00 L	2,800.000
20AUG01 BUY LOT 483		110,290.62	-21,023.04 L	.00 L	6,600.000
			16JAN03 22JAN03	1.000000	20AUG01 TO 18SEP01
178	457,178.99	456,460.41	718.58	.00	36,000.000
20AUG01 BUY LOT 483		68,513.87	-16,446.26 L	.00 L	4,100.000
21AUG01 BUY LOT 487		95,352.00	-21,695.38 L	.00 L	5,800.000
22AUG01 BUY LOT 494		138,263.88	-27,778.96 L	.00 L	8,700.000
04SEP01 BUY LOT 539		74,965.00	-15,277.74 L	.00 L	4,700.000
10SEP01 BUY LOT 564		97,058.16	-9,432.19 L	.00 L	6,900.000
18SEP01 BUY LOT 577		70,760.00	2,896.61 L	.00 L	5,800.000
			27JAN03 30JAN03	1.000000	18SEP01 TO 21SEP01
241	108,625.81	114,115.10	-5,489.29	.00	9,000.000
18SEP01 BUY LOT 577		9,760.00	-104.37 L	.00 L	800.000
19SEP01 BUY LOT 589		82,999.54	5,108.06 L	.00 L	7,800.000
21SEP01 BUY LOT 614					900.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		9,677.61	1,184.97 L	.00 L	
			30JAN03 04FEB03	1.000000	21SEP01 TO 21SEP01
253	62,211.44	65,933.17	-3,721.73	.00	5,200.000
21SEP01 BUY LOT 614		22,581.09	2,542.76 L	.00 L	2,100.000
21SEP01 BUY LOT 620		30,582.43	6,505.16 L	.00 L	3,100.000
			31JAN03 05FEB03	1.000000	21SEP01 TO 28SEP01
257	56,095.42	60,861.39	-4,765.97	.00	4,800.000
21SEP01 BUY LOT 620		13,811.42	2,549.74 L	.00 L	1,400.000
24SEP01 BUY LOT 625		10,002.42	515.47 L	.00 L	900.000
28SEP01 BUY LOT 652		23,901.50	5,314.87 L	.00 L	2,500.000
			03FEB03 06FEB03	1.000000	28SEP01 TO 28SEP01
267	58,630.72	63,397.28	-4,766.56	.00	5,000.000
28SEP01 BUY LOT 652		47,803.00	10,827.72 L	.00 L	5,000.000
			18FEB03 21FEB03	1.000000	28SEP01 TO 05MAR02
322	101,885.08	116,650.99	-14,765.91	.00	9,200.000
05MAR02 BUY LOT 521		2,854.16	-639.27 S	.00 S	200.000
28SEP01 BUY LOT 652		38,242.40	6,055.46 L	.00 L	4,000.000
01OCT01 BUY LOT 657		45,709.50	9,662.83 L	.00 L	5,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR		
	491		12MAR03 17MAR03	1.000000	05MAR02 TO 05MAR02
	37,938.05	48,181.93	-10,243.88	.00	3,800.000
05MAR02 BUY LOT 521		54,229.04	-16,290.99 L	.00 L	3,800.000
	517		20MAR03 25MAR03	1.000000	05MAR02 TO 03APR02
	133,015.98	152,153.47	-19,137.49	.00	12,000.000
05MAR02 BUY LOT 521		78,489.40	-17,523.74 L	.00 L	5,500.000
03APR02 BUY LOT 619		84,904.30	-12,853.98 S	.00 S	6,500.000
	522		24MAR03 27MAR03	1.000000	03APR02 TO 03APR02
	55,190.10	63,397.28	-8,207.18	.00	5,000.000
03APR02 BUY LOT 619		65,311.00	-10,120.90 S	.00 S	5,000.000
	665		12MAY03 15MAY03	1.000000	03APR02 TO 04APR02
	108,806.89	126,794.56	-17,987.67	.00	10,000.000
03APR02 BUY LOT 619		45,717.70	-7,635.29 L	.00 L	3,500.000
04APR02 BUY LOT 622		79,820.00	-9,095.52 L	.00 L	6,500.000
	101		27JUN03 02JUL03	1.000000	12APR02 TO 24APR02
	110,832.19	128,062.50	-17,230.31	.00	10,100.000
12APR02 BUY LOT 652		105,216.93	-5,358.22 L	.00 L	9,100.000
24APR02 BUY LOT 693		10,953.60	19.88 L	.00 L	1,000.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR		
073325102 TOTAL					
	2,174,735.00	2,410,364.56	-235,629.56	.00	-235,629.56
126501105	CTS CORP COM		02DEC02 05DEC02	1.000000	02MAY01 TO 02MAY01
	011				10,000.000
	83,026.48	182,466.33	-99,439.85	.00	
02MAY01 BUY LOT 777		250,800.00	-167,773.52 L	.00 L	10,000.000
	262		03FEB03 06FEB03	1.000000	02MAY01 TO 02MAY01
	38,748.82	91,233.16	-52,484.34	.00	5,000.000
02MAY01 BUY LOT 777		87,780.00	-60,655.83 L	.00 L	3,500.000
02MAY01 BUY LOT 779		37,647.45	-26,022.80 L	.00 L	1,500.000
	670		12MAY03 15MAY03	1.000000	02MAY01 TO 02MAY01
	92,287.66	176,237.58	-83,949.92	.00	10,000.000
02MAY01 BUY LOT 779		250,983.00	-158,695.34 L	.00 L	10,000.000
	090		27JUN03 02JUL03	1.000000	02MAY01 TO 02MAY01
	117,294.48	202,673.22	-85,378.74	.00	11,500.000
4AY01 BUY LOT 779		288,630.45	-171,335.97 L	.00 L	11,500.000
126501105 TOTAL					
	331,357.44	652,610.29	-321,252.85	.00	-321,252.85
12686C109	CABLEVISION NY GROUP CLASS A CL A		28AUG02 28AUG02	1.000000	31JUL00 TO 31JUL00
	381				50

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		6.93	15.10	-8.17	.00	
31JUL00	BUY LOT 012					.750
			24.27	-17.34 L	.00 L	
				16SEP02 19SEP02	1.000000	31JUL00 TO 31JUL00
	444					8.412.000
		95,557.43	169,404.83	-73,847.40	.00	
31JUL00	BUY LOT 012					8.412.000
			272,225.49	-176,668.06 L	.00 L	
				07NOV02 13NOV02	1.000000	31JUL00 TO 13AUG01
	703					35.000.000
		524,655.15	704,846.54	-180,191.39	.00	
31JUL00	BUY LOT 012					17.287.250
			559,442.46	-300,304.04 L	.00 L	
10MAY01	BUY LOT 017					3.000.000
			179,719.50	-134,749.06 L	.00 L	
17MAY01	BUY LOT 043					2.400.000
			137,304.00	-101,327.65 L	.00 L	
23MAY01	BUY LOT 075					1.900.000
			111,441.46	-82,960.18 L	.00 L	
08JUN01	BUY LOT 155					2.600.000
			152,392.24	-113,417.86 L	.00 L	
14JUN01	BUY LOT 213					1.400.000
			79,284.24	-58,298.03 L	.00 L	
31JAN01	BUY LOT 333					600.000
			45,577.15	-36,583.06 L	.00 L	
26FEB01	BUY LOT 443					1.000.000
			66,718.01	-51,727.86 L	.00 L	
13AUG01	BUY LOT 447					412.750
			20,453.29	-14,266.11 L	.00 L	
02MAR01	BUY LOT 464					1.900.000
			127,934.88	-99,453.60 L	.00 L	
10APR01	BUY LOT 630					1.000.000
			66,018.60	-51,028.45 L	.00 L	
07MAY01	BUY LOT 797					1.500.000
			99,090.00	-76,604.78 L	.00 L	
				12NOV02 15NOV02	1.000000	13AUG01 TO 13AUG01
	732					1.700.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		25,414.23	34,235.40	-8,821.17	.00	
13AUG01	BUY LOT 447					1.700.000
			84,241.29	-58,827.06 L	.00 L	
				13NOV02 18NOV02	1.000000	13AUG01 TO 02NOV01
	745					17.400.000
		260,122.14	350,409.42	-90,287.28	.00	
02NOV01	BUY LOT 005					312.750
			10,693.99	-6,018.52 L	.00 L	
13AUG01	BUY LOT 447					87.250
			4,323.56	-3,019.21 L	.00 L	
15AUG01	BUY LOT 464					2.700.000
			128,465.19	-88,101.41 L	.00 L	
07SEP01	BUY LOT 555					1.600.000
			69,014.24	-45,094.96 L	.00 L	
18SEP01	BUY LOT 581					2.500.000
			95,552.50	-58,178.63 L	.00 L	
08OCT01	BUY LOT 695					1.600.000
			64,619.84	-40,700.56 L	.00 L	
15OCT01	BUY LOT 715					1.700.000
			65,153.18	-39,738.95 L	.00 L	
17OCT01	BUY LOT 743					5.000.000
			180,250.00	-105,502.26 L	.00 L	
25OCT01	BUY LOT 774					1.900.000
			68,467.83	-40,063.69 L	.00 L	
				14NOV02 19NOV02	1.000000	02NOV01 TO 30APR02
	761					13.900.000
		208,818.95	279,924.77	-71,105.82	.00	
02NOV01	BUY LOT 005					1.587.250
			54,273.47	-30,428.30 L	.00 L	
20NOV01	BUY LOT 069					2.000.000
			76,040.00	-45,994.11 S	.00 S	
13DEC01	BUY LOT 166					1.000.000
			44,380.00	-29,357.05 S	.00 S	
21FEB02	BUY LOT 464					2.000.000
			64,627.80	-34,581.91 S	.00 S	
25FEB02	BUY LOT 475					2.100.000
			70,212.24	-38,664.05 S	.00 S	
11APR02	BUY LOT 648					200.000
			5,547.66	-2,543.07 S	.00 S	

STATE STREET.

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(CONTINUED)				USD - US DOLLAR			
APR02	BUY LOT	665		102,375.36	-48,292.75 S	.00 S	3.600.000
18APR02	BUY LOT	676		40,028.52	-18,996.40 S	.00 S	1.400.000
30APR02	BUY LOT	708		290.55	-99.01 S	.00 S	12.750
	765		111,646.62	140,969.31	15NOV02 20NOV02 -29,322.69	1.000000 .00	30APR02 TO 03MAY02 7.000.000
30APR02	BUY LOT	708		86,305.37	-25,900.56 S	.00 S	3.787.250
03MAY02	BUY LOT	729		77,603.65	-26,361.84 S	.00 S	3.212.750
	772		159,784.17	201,384.73	18NOV02 21NOV02 -41,600.56	1.000000 .00	03MAY02 TO 10MAY02 10.000.000
03MAY02	BUY LOT	729		19,015.95	-6,436.94 S	.00 S	787.250
08MAY02	BUY LOT	749		46,500.00	-14,543.17 S	.00 S	2.000.000
08MAY02	BUY LOT	752		52,756.94	-16,006.58 S	.00 S	2.300.000
09MAY02	BUY LOT	759		37,757.12	-12,191.65 S	.00 S	1.600.000
10MAY02	BUY LOT	779		75,365.06	-22,432.56 S	.00 S	3.312.750
	792		169,993.86	201,384.73	22NOV02 27NOV02 -31,390.87	1.000000 .00	10MAY02 TO 17MAY02 10.000.000
16MAY02	BUY LOT	004		67,428.00	-6,230.21 S	.00 S	3.600.000
17MAY02	BUY LOT	015		24,589.65	-2,273.71 S	.00 S	1.312.750
10MAY02	BUY LOT	779		1,984.94	-501.74 S	.00 S	87.250
13MAY02	BUY LOT	788		99,310.50	-14,313.57 S	.00 S	5.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR			
	015		256,973.74	302,077.09	02DEC02 05DEC02 -45,103.35	1.000000 .00	17MAY02 TO 17JUN02 15.000.000
17MAY02	BUY LOT	015		85,925.61	-7,338.76 S	.00 S	4.587.250
30MAY02	BUY LOT	061		57,269.40	-5,874.65 S	.00 S	3.000.000
03JUN02	BUY LOT	065		59,019.51	-2,485.29 S	.00 S	3.300.000
17JUN02	BUY LOT	112		61,662.46	8,795.46 S	.00 S	4.112.750
	096		338,989.76	402,769.45	23DEC02 27DEC02 -63,779.69	1.000000 .00	17JUN02 TO 27JUN02 20.000.000
17JUN02	BUY LOT	112		53,783.64	7,018.41 S	.00 S	3.587.250
20JUN02	BUY LOT	117		50,435.70	8,887.51 S	.00 S	3.500.000
27JUN02	BUY LOT	142		108,860.94	110,003.56 S	.00 S	12.912.750
	431		258,422.69	302,077.09	03MAR03 06MAR03 -43,654.40	1.000000 .00	27JUN02 TO 12AUG02 15.000.000
27JUN02	BUY LOT	142		38,672.81	40,357.16 S	.00 S	4.587.250
02JUL02	BUY LOT	174		42,534.00	45,329.71 S	.00 S	5.100.000
JUL02	BUY LOT	258		8,796.00	11,877.82 S	.00 S	1.200.000
JUL02	BUY LOT	262		21,793.00	31,614.36 S	.00 S	3.100.000
12AUG02	BUY LOT	328		5,232.37	12,215.46 S	.00 S	1.012.750
	538				27MAR03 01APR03	1.000000	12AUG02 TO 21AUG02 15.000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
		298,000.47	302,077.09	-4,076.62		.00	
12AUG02 BUY LOT	328		34,033.03	96,833.88 S		.00 S	6,587.250
21AUG02 BUY LOT	356		123,517.56	43,616.00 S		.00 S	8,412.750
				27JUN03	02JUL03	1.000000	21AUG02 TO 21AUG02
	091	297,004.04	279,924.77	17,079.27		.00	13,900.000
21AUG02 BUY LOT	356		204,082.39	92,921.65 S		.00 S	13,900.000
12686C109 TOTAL							
		3,005,390.18	3,671,500.32	-666,110.14		.00	-666,110.14
126924109 CABLE DESIGN TECHNOLOGIES CORPCOM					03MAR03	06MAR03	1.000000 04NOV02 TO 04NOV02
	432	103,040.88	129,958.53	-26,917.65		.00	20,000.000
04NOV02 BUY LOT	673		127,300.00	-24,259.12 S		.00 S	20,000.000
				09JUN03	12JUN03	1.000000	04NOV02 TO 06NOV02
	769	95,997.98	81,213.28	14,784.70		.00	12,500.000
04NOV02 BUY LOT	673		54,739.00	11,307.61 S		.00 S	8,600.000
05NOV02 BUY LOT	682		10,739.24	2,316.49 S		.00 S	1,700.000
06NOV02 BUY LOT	692		15,386.36	1,509.28 S		.00 S	2,200.000
				19JUN03	24JUN03	1.000000	06NOV02 TO 06NOV02
	022	8,082.91	6,497.06	1,585.85		.00	1,000.000
06NOV02 BUY LOT	692		6,993.80	1,089.11 S		.00 S	1,000.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
06NOV02 BUY LOT	692		3,496.90	484.56 S		.00 S	500.000
				19JUN03	24JUN03	1.000000	06NOV02 TO 06NOV02
	025	3,981.46	3,248.53	732.93		.00	500.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
				20JUN03	25JUN03	1.000000	06NOV02 TO 06NOV02
	028	7,866.33	6,497.06	1,369.27		.00	1,000.000
06NOV02 BUY LOT	692		6,993.80	872.53 S		.00 S	1,000.000
				27JUN03	02JUL03	1.000000	06NOV02 TO 11NOV02
	048	136,868.06	113,698.59	23,169.47		.00	17,500.000
06NOV02 BUY LOT	692		25,177.68	2,978.04 S		.00 S	3,600.000
08NOV02 BUY LOT	715		31,765.42	4,993.43 S		.00 S	4,700.000
11NOV02 BUY LOT	723		61,449.56	10,503.93 S		.00 S	9,200.000
126924109 TOTAL							
		355,837.62	341,113.05	14,724.57		.00	14,724.57
162813109 CHECKFREE CORP NEW		COM			26AUG02	29AUG02	1.000000 19MAR01 TO 19MAR01
	371	45,826.91	76,119.12	-30,292.21		.00	3,500.000
19MAR01 BUY LOT	515		127,500.00	-82,982.43 L		.00 L	3,400.000
19MAR01 BUY LOT	517		3,662.50	-2,353.16 L		.00 L	100.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
				17OCT02 22OCT02	1.000000	19MAR01 TO 22MAR01
	611	65,955.61	86,210.19	-20,254.58	.00	4,000.000
19MAR01	BUY LOT 517		69,587.50	-38,258.59 L	.00 L	1,900.000
22MAR01	BUY LOT 541		72,159.36	-37,532.66 L	.00 L	2,100.000
				01NOV02 06NOV02	1.000000	22MAR01 TO 28MAR01
	656	72,222.81	96,986.46	-24,763.65	.00	4,500.000
22MAR01	BUY LOT 541		65,287.04	-34,792.96 L	.00 L	1,900.000
26MAR01	BUY LOT 556		89,841.75	-49,717.97 L	.00 L	2,500.000
28MAR01	BUY LOT 566		3,287.50	-1,682.55 L	.00 L	100.000
				04NOV02 07NOV02	1.000000	28MAR01 TO 28MAR01
	661	24,745.05	32,328.82	-7,583.77	.00	1,500.000
28MAR01	BUY LOT 566		49,312.50	-24,567.45 L	.00 L	1,500.000
				05NOV02 08NOV02	1.000000	29MAR01 TO 29MAR01
	678	84,497.44	107,762.73	-23,265.29	.00	5,000.000
29MAR01	BUY LOT 571		141,784.00	-57,286.56 L	.00 L	5,000.000
				14NOV02 19NOV02	1.000000	29MAR01 TO 02APR01
	753	116,686.47	150,867.83	-34,181.36	.00	7,000.000
29MAR01	BUY LOT 571		17,014.08	-7,012.38 L	.00 L	500.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
02APR01	BUY LOT 585		178,964.48	-72,279.71 L	.00 L	6,400.000
				18NOV02 21NOV02	1.000000	02APR01 TO 03APR01
	771	84,568.65	103,452.22	-18,883.57	.00	4,800.000
02APR01	BUY LOT 585		30,759.52	-11,379.20 L	.00 L	1,100.000
03APR01	BUY LOT 594		90,765.81	-25,577.48 L	.00 L	3,700.000
				20NOV02 25NOV02	1.000000	03APR01 TO 10APR01
	783	86,354.19	103,452.22	-17,098.03	.00	4,800.000
03APR01	BUY LOT 594		4,906.26	-1,308.17 L	.00 L	200.000
09APR01	BUY LOT 617		71,216.82	-22,642.59 L	.00 L	2,700.000
10APR01	BUY LOT 626		44,000.00	-15,215.27 L	.00 L	1,600.000
10APR01	BUY LOT 655		8,557.44	-3,160.30 L	.00 L	300.000
				22NOV02 27NOV02	1.000000	10APR01 TO 08JUN01
	796	64,549.09	73,278.66	-8,729.57	.00	3,400.000
08JUN01	BUY LOT 189		40,740.24	-17,958.21 L	.00 L	1,200.000
10APR01	BUY LOT 655		62,754.56	-20,987.50 L	.00 L	2,200.000
				25NOV02 29NOV02	1.000000	08JUN01 TO 18JUN01
	815	100,877.45	107,762.73	-6,885.28	.00	5,000.000
08JUN01	BUY LOT 189		129,010.76	-52,343.90 L	.00 L	3,800.000
18JUN01	BUY LOT 220		38,714.76	-14,504.17 L	.00 L	1,200.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	829	98,232.03	107,762.73	-9,530.70	26NOV02 02DEC02 1.000000	18JUN01 TO 16AUG01 5,000.000
					.00	
18JUN01	BUY LOT 220		35,488.53	-13,877.48 L	.00 L	1,100.000
13AUG01	BUY LOT 451		29,434.79	-7,823.74 L	.00 L	1,100.000
15AUG01	BUY LOT 462		28,945.84	-7,334.79 L	.00 L	1,100.000
15AUG01	BUY LOT 466		34,735.22	-9,194.89 L	.00 L	1,300.000
16AUG01	BUY LOT 468		10,264.00	-2,405.45 L	.00 L	400.000
	150	44,111.38	51,726.11	-7,614.73	10JAN03 15JAN03 1.000000	16AUG01 TO 16AUG01 2,400.000
					.00	
16AUG01	BUY LOT 468		61,584.00	-17,472.62 L	.00 L	2,400.000
	216	146,240.10	163,799.36	-17,559.26	22JAN03 27JAN03 1.000000	16AUG01 TO 04SEP01 7,600.000
					.00	
16AUG01	BUY LOT 468		5,132.00	-1,283.58 L	.00 L	200.000
27AUG01	BUY LOT 511		63,928.80	-6,202.44 L	.00 L	3,000.000
28AUG01	BUY LOT 514		61,572.00	-7,694.07 L	.00 L	2,800.000
04SEP01	BUY LOT 540		35,481.76	-4,694.37 L	.00 L	1,600.000
	237	61,630.14	68,968.15	-7,338.01	27JAN03 30JAN03 1.000000	04SEP01 TO 04SEP01 3,200.000
					.00	
04SEP01	BUY LOT 540		70,963.52	-9,333.38 L		3,200.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	355	77,167.31	81,899.68	-4,732.37	25FEB03 28FEB03 1.000000	04SEP01 TO 20SEP01 3,800.000
					.00	
04SEP01	BUY LOT 540		24,393.71	-2,055.80 L	.00 L	1,100.000
20SEP01	BUY LOT 603		45,951.57	8,877.83 L	.00 L	2,700.000
	408	107,907.13	109,917.99	-2,010.86	03MAR03 06MAR03 1.000000	20SEP01 TO 28SEP01 5,100.000
					.00	
20SEP01	BUY LOT 603		30,634.38	7,450.49 L	.00 L	1,800.000
28SEP01	BUY LOT 649		53,427.00	16,395.26 L	.00 L	3,300.000
	551	20,204.48	19,397.29	807.19	31MAR03 03APR03 1.000000	28SEP01 TO 01OCT01 900.000
					.00	
28SEP01	BUY LOT 649		8,095.00	3,129.71 L	.00 L	500.000
01OCT01	BUY LOT 665		6,318.64	2,661.13 L	.00 L	400.000
	668	110,479.21	86,210.19	24,269.02	12MAY03 15MAY03 1.000000	01OCT01 TO 15OCT01 4,000.000
					.00	
01OCT01	BUY LOT 665		37,911.84	28,375.69 L	.00 L	2,400.000
15OCT01	BUY LOT 722		29,637.28	14,554.40 L	.00 L	1,600.000
	072	166,539.19	125,004.77	41,534.42	27JUN03 02JUL03 1.000000	15OCT01 TO 25OCT01 5,800.000
					.00	
15OCT01	BUY LOT 722					5,800.000

STATE STREET.

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	(CONTINUED)			USD - US DOLLAR				
	250CT01 BUY LOT 806			35,194.27		19,361.67 L	.00 L	3,900.000
				54,364.83		57,618.42 L	.00 L	
162813109	TOTAL	1,578,794.64		1,752,907.25		-174,112.61	.00	-174,112.61
167760107	CHICAGO MERCHANTILE EXCHANGE COM				06DEC02	11DEC02	1.000000	05DEC02 TO 05DEC02
	025	15,805.24		14,000.00		1,805.24	.00	400.000
	05DEC02 BUY LOT 021			14,000.00		1,805.24 S	.00 S	400.000
171798101	CIMAREX ENERGY CO COM				11OCT02	15OCT02	1.000000	01OCT02 TO 01OCT02
	580	7.39		8.11		-.72	.00	.539
	01OCT02 BUY LOT 506			7.03		.36 S	.00 S	.539
					21JAN03	24JAN03	1.000000	01OCT02 TO 01OCT02
	209	95,247.12		74,949.12		20,298.00	.00	5,000.000
	01OCT02 BUY LOT 506			65,250.06		29,997.06 S	.00 S	5,000.000
					27JAN03	30JAN03	1.000000	01OCT02 TO 01OCT02
	236	185,467.40		149,898.23		35,569.17	.00	10,000.000
	01OCT02 BUY LOT 506			101,197.84		42,625.03 S	.00 S	7,754.617
	01OCT02 BUY LOT 507			15,570.23		2,172.29 S	.00 S	956.638
	01OCT02 BUY LOT 508			18,724.66		5,177.35 S	.00 S	1,288.745

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	(CONTINUED)			USD - US DOLLAR				
					19FEB03	24FEB03	1.000000	01OCT02 TO 01OCT02
	328	94,911.63		74,949.11		19,962.52	.00	5,000.000
	01OCT02 BUY LOT 508			4,440.92		1,361.05 S	.00 S	305.651
	01OCT02 BUY LOT 509			25,602.15		-1,389.87 S	.00 S	1,275.517
	01OCT02 BUY LOT 510			46,950.53		-1,552.53 S	.00 S	2,391.593
	01OCT02 BUY LOT 511			19,685.28		-185.90 S	.00 S	1,027.239
					20FEB03	25FEB03	1.000000	01OCT02 TO 01OCT02
	344	44,984.24		35,975.58		9,008.66	.00	2,400.000
	01OCT02 BUY LOT 511			36,330.12		-795.96 S	.00 S	1,895.819
	01OCT02 BUY LOT 512			9,390.29		59.79 S	.00 S	504.181
					21FEB03	26FEB03	1.000000	01OCT02 TO 01OCT02
	348	29,928.21		23,983.72		5,944.49	.00	1,600.000
	01OCT02 BUY LOT 512			25,254.27		108.88 S	.00 S	1,355.946
	01OCT02 BUY LOT 513			3,661.59		903.47 S	.00 S	244.054
					25FEB03	28FEB03	1.000000	01OCT02 TO 01OCT02
	358	118,054.23		89,938.94		28,115.29	.00	6,000.000
	01OCT02 BUY LOT 513			72,088.20		22,450.85 S	.00 S	4,804.862
	01OCT02 BUY LOT 514			16,433.39		6,571.92 S	.00 S	1,169.224
	01OCT02 BUY LOT 515			401.89		107.98 S	.00 S	25.914

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
410	100,140.06	76,448.10	23,691.96	03MAR03 06MAR03	1.000000 / .00	010CT02 TO 010CT02 / 5,100.000
010CT02 BUY LOT 515		18,555.22	4,937.54 S		.00 S	1,196.455
010CT02 BUY LOT 516		11,745.20	7,038.68 S		.00 S	956.638
010CT02 BUY LOT 517		37,960.10	14,217.27 S		.00 S	2,657.324
010CT02 BUY LOT 518		3,942.36	1,743.69 S		.00 S	289.583
010CT02 BUY LOT 518		12,698.89	5,723.08 S		.00 S	932.786
010CT02 BUY LOT 519		16,708.02	6,383.26 S		.00 S	1,169.214
070CT02 BUY LOT 551		6,248.60	1,611.66 S		.00 S	398.000
438	49,373.51	37,474.56	11,898.95	03MAR03 06MAR03	1.000000 / .00	010CT02 TO 070CT02 / 2,500.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
469	8,071.75	5,995.93	2,075.82	10MAR03 13MAR03	1.000000 / .00	070CT02 TO 070CT02 / 400.000
070CT02 BUY LOT 551		1,601.40	456.90 S		.00 S	102.000
070CT02 BUY LOT 555		4,622.90	1,390.55 S		.00 S	298.000
793	591,222.27	374,745.57	216,476.70	12JUN03 17JUN03	1.000000 / .00	070CT02 TO 070CT02 / 25,000.000
070CT02 BUY LOT 555		387,827.50	203,394.77 S		.00 S	25,000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
800	284,146.67	187,372.79	96,773.88	13JUN03 18JUN03	1.000000 / .00	070CT02 TO 070CT02 / 12,500.000
070CT02 BUY LOT 555		193,913.75	90,232.92 S		.00 S	12,500.000
008	183,861.37	121,417.56	62,443.81	16JUN03 19JUN03	1.000000 / .00	070CT02 TO 070CT02 / 8,100.000
070CT02 BUY LOT 555		125,656.11	58,205.26 S		.00 S	8,100.000
013	143,057.46	94,435.88	48,621.58	17JUN03 20JUN03	1.000000 / .00	070CT02 TO 070C102 / 6,300.000
070CT02 BUY LOT 555		97,732.53	45,324.93 S		.00 S	6,300.000
017	6,409.68	4,496.95	2,312.73	18JUN03 23JUN03	1.000000 / .00	070CT02 TO 070CT02 / 300.000
070CT02 BUY LOT 555		4,653.93	2,155.75 S		.00 S	300.000
027	694,272.34	448,195.71	246,076.63	19JUN03 24JUN03	1.000000 / .00	070CT02 TO 18NOV02 / 29,900.000
070CT02 BUY LOT 555		31.03	15.41 S		.00 S	2.000
110CT02 BUY LOT 578		64,695.10	46,643.89 S		.00 S	4,795.000
160CT02 BUY LOT 604		142,167.00	90,031.11 S		.00 S	10,000.000
04NOV02 BUY LOT 666		80,631.35	35,537.36 S		.00 S	9,003.000

STATE STREET.

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(CONTINUED)				USD - US DOLLAR				
18NOV02	BUY LOT	712		143,392.32	79,517.86 S		.00 S	9,600.000
18NOV02	BUY LOT	774		7,161.55	4,448.36 S		.00 S	500.000
						20JUN03 25JUN03	1.000000	18NOV02 TO 18NOV02
	031		112,890.21	73,450.13	39,440.08		.00	4,900.000
18NOV02	BUY LOT	774		70,183.19	42,707.02 S		.00 S	4,900.000
171798101 TOTAL			2,742,445.54	1,873,735.99	868,709.55		.00	868,709.55
20030N200	COMCAST CORP NEW			CL A SPL		03MAR03 06MAR03	1.000000	19NOV02 TO 19NOV02
	425		272,991.76	258,781.01	14,210.75		.00	10,000.000
19NOV02	BUY LOT	778		261,974.88	11,016.88 S		.00 S	10,000.000
19NOV02	BUY LOT	778		94,310.96	6,435.60 S		.00 S	3,600.000
						03MAR03 06MAR03	1.000000	19NOV02 TO 19NOV02
	436		100,746.56	93,161.16	7,585.40		.00	3,600.000
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
						13MAR03 18MAR03	1.000000	19NOV02 TO 19NOV02
	493		36,658.03	36,229.34	428.69		.00	1,400.000
19NOV02	BUY LOT	778		36,676.48	-18.45 S		.00 S	1,400.000
						20MAR03 25MAR03	1.000000	19NOV02 TO 19NOV02
	518		141,656.72	129,390.50	12,266.22		.00	5,400.000

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(CONTINUED)				USD - US DOLLAR				
19NOV02	BUY LOT	778		130,987.44	10,669.28 S		.00 S	5,000.000
						07APR03 10APR03	1.000000	19NOV02 TO 19NOV02
	585		146,549.12	129,390.50	17,158.62		.00	5,000.000
19NOV02	BUY LOT	778		130,987.44	15,561.68 S		.00 S	5,000.000
						27JUN03 02JUL03	1.000000	19NOV02 TO 19NOV02
	056		94,491.57	82,809.92	11,681.65		.00	3,200.000
19NOV02	BUY LOT	778		83,831.96	10,659.61 S		.00 S	3,200.000
20030N200 TOTAL			793,093.76	729,762.43	63,331.33		.00	63,331.33
200300200	COMCAST CORP			CL A SPL		19NOV02 19NOV02	1.000000	31JUL00 TO 25SEP02
	777		2,685,242.56	2,685,242.56	.00		.00	102,500.000
31JUL00	BUY LOT	015		1,106,471.24	305,573.38 L		.00 L	53,900.000
20NOV01	BUY LOT	072		85,844.00	-28,209.53 S		.00 S	2,200.000
20JUN02	BUY LOT	119		115,743.14	7,385.06 S		.00 S	4,700.000
[illegible]JUN01	BUY LOT	178		88,561.66	-30,927.19 L		.00 L	2,200.000
[illegible]DEC01	BUY LOT	192		87,728.96	-30,094.49 S		.00 S	2,200.000
22JAN01	BUY LOT	264		48,730.00	-19,912.76 L		.00 L	1,100.000
09JUL01	BUY LOT	283		200,429.32	-64,202.38 L		.00 L	5,200.000
31JAN01	BUY LOT	319		105,679.75	-40,186.03 L		.00 L	2,600.000
12AUG02	BUY LOT	319					.00 L	1,400.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR						
					26,628.00		10,048.48 S	.00 S	2,100.000		
25JUL01	BUY LOT 366				75,113.64		-20,098.91 L	.00 L	1,800.000		
15FEB01	BUY LOT 405				77,633.64		-30,478.16 L	.00 L	2,500.000		
25SEP02	BUY LOT 483				52,069.50		13,424.21 S	.00 S	3,000.000		
23MAR01	BUY LOT 548				115,775.10		-37,182.63 L	.00 L	3,800.000		
10APR02	BUY LOT 646				113,298.90		-13,748.44 S	.00 S	3,000.000		
11APR02	BUY LOT 649				82,205.10		-3,612.63 S	.00 S	3,000.000		
15APR02	BUY LOT 654				86,049.60		-7,457.13 S	.00 S	2,000.000		
22APR02	BUY LOT 684				56,826.80		-4,431.82 S	.00 S	2,600.000		
30APR02	BUY LOT 707				69,932.20		-1,818.73 S	.00 S	3,300.000		
10MAY02	BUY LOT 786				95,180.58		-8,728.87 S	.00 S			
200525103	COMMERCE BANCSHARES INC			COM		10JUL02	15JUL02	1.000000	04JAN02 TO 04JAN02		
	207		129,206.10		117,940.59		11,265.51	.00	3,000.000		
04JAN02	BUY LOT 273				116,906.40		12,299.70 S	.00 S	3,000.000		
						07OCT02	10OCT02	1.000000	04JAN02 TO 04JAN02		
	544		89,955.04		98,283.82		-8,328.78	.00	2,500.000		
04JAN02	BUY LOT 273				97,422.00		-7,466.96 S	.00 S	2,500.000		
						03MAR03	06MAR03	1.000000	04JAN02 TO 04JAN02		
	391		126,350.55		124,484.27		1,866.28	.00	3,300.000		
04JAN02	BUY LOT 273				122,473.37		3,877.18 L	.00 L	800.000		

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR						
						12MAR03	17MAR03	1.000000	04JAN02 TO 04JAN02		
	486		60,926.16		64,128.26		-3,202.10	.00	1,700.000		
04JAN02	BUY LOT 273				63,092.34		-2,166.18 L	.00 L	1,700.000		
						16APR03	22APR03	1.000000	04JAN02 TO 04JAN02		
	606		147,440.69		150,890.02		-3,449.33	.00	4,000.000		
04JAN02	BUY LOT 273				148,452.58		-1,011.89 L	.00 L	4,000.000		
						02JUN03	05JUN03	1.000000	04JAN02 TO 08JAN02		
	746		985,677.55		909,112.37		76,565.18	.00	24,100.000		
04JAN02	BUY LOT 273				20,597.79		2,101.42 L	.00 L	555.000		
07JAN02	BUY LOT 282				790,834.50		72,349.10 L	.00 L	21,105.000		
08JAN02	BUY LOT 288				92,191.33		7,603.41 L	.00 L	2,440.000		
						03JUN03	06JUN03	1.000000	08JAN02 TO 31DEC02		
	751		1,095,491.51		1,014,735.38		80,756.13	.00	26,900.000		
02DEC02	BUY LOT 003				92,816.50		850.06 S	.00 S	2,300.000		
31DEC02	BUY LOT 117				39,340.00		1,384.59 S	.00 S	1,000.000		
08JAN02	BUY LOT 288				701,258.67		54,589.75 L	.00 L	18,560.000		
14JAN02	BUY LOT 313				88,573.00		9,776.89 L	.00 L	2,415.000		
25NOV02	BUY LOT 811				106,547.00		355.05 S	.00 S	2,625.000		

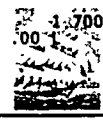
STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
200525103 TOTAL	2,635,047.60	2,479,574.71	155,472.89	.00	155,472.89
207410101 CONMED CORP			05NOV02 08NOV02	1.000000	26JUL02 TO 30JUL02
684	163,585.06	145,331.99	18,253.07	.00	8,200.000
26JUL02 BUY LOT 273		5,203.89	780.93 S	.00 S	300.000
30JUL02 BUY LOT 282		141,568.00	16,032.24 S	.00 S	7,900.000
			06NOV02 12NOV02	1.000000	30JUL02 TO 05AUG02
694	310,016.99	274,712.92	35,304.07	.00	15,500.000
30JUL02 BUY LOT 282		89,600.00	10,405.48 S	.00 S	5,000.000
02AUG02 BUY LOT 293		46,670.00	5,332.85 S	.00 S	2,600.000
05AUG02 BUY LOT 297		138,100.69	19,907.97 S	.00 S	7,900.000
			07NOV02 13NOV02	1.000000	05AUG02 TO 05AUG02
704	258,848.18	230,404.38	28,443.80	.00	13,000.000
05AUG02 BUY LOT 297		227,254.30	31,593.88 S	.00 S	13,000.000
			08NOV02 14NOV02	1.000000	05AUG02 TO 06AUG02
714	51,868.43	46,080.88	5,787.55	.00	2,600.000
05AUG02 BUY LOT 297		41,954.64	5,923.91 S	.00 S	2,400.000
06AUG02 BUY LOT 302		3,521.54	468.34 S	.00 S	200.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			12NOV02 15NOV02	1.000000	06AUG02 TO 16SEP02
731	402,851.24	366,874.66	35,976.58	.00	20,700.000
06AUG02 BUY LOT 302		45,780.02	4,819.65 S	.00 S	2,600.000
07AUG02 BUY LOT 306		101,491.35	9,438.70 S	.00 S	5,700.000
13AUG02 BUY LOT 331		152,170.40	13,251.61 S	.00 S	8,500.000
14AUG02 BUY LOT 336		68,096.00	5,857.37 S	.00 S	3,800.000
16SEP02 BUY LOT 443		1,994.00	-47.86 S	.00 S	100.000
207410101 TOTAL	1,187,169.90	1,063,404.83	123,765.07	.00	123,765.07
231021106 CUMMINS INC		COM	16JUL02 19JUL02	1.000000	20DEC01 TO 30MAY02
241	1,406,749.34	1,837,664.29	-430,914.95	.00	48,800.000
29MAY02 BUY LOT 054		86,449.41	-20,147.70 S	.00 S	2,300.000
30MAY02 BUY LOT 060		84,985.00	-18,683.30 S	.00 S	2,300.000
20DEC01 BUY LOT 227		1,197,270.00	-280,576.78 S	.00 S	31,800.000
28DEC01 BUY LOT 239		58,575.00	-15,334.75 S	.00 S	1,500.000
31DEC01 BUY LOT 251		109,004.00	-28,288.87 S	.00 S	2,800.000
JAN02 BUY LOT 299		91,714.80	-22,530.41 S	.00 S	2,400.000
14JAN02 BUY LOT 314		92,397.50	-20,330.42 S	.00 S	2,500.000
15JAN02 BUY LOT 320		114,560.00	-22,314.14 S	.00 S	3,200.000
25179M103 DEVON ENERGY CORPORATION NEW		COM	15JUL02 18JUL02	1.000000	31JUL00 TO 31JUL00
235					6,200.000

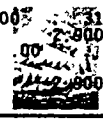
STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	95,220.61	69,679.54	25,541.07	.00	
31JUL00 BUY LOT 073		48,923.63	46,296.98 L	.00 L	2,200.000
			12AUG02 15AUG02	1.000000	31JUL00 TO 31JUL00
324	33,814.50	25,338.01	8,476.49	.00	800.000
31JUL00 BUY LOT 073		17,790.41	16,024.09 L	.00 L	800.000
			03SEP02 06SEP02	1.000000	31JUL00 TO 31JUL00
393	114,594.54	79,181.30	35,413.24	.00	2,500.000
31JUL00 BUY LOT 073		55,595.04	58,999.50 L	.00 L	2,500.000
			07OCT02 10OCT02	1.000000	31JUL00 TO 31JUL00
546	122,746.30	79,181.30	43,565.00	.00	2,500.000
31JUL00 BUY LOT 073		55,595.04	67,151.26 L	.00 L	2,500.000
			14OCT02 17OCT02	1.000000	31JUL00 TO 31JUL00
585	250,242.02	167,864.35	82,377.67	.00	5,300.000
31JUL00 BUY LOT 073		117,861.48	132,380.54 L	.00 L	5,300.000
			21JAN03 24JAN03	1.000000	31JUL00 TO 31JUL00
207	77,293.27	53,978.55	23,314.72	.00	1,700.000
31JUL00 BUY LOT 073		37,804.62	39,488.65 L	.00 L	1,700.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			29JAN03 03FEB03	1.000000	31JUL00 TO 31JUL00
248	101,592.53	73,029.80	28,562.73	.00	2,300.000
31JUL00 BUY LOT 073		51,147.43	50,445.10 L	.00 L	2,300.000
			03FEB03 06FEB03	1.000000	31JUL00 TO 31JUL00
265	45,403.13	31,752.09	13,651.04	.00	1,000.000
31JUL00 BUY LOT 073		22,238.01	23,165.12 L	.00 L	1,000.000
			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
385	131,969.05	85,730.63	46,238.42	.00	2,700.000
31JUL00 BUY LOT 073		60,042.64	71,926.41 L	.00 L	2,700.000
			12MAR03 17MAR03	1.000000	31JUL00 TO 31JUL00
487	111,389.09	73,029.80	38,359.29	.00	2,300.000
31JUL00 BUY LOT 073		51,147.43	60,241.66 L	.00 L	2,300.000
			17MAR03 20MAR03	1.000000	31JUL00 TO 31JUL00
503	143,152.68	95,256.26	47,896.42	.00	3,000.000
31JUL00 BUY LOT 073		66,714.05	76,438.63 L	.00 L	3,000.000
			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
055	156,800.58	92,081.05	64,719.53	.00	3,000.000
31JUL00 BUY LOT 073				.00	3,000.000



STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			64,490.24	92,310.34 L	.00 L	
25179M103 TOTAL						
		1,384,218.30	926,102.68	458,115.62	.00	458,115.62
254067101 DILLARDS INC		CL A		03MAR03 06MAR03	1.000000	08NOV02 TO 08NOV02
	394					3,700.000
		51,223.47	62,021.10	-10,797.63	.00	
08NOV02 BUY LOT	719					3,700.000
			63,299.97	-12,076.50 S	.00 S	
				06MAR03 11MAR03	1.000000	08NOV02 TO 11NOV02
	448					13,300.000
		184,332.43	222,940.71	-38,608.28	.00	
08NOV02 BUY LOT	719					5,200.000
			88,962.12	-16,892.30 S	.00 S	
11NOV02 BUY LOT	728					8,100.000
			135,823.23	-23,560.62 S	.00 S	
11NOV02 BUY LOT	728					30,400.000
			509,756.32	-99,614.94 S	.00 S	
12NOV02 BUY LOT	730					12,800.000
			216,501.76	-43,810.65 S	.00 S	
12NOV02 BUY LOT	741					9,100.000
			153,299.51	-30,526.93 S	.00 S	
13NOV02 BUY LOT	751					10,300.000
			172,101.67	-33,139.30 S	.00 S	
19NOV02 BUY LOT	781					15,400.000
			269,236.66	-61,467.67 S	.00 S	
25NOV02 BUY LOT	809					4,600.000
			81,327.54	-19,266.68 S	.00 S	
				06MAR03 11MAR03	1.000000	11NOV02 TO 25NOV02
	449					82,600.000
		1,114,397.29	1,384,579.16	-270,181.87	.00	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
				07MAR03 12MAR03	1.000000	25NOV02 TO 04FEB03
	453					35,400.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
		449,014.20	593,391.07	-144,376.87	.00	
09DEC02 BUY LOT	029					10,000.000
			165,500.00	-38,659.83 S	.00 S	
10DEC02 BUY LOT	036					5,000.000
			81,906.50	-18,486.42 S	.00 S	
23DEC02 BUY LOT	092					5,000.000
			79,950.00	-16,529.92 S	.00 S	
06JAN03 BUY LOT	136					4,000.000
			62,678.00	-11,941.93 S	.00 S	
21JAN03 BUY LOT	210					6,000.000
			100,366.80	-24,262.70 S	.00 S	
04FEB03 BUY LOT	275					5,000.000
			75,150.00	-11,729.91 S	.00 S	
25NOV02 BUY LOT	809					400.000
			7,071.96	-1,998.35 S	.00 S	
254067101 TOTAL						
		1,798,967.39	2,262,932.04	-463,964.65	.00	-463,964.65
256743105 DOLLAR THRIFTY AUTOMOTIVE GRP COM				02JUL02 08JUL02	1.000000	31AUG01 TO 19SEP01
	176					2,600.000
		66,897.02	37,525.25	29,371.77	.00	
31AUG01 BUY LOT	530					900.000
			15,650.10	7,506.56 S	.00 S	
19SEP01 BUY LOT	596					1,700.000
			20,921.39	22,818.97 S	.00 S	
				14NOV02 19NOV02	1.000000	19SEP01 TO 19SEP01
	759					1,500.000
		29,865.59	21,892.94	7,972 65	.00	
SEP01 BUY LOT	596					1,500.000
			18,460.05	11,405.54 L	.00 L	
				22NOV02 27NOV02	1.000000	19SEP01 TO 19SEP01
	804					400.000
		8,421.06	5,838.12	2,582.94	.00	
19SEP01 BUY LOT	596					400.000
			4,922.68	3,498.38 L	.00 L	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	109	2,148.93	1,459.53	31DEC02 06JAN03 689.40	1.000000 .00	19SEP01 TO 19SEP01 100.000
19SEP01 BUY LOT	596		1,230.67	918.26 L	.00 L	100.000
	389	51,853.37	45,245.41	03MAR03 06MAR03 6,607.96	1.000000 .00	19SEP01 TO 19SEP01 3,100.000
19SEP01 BUY LOT	596		38,150.77	13,702.60 L	.00 L	3,100.000
	086	150,952.61	118,887.55	27JUN03 02JUL03 32,065.06	1.000000 .00	19SEP01 TO 21SEP01 8,100.000
19SEP01 BUY LOT	596		79,993.55	41,141.26 L	.00 L	6,500.000
21SEP01 BUY LOT	608		17,312.80	12,505.00 L	.00 L	1,600.000
256743105 TOTAL		310,138.58	230,848.80	79,289.78	.00	79,289.78
285229100 ELECTRO SCIENTIFIC INDS INC COM	540	152,485.39	245,912.42	04OCT02 09OCT02 -93,427.03	1.000000 .00	31JUL00 TO 14AUG00 10,200.000
31JUL00 BUY LOT	018		196,101.14	-45,110.70 L	.00 L	10,100.000
14AUG00 BUY LOT	144		3,349.64	-1,854.69 L	.00 L	100.000
	554	60,696.62	98,847.15	07OCT02 10OCT02 -38,150.53	1.000000 .00	14AUG00 TO 14AUG00 5,100.000
14AUG00 BUY LOT	144					5,100.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			137,335.24	-76,638.62 L	.00 L	
	568	250,033.03	407,443.12	10OCT02 16OCT02 -157,410.09	1.000000 .00	14AUG00 TO 15DEC00 16,900.000
15DEC00 BUY LOT	015		37,821.43	-12,670.17 L	.00 L	1,700.000
14AUG00 BUY LOT	144		164,132.36	-91,637.58 L	.00 L	4,900.000
23OCT00 BUY LOT	547		116,146.08	-62,884.61 L	.00 L	3,600.000
27NOV00 BUY LOT	710		63,685.23	-32,616.04 L	.00 L	2,100.000
28NOV00 BUY LOT	720		121,633.20	-53,576.87 L	.00 L	4,600.000
	579	115,091.25	175,996.14	11OCT02 17OCT02 -60,904.89	1.000000 .00	15DEC00 TO 31JAN01 7,300.000
15DEC00 BUY LOT	015		104,565.13	-30,465.28 L	.00 L	4,700.000
31JAN01 BUY LOT	320		95,239.04	-54,247.64 L	.00 L	2,600.000
	589	222,707.20	344,759.56	14OCT02 17OCT02 -122,052.36	1.000000 .00	31JAN01 TO 06SEP01 14,300.000
31JAN01 BUY LOT	320		7,326.08	-4,211.29 L	.00 L	200.000
21AUG01 BUY LOT	488		95,072.10	-48,350.31 L	.00 L	3,000.000
06SEP01 BUY LOT	551		58,440.58	-24,177.94 L	.00 L	2,200.000
02APR01 BUY LOT	584		130,156.25	-53,843.99 L	.00 L	4,900.000
03APR01 BUY LOT	590		36,400.00	-14,596.50 L	.00 L	1,400.000
10APR01 BUY LOT	656		77,674.22	-37,182.00 L	.00 L	2,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
		595				15OCT02	18OCT02	1.000000	06SEP01 TO 13DEC01
			233,575.84	342,348.66	-108,772.82			.00	14,200.000
20NOV01	BUY LOT	078		71,175.00	-30,052.49 S			.00 S	2,500.000
13DEC01	BUY LOT	190		6,697.82	-3,408.02 S			.00 S	200.000
06SEP01	BUY LOT	551		31,876.68	-12,137.88 L			.00 L	1,200.000
18SEP01	BUY LOT	578		20,070.00	-5,265.90 L			.00 L	900.000
19SEP01	BUY LOT	584		66,928.50	-17,581.49 L			.00 L	3,000.000
21SEP01	BUY LOT	613		62,495.00	-14,792.89 L			.00 L	2,900.000
24SEP01	BUY LOT	618		76,583.15	-19,011.64 L			.00 L	3,500.000
		603				16OCT02	21OCT02	1.000000	13DEC01 TO 03SEP02
			121,593.13	192,872.48	-71,279.35			.00	8,000.000
13DEC01	BUY LOT	190		30,140.19	-16,460.96 S			.00 S	900.000
22JAN02	BUY LOT	346		72,775.50	-34,777.65 S			.00 S	2,500.000
03SEP02	BUY LOT	399		81,750.28	-11,834.23 S			.00 S	4,600.000
285229100	TOTAL								
			1,156,182.46	1,808,179.53	-651,997.07			.00	-651,997.07
291525103	EMMIS COMMUNICATIONS CORP	CL A				30SEP02	03OCT02	1.000000	05SEP02 TO 05SEP02
		502	32,554.01	25,196.25	7,357.76			.00	1,700.000
05SEP02	BUY LOT	406		25,231.57	7,322.44 S			.00 S	1,700.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
		594				15OCT02	18OCT02	1.000000	05SEP02 TO 05SEP02
			270,147.70	201,570.01	68,577.69			.00	13,600.000
05SEP02	BUY LOT	406		53,431.56	18,078.13 S			.00 S	3,600.000
05SEP02	BUY LOT	407		146,682.00	51,956.01 S			.00 S	10,000.000
		613				18OCT02	23OCT02	1.000000	05SEP02 TO 05SEP02
			59,489.19	40,017.58	19,471.61			.00	2,700.000
05SEP02	BUY LOT	407		39,604.14	19,885.05 S			.00 S	2,700.000
		188				17JAN03	23JAN03	1.000000	05SEP02 TO 05SEP02
			59,971.69	37,311.69	22,660.00			.00	2,500.000
05SEP02	BUY LOT	407		36,670.50	23,301.19 S			.00 S	2,500.000
		401				03MAR03	06MAR03	1.000000	05SEP02 TO 05SEP02
			73,804.37	62,683.64	11,120.73			.00	4,200.000
05SEP02	BUY LOT	407		61,606.44	12,197.93 S			.00 S	4,200.000
		040				24JUN03	27JUN03	1.000000	05SEP02 TO 05SEP02
			112,170.73	76,862.68	35,308.05			.00	5,000.000
05SEP02	BUY LOT	407		73,341.00	38,829.73 S			.00 S	5,000.000
		080				27JUN03	02JUL03	1.000000	05SEP02 TO 05SEP02
									6,700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	151,816.88	102,995.99	48,820.89	.00	
05SEP02 BUY LOT 407		44,004.60	23,973.11 S	.00 S	3,000.000
05SEP02 BUY LOT 409		54,098.81	29,740.36 S	.00 S	3,700.000
291525103 TOTAL	759,954.57	546,637.84	213,316.73	.00	213,316.73
29362U104 ENTEGRIS INC		COM	05NOV02 08NOV02	1.000000	01DEC00 TO 01DEC00
718	58,519.63	49,549.59	8,970.04	.00	7,000.000
01DEC00 BUY LOT 739		50,750.00	7,769.63 L	.00 L	7,000.000
			15NOV02 20NOV02	1.000000	01DEC00 TO 01DEC00
767	179,194.58	141,570.27	37,624.31	.00	20,000.000
01DEC00 BUY LOT 739		145,000.00	34,194.58 L	.00 L	20,000.000
			22NOV02 27NOV02	1.000000	01DEC00 TO 01DEC00
810	101,719.92	70,785.13	30,934.79	.00	10,000.000
01DEC00 BUY LOT 739		72,500.00	29,219.92 L	.00 L	10,000.000
			06JAN03 09JAN03	1.000000	01DEC00 TO 01DEC00
128	56,741.78	35,392.57	21,349.21	.00	5,000.000
01DEC00 BUY LOT 739		36,250.00	20,491.78 L	.00 L	5,000.000
			17JAN03 23JAN03	1.000000	01DEC00 TO 01DEC00
198					5,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	60,370.67	35,392.57	24,978.10	.00	
01DEC00 BUY LOT 739		36,250.00	24,120.67 L	.00 L	5,000.000
			25FEB03 28FEB03	1.000000	01DEC00 TO 01DEC00
360	173,394.76	106,177.70	67,217.06	.00	15,000.000
01DEC00 BUY LOT 739		108,750.00	64,644.76 L	.00 L	15,000.000
			03MAR03 06MAR03	1.000000	01DEC00 TO 08DEC00
428	133,062.29	87,065.72	45,996.57	.00	12,300.000
08DEC00 BUY LOT 001		9,051.25	5,012.24 L	.00 L	1,300.000
01DEC00 BUY LOT 739		79,750.00	39,248.80 L	.00 L	11,000.000
			20MAR03 25MAR03	1.000000	08DEC00 TO 08DEC00
519	92,089.21	54,504.55	37,584.66	.00	7,700.000
08DEC00 BUY LOT 001		46,648.75	33,480.82 L	.00 L	6,700.000
08DEC00 BUY LOT 781		6,750.00	5,209.64 L	.00 L	1,000.000
			10JUN03 13JUN03	1.000000	08DEC00 TO 08DEC00
777	140,023.42	77,863.65	62,159.77	.00	11,000.000
08DEC00 BUY LOT 781		74,250.00	65,773.42 L	.00 L	11,000.000
			20JUN03 25JUN03	1.000000	08DEC00 TO 21DEC00
029	51,705.97	28,314.05	23,391.92	.00	4,000.000
21DEC00 BUY LOT 071					4,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		7.000.00	5.926.49 L	.00 L	
08DEC00 BUY LOT 781		20.250.00	18.529.48 L	.00 L	3.000.000
			27JUN03 02JUL03	1.000000	21DEC00 TO 03JAN01
103	172.185.91	93.436.38	78.749.53	.00	13.200.000
21DEC00 BUY LOT 071		63.000.00	54.399.48 L	.00 L	9.000.000
02JAN01 BUY LOT 128		19.600.00	16.924.28 L	.00 L	2.800.000
03JAN01 BUY LOT 160		9.975.00	8.287.15 L	.00 L	1.400.000
29362U104 TOTAL	1.219.008.14	780.052.18	438.955.96	.00	438.955.96
30218U108 EXPRESSJET HOLDINGS INC	COM		03MAR03 06MAR03	1.000000	14MAY02 TO 14MAY02
407	40.260.78	68.377.77	-28.116.99	.00	5.000.000
14MAY02 BUY LOT 028		70.992.00	-30.731.22 S	.00 S	5.000.000
			29APR03 02MAY03	1.000000	14MAY02 TO 14MAY02
638	247.524.17	278.613.59	-31.089.42	.00	20.600.000
14MAY02 BUY LOT 028		292.487.04	-44.962.87 S	.00 S	20.600.000
14MAY02 BUY LOT 028		346.440.96	-58.034.31 S	.00 S	24.400.000
			29APR03 02MAY03	1.000000	14MAY02 TO 14MAY02
639	288.406.65	330.008.33	-41.601.68	.00	24.400.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			27JUN03 02JUL03	1.000000	14MAY02 TO 14MAY02
089	166.939.49	150.126.74	16.812.75	.00	11.100.000
14MAY02 BUY LOT 028		157.602.24	9.337.25 L	.00 L	11.100.000
30218U108 TOTAL	743.131.09	827.126.43	-83.995.34	.00	-83.995.34
30241L109 FEI CO	COM		19AUG02 22AUG02	1.000000	04FEB02 TO 04FEB02
346	72.433.45	114.424.89	-41.991.44	.00	3.700.000
04FEB02 BUY LOT 405		117.562.69	-45.129.24 S	.00 S	3.700.000
			02OCT02 07OCT02	1.000000	04FEB02 TO 04FEB02
525	4.735.05	8.207.97	-3.472.92	.00	300.000
04FEB02 BUY LOT 405		9.532.11	-4.797.06 S	.00 S	300.000
			16OCT02 21OCT02	1.000000	04FEB02 TO 04FEB02
608	61.293.14	112.175.59	-50.882.45	.00	4.100.000
04FEB02 BUY LOT 405		130.272.17	-68.979.03 S	.00 S	4.100.000
			23OCT02 28OCT02	1.000000	04FEB02 TO 05FEB02
633	347.778.71	601.917.81	-254.139.10	.00	22.000.000
04FEB02 BUY LOT 405		660.892.96	-332.084.00 S	.00 S	20.800.000
05FEB02 BUY LOT 414		36.605.28	-17.635.53 S	.00 S	1.200.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	643	35,798.91	54,719.80	-18,920.89	28OCT02 31OCT02	1.000000	05FEB02 TO 05FEB02 2,000.000
						.00	
05FEB02 BUY LOT 414			61,008.80	-25,209.89 S		.00 S	2,000.000
	648	445,994.53	774,285.19	-328,290.66	29OCT02 01NOV02	1.000000	05FEB02 TO 23AUG02 28.300.000
						.00	
23AUG02 BUY LOT 369			33,385.96	-6,594.77 S		.00 S	1,700.000
05FEB02 BUY LOT 414			744,307.36	-359,774.97 S		.00 S	24.400.000
10MAY02 BUY LOT 774			55,154.00	-20,483.05 S		.00 S	2,200.000
	650	382,011.15	648,429.64	-266,418.49	30OCT02 04NOV02	1.000000	23AUG02 TO 23AUG02 23.700.000
						.00	
23AUG02 BUY LOT 369			465,439.56	-83,428.41 S		.00 S	23.700.000
30241L109 TOTAL		1,350,044.94	2,314,160.89	-964,115.95		.00	-964,115.95
320960107	FIRST HEALTH GROUP CORP COM				24SEP02 27SEP02	1.000000	09JAN02 TO 09JAN02
	478	241,190.08	211,280.16	29,909.92		.00	9.300.000
09JAN02 BUY LOT 296			209,840.55	31,349.53 S		.00 S	9.300.000
	547	82,377.51	68,154.89	14,222.62	07OCT02 10OCT02	1.000000	09JAN02 TO 09JAN02 3.000.000
						.00	
09JAN02 BUY LOT 296							3.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			67,690.50	14,687.01 S		.00 S	
	582	112,145.41	90,873.19	21,272.22	14OCT02 17OCT02	1.000000	09JAN02 TO 10JAN02 4.000.000
						.00	
09JAN02 BUY LOT 296			49,639.70	12,040.28 S		.00 S	2,200.000
10JAN02 BUY LOT 300			40,662.00	9,803.43 S		.00 S	1,800.000
	405	115,716.34	108,774.59	6,941.75	03MAR03 06MAR03	1.000000	10JAN02 TO 10JAN02 4.800.000
						.00	
10JAN02 BUY LOT 300			108,432.00	7,284.34 L		.00 L	4.800.000
	547	17,632.55	15,862.96	1,769.59	31MAR03 03APR03	1.000000	10JAN02 TO 10JAN02 700.000
						.00	
10JAN02 BUY LOT 300			15,813.00	1,819.55 L		.00 L	700.000
	597	106,748.33	92,911.63	13,836.70	14APR03 17APR03	1.000000	10JAN02 TO 10JAN02 4.100.000
						.00	
10JAN02 BUY LOT 300			27,108.00	4,135.41 L		.00 L	1,200.000
10JAN02 BUY LOT 302			65,634.54	9,870.38 L		.00 L	2,900.000
	071	153,211.81	124,699.23	28,512.58	27JUN03 02JUL03	1.000000	10JAN02 TO 10JAN02 5.500.000
						.00	
10JAN02 BUY LOT 302			124,479.30	28,732.51 L		.00 L	5.500.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
320960107 TOTAL		829,022.03	712,556.65	116,465.38		.00	116,465.38
346375108	FORMFACTOR INC		COM		12JUN03 / 17JUN03	1.000000	11JUN03 TO 11JUN03
	003	10,814.49	8,400.00	2,414.49		.00	600.000
11JUN03	BUY LOT 001		5,950.00	1,710.26 S		.00 S	425.000
11JUN03	BUY LOT 002		2,450.00	704.23 S		.00 S	175.000
35138T107	FOX ENTMT GROUP INC		CL A		21OCT02 / 24OCT02	1.000000	29JAN02 TO 29JAN02
	619	85,044.63	72,761.53	12,283.10		.00	3,500.000
29JAN02	BUY LOT 378		72,770.95	12,273.68 S		.00 S	3,500.000
	642	92,533.09	76,919.34	15,613.75	28OCT02 / 31OCT02	1.000000 .00	29JAN02 TO 29JAN02 3,700.000
29JAN02	BUY LOT 378		76,929.29	15,603.80 S		.00 S	3,700.000
	652	136,340.89	114,339.55	22,001.34	30OCT02 / 04NOV02	1.000000 .00	29JAN02 TO 29JAN02 5,500.000
29JAN02	BUY LOT 378		114,354.35	21,986.54 S		.00 S	5,500.000
	691	204,028.84	151,759.77	52,269.07	06NOV02 / 12NOV02	1.000000 .00	29JAN02 TO 29JAN02 7,300.000
29JAN02	BUY LOT 378		151,779.41	52,249.43 S		.00 S	7,300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	785	134,935.93	108,102.85	26,833.08	21NOV02 / 26NOV02	1.000000 .00	29JAN02 TO 29JAN02 5,200.000
29JAN02	BUY LOT 378		108,116.84	26,819.09 S		.00 S	5,200.000
	800	53,898.37	41,578.02	12,320.35	22NOV02 / 27NOV02	1.000000 .00	29JAN02 TO 29JAN02 2,000.000
29JAN02	BUY LOT 378		41,583.40	12,314.97 S		.00 S	2,000.000
	177	144,045.65	103,945.05	40,100.60	16JAN03 / 22JAN03	1.000000 .00	29JAN02 TO 29JAN02 5,000.000
29JAN02	BUY LOT 378		103,958.50	40,087.15 S		.00 S	5,000.000
	321	137,997.33	103,945.05	34,052.28	18FEB03 / 21FEB03	1.000000 .00	29JAN02 TO 29JAN02 5,000.000
29JAN02	BUY LOT 378		103,958.50	34,038.83 L		.00 L	5,000.000
	403	116,253.29	91,471.64	24,781.65	03MAR03 / 06MAR03	1.000000 .00	29JAN02 TO 29JAN02 4,400.000
29JAN02	BUY LOT 378		91,483.48	24,769.81 L		.00 L	4,400.000
	516	95,925.94	74,840.43	21,085.51	20MAR03 / 25MAR03	1.000000 .00	29JAN02 TO 29JAN02 4,600.000
29JAN02	BUY LOT 378						4,600.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		74,850.12	21,075.82 L	.00 L	
			02APR03 07APR03	1.000000	29JAN02 TO 29JAN02
569	112,594.72	83,156.04	29,438.68	.00	4.000.000
29JAN02 BUY LOT 378		83,166.80	29,427.92 L	.00 L	4.000.000
			29MAY03 03JUN03	1.000000	29JAN02 TO 29JAN02
731	112,123.14	84,060.65	28,062.49	.00	4.000.000
29JAN02 BUY LOT 378		83,166.80	28,956.34 L	.00 L	4.000.000
			27JUN03 02JUL03	1.000000	29JAN02 TO 29JAN02
068	142,569.10	102,974.29	39,594.81	.00	4.900.000
29JAN02 BUY LOT 378		101,879.33	40,689.77 L	.00 L	4.900.000
35138T107 TOTAL	1,568,290.92	1,209,854.21	358,436.71	.00	358,436.71
363576109 GALLAGHER ARTHUR J + CO COM			20MAY03 23MAY03	1.000000	14MAY03 TO 14MAY03
707	124,074.18	122,248.32	1,825.86	.00	4.800.000
14MAY03 BUY LOT 680		122,248.32	1,825.86 S	.00 S	4.800.000
369300108 GENERALE CABLE CORP DEL NEW COM			09AUG02 14AUG02	1.000000	31JUL00 TO 31JUL00
316	40,862.28	122,829.02	-81,966.74	.00	12,700.000
31JUL00 BUY LOT 065		104,861.58	-63,999.30 L	.00 L	12,700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			03OCT02 08OCT02	1.000000	31JUL00 TO 31JUL00
532	83,713.46	193,431.53	-109,718.07	.00	20,000.000
31JUL00 BUY LOT 065		165,136.34	-81,422.88 L	.00 L	20,000.000
			28OCT02 31OCT02	1.000000	31JUL00 TO 31JUL00
644	42,335.22	124,763.34	-82,428.12	.00	12,900.000
31JUL00 BUY LOT 065		106,512.94	-64,177.72 L	.00 L	12,900.000
			30OCT02 04NOV02	1.000000	31JUL00 TO 31JUL00
651	6,885.79	21,277.47	-14,391.68	.00	2,200.000
31JUL00 BUY LOT 065		18,165.00	-11,279.21 L	.00 L	2,200.000
			04NOV02 07NOV02	1.000000	31JUL00 TO 31JUL00
672	79,482.23	249,526.67	-170,044.44	.00	25,800.000
31JUL00 BUY LOT 065		213,025.88	-133,543.65 L	.00 L	25,800.000
			05NOV02 08NOV02	1.000000	31JUL00 TO 31JUL00
681	3,409.89	10,638.73	-7,228.84	.00	1,100.000
31JUL00 BUY LOT 065		9,082.50	-5,672.61 L	.00 L	1,100.000
			12NOV02 15NOV02	1.000000	31JUL00 TO 22JAN01
736	96,593.54	375,257.17	-278,663.63	.00	38,800.000
31JUL00 BUY LOT 065					38,800.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		70,182.95	-49,021.99 L	.00 L	
22JAN01 BUY LOT 261		24,024.00	-15,808.57 L	.00 L	3,300.000
27NOV00 BUY LOT 714		178,070.40	-110,853.25 L	.00 L	27,000.000
748			13NOV02 18NOV02	1.000000	22JAN01 TO 03AUG01
	53,121.78	191,497.22	-138,375.44	.00	19,800.000
22JAN01 BUY LOT 261		57,512.00	-36,316.95 L	.00 L	7,900.000
31JAN01 BUY LOT 354		60,992.00	-43,821.32 L	.00 L	6,400.000
03AUG01 BUY LOT 410		93,195.85	-78,439.80 L	.00 L	5,500.000
20NOV01 BUY LOT 089		67,217.58	-52,864.82 S	.00 S	5,400.000
13DEC01 BUY LOT 188		65,916.24	-52,095.06 S	.00 S	5,200.000
18JAN02 BUY LOT 342		24,301.00	-19,250.95 S	.00 S	1,900.000
04FEB02 BUY LOT 402		68,475.78	-54,123.02 S	.00 S	5,400.000
03AUG01 BUY LOT 410		47,445.16	-40,002.99 L	.00 L	2,800.000
29AUG01 BUY LOT 522		116,015.98	-96,613.17 L	.00 L	7,300.000
15OCT01 BUY LOT 719		100,080.86	-75,096.42 L	.00 L	9,400.000
22OCT01 BUY LOT 755		10,320.00	-7,662.08 L	.00 L	1,000.000
23OCT01 BUY LOT 763		29,870.00	-22,162.03 L	.00 L	2,900.000
25OCT01 BUY LOT 771		176,692.00	-133,367.92 L	.00 L	16,300.000
10MAY02 BUY LOT 782		77,445.88	-59,372.02 S	.00 S	6,800.000
750			13NOV02 18NOV02	1.000000	03AUG01 TO 10MAY02
	171,170.00	622,849.53	-451,679.53	.00	64,400.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
369300108 TOTAL					
	577,574.19	1,912,070.68	-1,334,496.49	.00	-1,334,496.49
37183F107 GENESIS HEALTH VENTURES INC COM			03MAR03 06MAR03	1.000000	04OCT02 TO 04OCT02
421	92,386.83	107,170.27	-14,783.44	.00	6,900.000
04OCT02 BUY LOT 549		118,155.60	-25,768.77 S	.00 S	6,900.000
652			06MAY03 09MAY03	1.000000	04OCT02 TO 10OCT02
	943,534.16	979,807.93	-36,273.77	.00	63,100.000
04OCT02 BUY LOT 549		328,780.80	-41,683.24 S	.00 S	19,200.000
07OCT02 BUY LOT 557		172,120.00	-16,608.82 S	.00 S	10,400.000
08OCT02 BUY LOT 570		217,377.00	-15,511.53 S	.00 S	13,500.000
10OCT02 BUY LOT 571		301,000.00	-1,940.05 S	.00 S	20,000.000
655			07MAY03 12MAY03	1.000000	11OCT02 TO 31MAR03
	850,649.19	883,535.20	-32,886.01	.00	56,900.000
31MAR03 BUY LOT 557		13,491.00	-36.10 S	.00 S	900.000
11OCT02 BUY LOT 575		123,400.00	26,098.98 S	.00 S	10,000.000
10V02 BUY LOT 674		438,000.00	10,496.94 S	.00 S	30,000.000
.NOV02 BUY LOT 701		73,228.00	1,521.49 S	.00 S	5,000.000
25NOV02 BUY LOT 812		83,750.00	-9,000.51 S	.00 S	5,000.000
26NOV02 BUY LOT 824		101,211.00	-11,511.61 S	.00 S	6,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR		
37183F107 TOTAL				
1,886,570.18	1,970,513.40	-83,943.22	.00	-83,943.22
373200203 GEORGIA GULF CORP	COM	02JUL02 08JUL02	1.000000	30APR02 TO 30APR02
184				2,900.000
74,486.86	63,742.49	10,744.37	.00	
30APR02 BUY LOT 709				2,900.000
	62,495.00	11,991.86 S	.00 S	
		08AUG02 13AUG02	1.000000	30APR02 TO 01MAY02
309				17,000.000
409,580.54	373,662.89	35,917.65	.00	
30APR02 BUY LOT 709				9,500.000
	204,725.00	24,158.24 S	.00 S	
01MAY02 BUY LOT 716				7,500.000
	162,411.75	18,285.55 S	.00 S	
		09AUG02 14AUG02	1.000000	01MAY02 TO 01MAY02
315				2,500.000
60,547.17	54,950.42	5,596.75	.00	
01MAY02 BUY LOT 716				2,500.000
	54,137.25	6,409.92 S	.00 S	
		04SEP02 09SEP02	1.000000	01MAY02 TO 01MAY02
402				14,000.000
349,289.46	307,722.38	41,567.08	.00	
01MAY02 BUY LOT 716				3,200.000
	69,295.68	10,541.91 S	.00 S	
01MAY02 BUY LOT 717				10,800.000
	233,550.00	35,901.87 S	.00 S	
		05SEP02 10SEP02	1.000000	01MAY02 TO 06MAY02
416				1,600.000
38,233.39	32,970.25	5,263.14	.00	
01MAY02 BUY LOT 717				200.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR		
	25,950.00	4,636.71 S	.00 S	
06MAY02 BUY LOT 735				300.000
	6,612.39	1,034.29 S	.00 S	
		06SEP02 11SEP02	1.000000	01MAY02 TO 01MAY02
412				13,200.000
330,755.62	290,138.24	40,617.38	.00	
01MAY02 BUY LOT 717				13,200.000
	285,450.00	45,305.62 S	.00 S	
		09SEP02 12SEP02	1.000000	06MAY02 TO 08MAY02
423				27,000.000
674,040.07	593,464.59	80,575.48	.00	
06MAY02 BUY LOT 735				12,300.000
	271,107.99	35,954.71 S	.00 S	
06MAY02 BUY LOT 736				10,100.000
	222,402.00	29,738.92 S	.00 S	
08MAY02 BUY LOT 754				4,600.000
	103,661.00	11,175.45 S	.00 S	
		10SEP02 13SEP02	1.000000	08MAY02 TO 13MAY02
429				21,800.000
546,954.22	479,167.70	67,786.52	.00	
08MAY02 BUY LOT 754				4,900.000
	110,421.50	12,517.75 S	.00 S	
08MAY02 BUY LOT 756				12,800.000
	288,640.00	32,507.43 S	.00 S	
10MAY02 BUY LOT 772				1,700.000
	39,253.00	3,399.39 S	.00 S	
13MAY02 BUY LOT 791				2,400.000
	55,706.40	4,508.75 S	.00 S	
373200203 TOTAL				
2,483,887.33	2,195,818.96	288,068.37	.00	288,068.37
387328107 GRANITE CONSTR INC		03MAR03 06MAR03	1.000000	01MAR02 TO 01MAR02
416				5,800.000
96,411.06	134,050.44	-37,639.38	.00	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
01MAR02 BUY LOT	501		130,625.86	-34,214.80 L		.00 L	5,800.000
01MAR02 BUY LOT	501		81,078.12	-20,883.26 L		.00 L	3,600.000
14MAR02 BUY LOT	554		6,931.20	-1,914.96 S		.00 S	300.000
15MAR02 BUY LOT	557		25,876.18	-7,483.31 S		.00 S	1,100.000
	439	83,603.97	115,560.72	-31,956.75	03MAR03 06MAR03	1.000000 .00	01MAR02 TO 15MAR02 5.000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	615	83,755.06	115,268.33	-31,513.27	21APR03 24APR03	1.000000 .00	15MAR02 TO 15MAR02 5.000.000
15MAR02 BUY LOT	557		117,619.00	-33,863.94 L		.00 L	5.000.000
	024	94,550.56	115,268.33	-20,717.77	19JUN03 24JUN03	1.000000 .00	15MAR02 TO 15MAR02 5.000.000
15MAR02 BUY LOT	557		117,619.00	-23,068.44 L		.00 L	5.000.000
	074	122,967.08	145,238.10	-22,271.02	27JUN03 02JUL03	1.000000 .00	15MAR02 TO 26MAR02 6.300.000
15MAR02 BUY LOT	557		35,285.70	-6,007.82 L		.00 L	1.500.000
20MAR02 BUY LOT	577		44,664.44	-7,579.13 L		.00 L	1.900.000
21MAR02 BUY LOT	585		9,318.00	-1,510.57 L		.00 L	400.000
26MAR02 BUY LOT	599		59,125.00	-10,328.54 L		.00 L	2.300.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
387328107 TOTAL		481,287.73	625,385.92	-144,098.19		.00	-144,098.19
423452101 HELMERICH AND PAYNE INC	COM				12AUG02 15AUG02	1.000000	31JUL00 TO 31JUL00
	321	127.942.14	111,190.47	16,751.67		.00	3.700.000
31JUL00 BUY LOT	022		99,374.99	28,567.15 L		.00 L	3.700.000
	055	59,838.39	44,582.45	15,255.94	16DEC02 19DEC02	1.000000 .00	31JUL00 TO 31JUL00 2.000.000
31JUL00 BUY LOT	022		39,844.97	19,993.42 L		.00 L	2.000.000
	099	88,287.33	66,873.67	21,413.66	23DEC02 27DEC02	1.000000 .00	31JUL00 TO 31JUL00 3.000.000
31JUL00 BUY LOT	022		59,767.45	28,519.88 L		.00 L	3.000.000
	393	97,684.13	80,248.41	17,435.72	03MAR03 06MAR03	1.000000 .00	31JUL00 TO 31JUL00 3.600.000
31JUL00 BUY LOT	022		71,720.94	25,963.19 L		.00 L	3.600.000
	064	128,567.84	96,002.09	32,565.75	27JUN03 02JUL03	1.000000 .00	31JUL00 TO 31JUL00 4.300.000
31JUL00 BUY LOT	022		85,666.68	42,901.16 L		.00 L	4.300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
423452101 TOTAL		502.319.83	398.897.09	103.422.74	.00	103.422.74
442120101	HOUSTON EXPL CO		COM	13JUN03 18JUN03	1.000000	20FEB03 TO 20FEB03
	797	101.975.12	81.043.93	20.931.19	.00	3.000.000
20FEB03	BUY LOT 347		80.250.00	21.725.12 S	.00 S	3.000.000
	053			27JUN03 02JUL03	1.000000	20FEB03 TO 20FEB03
		75.458.44	59.432.22	16.026.22	.00	2.200.000
20FEB03	BUY LOT 347		58.850.00	16.608.44 S	.00 S	2.200.000
442120101 TOTAL		177.433.56	140.476.15	36.957.41	.00	36.957.41
45840Q101	INTERACTIVE CORP		COM	11FEB03 14FEB03	1.000000	23JAN03 TO 23JAN03
	302	120.909.85	109.107.56	11.802.29	.00	5.000.000
23JAN03	BUY LOT 223		109.235.00	11.674.85 S	.00 S	5.000.000
	373			28FEB03 05MAR03	1.000000	23JAN03 TO 23JAN03
		7.214.96	6.547.18	667.78	.00	300.000
23JAN03	BUY LOT 223		6.554.10	660.86 S	.00 S	300.000
23JAN03	BUY LOT 223		102.680.90	10.820.68 S	.00 S	4.700.000
	375			28FEB03 05MAR03	1.000000	23JAN03 TO 23JAN03
						4.700.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
		113.501.58	102.572.43	10.929.15	.00	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	404			03MAR03 06MAR03	1.000000	23JAN03 TO 23JAN03
		113.803.30	102.572.43	11.230.87	.00	4.700.000
23JAN03	BUY LOT 223		102.680.90	11.122.40 S	.00 S	4.700.000
	459			10MAR03 13MAR03	1.000000	23JAN03 TO 23JAN03
		7.193.78	6.547.18	646.60	.00	300.000
23JAN03	BUY LOT 223		6.554.10	639.68 S	.00 S	300.000
23JAN03	BUY LOT 223		6.554.10	630.68 S	.00 S	300.000
	468			10MAR03 13MAR03	1.000000	23JAN03 TO 23JAN03
		7.184.78	6.547.18	637.60	.00	300.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	495			13MAR03 18MAR03	1.000000	23JAN03 TO 23JAN03
		89.000.07	80.770.65	8.229.42	.00	3.700.000
23JAN03	BUY LOT 223		80.833.90	8.166.17 S	.00 S	3.700.000
	511			19MAR03 24MAR03	1.000000	23JAN03 TO 23JAN03
		105.152.89	93.868.60	11.284.29	.00	4.300.000
23JAN03	BUY LOT 223		93.942.10	11.210.79 S	.00 S	4.300.000

STATE STREET.

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(CONTINUED)						USD - US DOLLAR					
		608	114,235.40			89,502.61	16APR03	22APR03	24,732.79	1.000000	23JAN03 TO 23JAN03 4,100.000
	23JAN03 BUY LOT	223				89,572.70			24,662.70 S	.00	4,100.000 S
		613	109,056.82			85,136.63	17APR03	23APR03	23,920.19	1.000000	23JAN03 TO 23JAN03 3,900.000
	23JAN03 BUY LOT	223				85,203.30			23,853.52 S	.00	3,900.000 S
		646	34,216.09			21,829.91	05MAY03	08MAY03	12,386.18	1.000000	23JAN03 TO 23JAN03 1,000.000
	23JAN03 BUY LOT	223				21,847.00			12,369.09 S	.00	1,000.000 S
		043	109,988.94			65,489.72	23JUN03	26JUN03	44,499.22	1.000000	23JAN03 TO 23JAN03 3,000.000
	23JAN03 BUY LOT	223				65,541.00			44,447.94 S	.00	3,000.000 S
		042	108,630.90			65,489.72	24JUN03	27JUN03	43,141.18	1.000000	23JAN03 TO 23JAN03 3,000.000
	23JAN03 BUY LOT	223				65,541.00			43,089.90 S	.00	3,000.000 S
		061	155,552.71			87,319.62	27JUN03	02JUL03	68,233.09	1.000000	23JAN03 TO 23JAN03 4,900.000
	23JAN03 BUY LOT	223								.00	[redacted] 4,900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR					
						87,388.00			68,164.71 S	.00 S	
45840Q101 TOTAL			1,195,642.07			923,301.42			272,340.65	.00	272,340.65
46072H108	INTERSTATE BAKERIES CORP		DEL NEW COM				15JAN03	21JAN03		1.000000	17DEC02 TO 17DEC02
		169	617,246.36			588,711.81			28,534.55		38,700.000
	17DEC02 BUY LOT	067				394,894.50			24,577.83 S	.00 S	26,300.000
	17DEC02 BUY LOT	068				190,292.88			7,481.15 S	.00 S	12,400.000
		307	366,516.92			555,890.63	12FEB03	18FEB03	-189,373.71	1.000000	17DEC02 TO 27JAN03 36,800.000
	17DEC02 BUY LOT	068				403,605.06			-141,664.98 S	.00 S	26,300.000
	24JAN03 BUY LOT	230				77,688.00			-25,897.57 S	.00 S	5,200.000
	27JAN03 BUY LOT	238				78,122.00			-25,335.59 S	.00 S	5,300.000
46072H108 TOTAL			983,763.28			1,144,602.44			-160,839.16	.00	-160,839.16
461203101	INVACARE CORP		COM				22AUG02	27AUG02		1.000000	31JUL00 TO 31JUL00
		361	107,628.95			72,146.20			35,482.75		3,000.000
	1JUL00 BUY LOT	023				68,288.13			39,340.82 L	.00 L	3,000.000
		370	28,291.86			19,238.99	23AUG02	28AUG02	9,052.87	1.000000	31JUL00 TO 31JUL00 800.000
	31JUL00 BUY LOT	023								.00	[redacted] 800.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
			18,210.17	10,081.69 L	.00 L	
				26AUG02 29AUG02	1.000000	31JUL00 TO 31JUL00
	372	49,459.10	33,668.23	15,790.87	.00	1,400.000
31JUL00 BUY LOT 023			31,867.80	17,591.30 L	.00 L	1,400.000
				03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
	392	101,433.99	79,746.64	21,687.35	.00	3,300.000
31JUL00 BUY LOT 023			75,116.95	26,317.04 L	.00 L	3,300.000
				31MAR03 03APR03	1.000000	31JUL00 TO 31JUL00
	546	21,972.44	16,915.95	5,056.49	.00	700.000
31JUL00 BUY LOT 023			15,933.90	6,038.54 L	.00 L	700.000
461203101 TOTAL						
		308,786.34	221,716.01	87,070.33	.00	87,070.33
465855104 IVEX PACKAGING CORP DEL		COM		01JUL02 01JUL02	1.000000	31JUL00 TO 25OCT01
	152	3,385,600.00	2,008,300.03	1,377,299.97	.00	147,200.000
31JUL00 BUY LOT 086			1,130,438.42	641,136.58 L	.00 L	77,025.000
22JAN01 BUY LOT 258			81,732.00	90,768.00 L	.00 L	7,500.000
07SEP00 BUY LOT 297			74,390.25	88,909.75 L	.00 L	7,100.000
18SEP00 BUY LOT 342			69,842.50	91,157.50 L	.00 L	7,000.000
31OCT00 BUY LOT 589			31,743.08	46,456.92 L	.00 L	3,400.000
01NOV00 BUY LOT 600					.00 L	9,100.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			79,663.50	106,636.50 L	.00 L	900.000
06NOV00 BUY LOT 610			9,034.20	11,665.80 L	.00 L	7,600.000
07NOV00 BUY LOT 618			78,612.12	96,187.88 L	.00 L	14,000.000
14NOV00 BUY LOT 652			129,582.60	192,417.40 L	.00 L	3,500.000
24SEP01 BUY LOT 669			45,588.20	34,911.80 S	.00 S	1,575.000
10APR01 BUY LOT 681			21,561.75	14,663.25 L	.00 L	9,500.000
25OCT01 BUY LOT 796			174,848.45	43,651.55 S	.00 S	
466367109 JACK IN THE BOX INC		COM		23SEP02 26SEP02	1.000000	31JUL00 TO 31JUL00
	475	185,889.39	138,763.47	47,125.92	.00	8,100.000
31JUL00 BUY LOT 038			100,606.54	85,282.85 L	.00 L	8,100.000
				25SEP02 30SEP02	1.000000	31JUL00 TO 31JUL00
	484	153,354.41	116,492.79	36,861.62	.00	6,800.000
31JUL00 BUY LOT 038			84,459.81	68,894.60 L	.00 L	6,800.000
				03FEB03 06FEB03	1.000000	31JUL00 TO 31JUL00
	268	16,233.10	16,995.70	-762.60	.00	1,000.000
31JUL00 BUY LOT 038			12,420.56	3,812.54 L	.00 L	1,000.000
				03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
	424	132,427.65	134,266.01	-1,838.36	.00	7,900.000
31JUL00 BUY LOT 038			98,122.43	34,305.22 L	.00 L	7,900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
	506	210,285.60	205,647.94	4,637.66	17MAR03 20MAR03	1.000000 .00	31JUL00 TO 31JUL00 12,100.000
	31JUL00 BUY LOT 038		150,288.79	59,996.81 L		.00 L	12,100.000
	711	116,458.73	101,974.19	14,484.54	21MAY03 27MAY03	1.000000 .00	31JUL00 TO 31JUL00 6,000.000
	31JUL00 BUY LOT 038		74,523.37	41,935.36 L		.00 L	6,000.000
	790	238,615.10	186,952.68	51,662.42	12JUN03 17JUN03	1.000000 .00	31JUL00 TO 31JUL00 11,000.000
	31JUL00 BUY LOT 038		136,626.17	101,988.93 L		.00 L	11,000.000
	084	167,764.13	127,467.73	40,296.40	27JUN03 02JUL03	1.000000 .00	31JUL00 TO 31AUG00 7,500.000
	31JUL00 BUY LOT 038		77,007.48	61,677.53 L		.00 L	6,200.000
	31AUG00 BUY LOT 268		28,840.50	238.62 L		.00 L	1,300.000
466367109	TOTAL	1,221,028.11	1,028,560.51	192,467.60		.00	192,467.60
502392103	LTX CORP		COM		05NOV02 08NOV02	1.000000	20DEC00 TO 20DEC00
	677	36,743.38	59,437.55	-22,694.17		.00	5,000.000
	20DEC00 BUY LOT 051		51,903.00	-15,159.62 L		.00 L	5,000.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
	754	73,504.78	118,875.10	-45,370.32	14NOV02 19NOV02	1.000000 .00	20DEC00 TO 20DEC00 10,000.000
	20DEC00 BUY LOT 051		103,806.00	-30,301.22 L		.00 L	10,000.000
	802	60,593.66	89,156.33	-28,562.67	22NOV02 27NOV02	1.000000 .00	20DEC00 TO 20DEC00 7,500.000
	20DEC00 BUY LOT 051		77,854.50	-17,260.84 L		.00 L	7,500.000
	826	130,934.04	178,312.66	-47,378.62	26NOV02 02DEC02	1.000000 .00	20DEC00 TO 13FEB01 15,000.000
	20DEC00 BUY LOT 051		53,979.12	-8,588.65 L		.00 L	5,200.000
	13FEB01 BUY LOT 396		135,975.00	-50,431.43 L		.00 L	9,800.000
	017	27,481.30	34,473.78	-6,992.48	02DEC02 05DEC02	1.000000 .00	13FEB01 TO 13FEB01 2,900.000
	13FEB01 BUY LOT 396		40,237.50	-12,756.20 L		.00 L	2,900.000
	426	50,417.67	120,063.86	-69,646.19	03MAR03 06MAR03	1.000000 .00	13FEB01 TO 03AUG01 10,100.000
	13FEB01 BUY LOT 396		22,200.00	-14,213.04 L		.00 L	1,600.000
	03AUG01 BUY LOT 409		132,678.00	-101,229.36 L		.00 L	6,300.000
	10APR01 BUY LOT 654		41,960.38	-30,978.31 L		.00 L	2,200.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	625	65,344.92	118,679.46	24APR03 29APR03 -53,334.54	1.000000 .00	03AUG01 TO 10SEP01 10,000.000
03AUG01	BUY LOT 409		16,848.00	-11,620.41 L	.00 L	800.000
06SEP01	BUY LOT 549		145,145.00	-85,681.12 L	.00 L	9,100.000
10SEP01	BUY LOT 563		1,567.61	-914.16 L	.00 L	100.000
	671	109,583.35	178,019.19	12MAY03 15MAY03 -68,435.84	1.000000 .00	10SEP01 TO 17SEP01 15,000.000
10SEP01	BUY LOT 563		76,812.89	-41,015.66 L	.00 L	4,900.000
17SEP01	BUY LOT 569		137,360.00	-63,573.88 L	.00 L	10,100.000
	689	57,425.55	89,009.60	15MAY03 20MAY03 -31,584.05	1.000000 .00	17SEP01 TO 19SEP01 7,500.000
17SEP01	BUY LOT 569		99,280.00	-43,385.80 L	.00 L	7,300.000
19SEP01	BUY LOT 590		2,573.38	-1,042.03 L	.00 L	200.000
	702	26,304.28	43,911.40	19MAY03 22MAY03 -17,607.12	1.000000 .00	19SEP01 TO 19SEP01 3,700.000
19SEP01	BUY LOT 590		47,607.53	-21,303.25 L	.00 L	3,700.000
	705	26,561.51	45,098.20	20MAY03 23MAY03 -18,536.69	1.000000 .00	19SEP01 TO 19SEP01 3,800.000
19SEP01	BUY LOT 590					3,800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			48,894.22	-22,332.71 L	.00 L	
	730	62,017.08	83,075.62	28MAY03 02JUN03 -21,058.54	1.000000 .00	19SEP01 TO 19SEP01 7,000.000
19SEP01	BUY LOT 590		18,013.66	-5,610.24 L	.00 L	1,400.000
19SEP01	BUY LOT 594		65,214.24	-15,600.58 L	.00 L	5,600.000
	745	39,202.95	47,471.78	02JUN03 05JUN03 -8,268.83	1.000000 .00	19SEP01 TO 19SEP01 4,000.000
19SEP01	BUY LOT 594		46,581.60	-7,378.65 L	.00 L	4,000.000
	768	97,200.83	128,173.82	09JUN03 12JUN03 -30,972.99	1.000000 .00	19SEP01 TO 19SEP01 10,800.000
19SEP01	BUY LOT 594		125,770.32	-28,569.49 L	.00 L	10,800.000
	776	7,173.74	9,494.36	10JUN03 13JUN03 -2,320.62	1.000000 .00	19SEP01 TO 19SEP01 800.000
19SEP01	BUY LOT 594		9,316.32	-2,142.58 L	.00 L	800.000
	782	41,177.11	55,779.35	11JUN03 16JUN03 -14,602.24	1.000000 .00	19SEP01 TO 21SEP01 4,700.000
19SEP01	BUY LOT 594		6,987.24	-1,730.59 L	.00 L	600.000
21SEP01	BUY LOT 612		44,567.00	-8,646.54 L	.00 L	4,100.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
				27JUN03 02JUL03 1.000000	21SEP01 TO 25OCT01
097	66,597.61	89,009.60	-22,411.99	.00	7,500.000
21SEP01 BUY LOT 612		46,741.00	-8,558.37 L	.00 L	4,300.000
25OCT01 BUY LOT 802		48,272.96	-19,857.98 L	.00 L	3,200 000
502392103 TOTAL	978,263.76	1,488,041.66	-509,777.90	.00	-509,777.90
518415104 LATTICE SEMICONDUCTOR CORP			05NOV02 08NOV02 1.000000		31JUL00 TO 31JUL00
683	50,134.80	77,024.44	-26,889.64	.00	6,400.000
31JUL00 BUY LOT 025		76,516.65	-26,381.85 L	.00 L	6,400.000
			06NOV02 12NOV02 1.000000		31JUL00 TO 31JUL00
690	40,635.06	61,378.85	-20,743.79	.00	5,100.000
31JUL00 BUY LOT 025		60,974.21	-20,339.15 L	.00 L	5,100.000
			07NOV02 13NOV02 1.000000		31JUL00 TO 31JUL00
706	1,596.31	2,407.01	-810.70	.00	200.000
31JUL00 BUY LOT 025		2,391.15	-794.84 L	.00 L	200.000
			22NOV02 27NOV02 1.000000		31JUL00 TO 31JUL00
791	89,107.72	117,943.67	-28,835.95	.00	9,800.000
31JUL00 BUY LOT 025		117,166.12	-28,058.40 L	.00 L	9,800.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
				17JAN03 23JAN03 1.000000	31JUL00 TO 31JUL00
193	35,944.11	48,140.28	-12,196.17	.00	4,000.000
31JUL00 BUY LOT 025		47,822.91	-11,878.80 L	.00 L	4,000.000
			03MAR03 06MAR03 1.000000		31JUL00 TO 10NOV00
429	87,201.60	149,234.85	-62,033.25	.00	12,400.000
31JUL00 BUY LOT 025		78,907.80	-32,494.05 L	.00 L	6,600.000
09NOV00 BUY LOT 628		109,148.00	-72,579.59 L	.00 L	5,200.000
10NOV00 BUY LOT 632		11,981.88	-7,762.44 L	.00 L	600.000
			14MAR03 19MAR03 1.000000		10NOV00 TO 28NOV00
500	73,638.09	127,571.73	-53,933.64	.00	10,600.000
10NOV00 BUY LOT 632		29,954.70	-19,534.22 L	.00 L	1,500.000
13NOV00 BUY LOT 640		21,403.25	-13,761.56 L	.00 L	1,100.000
17NOV00 BUY LOT 670		25,931.88	-16,900.79 L	00 L	1,300.000
21NOV00 BUY LOT 687		33,878.79	-22,068.91 L	.00 L	1,700.000
?7NOV00 BUY LOT 708		81,000.00	-53,212.04 L	.00 L	4,000 000
NOV00 BUY LOT 717		7,537.56	-4,758.76 L	.00 L	400.000
28NOV00 BUY LOT 719		11,041.92	-6,873.73 L	.00 L	600.000
			17MAR03 20MAR03 1.000000		28NOV00 TO 18DEC00
504	77,412.66	120,350.69	-42,938.03	.00	10,000.000
18DEC00 BUY LOT 034					10,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
			1,790.34	-1,016.21 L	.00 L	4,400.000
28NOV00	BUY LOT 719		80,974.08	-46,912.51 L	.00 L	5,500.000
07DEC00	BUY LOT 795		99,524.15	-56,947.19 L	.00 L	
	570			02APR03 07APR03	1.000000	18DEC00 TO 12MAR01
		241,114.54	363,459.08	-122,344.54	.00	30,200.000
18DEC00	BUY LOT 034		78,774.96	-43,645.69 L	.00 L	4,400.000
20DEC00	BUY LOT 063		138,538.10	-70,674.74 L	.00 L	8,500.000
21DEC00	BUY LOT 069		49,283.40	-25,331.62 L	.00 L	3,000.000
31JAN01	BUY LOT 323		138,257.35	-94,345.76 L	.00 L	5,500.000
28FEB01	BUY LOT 451		74,195.60	-42,259.90 L	.00 L	4,000.000
12MAR01	BUY LOT 497		89,516.64	-51,193.80 L	.00 L	4,800.000
12MAR01	BUY LOT 497		18,649.30	-10,674.68 L	.00 L	1,000.000
	572			02APR03 07APR03	1.000000	12MAR01 TO 12MAR01
		7,974.62	12,035.07	-4,060.45	.00	1,000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	574			03APR03 08APR03	1.000000	12MAR01 TO 21SEP01
		120,604.08	181,729.54	-61,125.46	.00	15,100.000
08JUN01	BUY LOT 190		130,301.60	-88,769.07 L	.00 L	5,200.000
12MAR01	BUY LOT 497		5,594.79	-3,198.68 L	.00 L	300.000
21SEP01	BUY LOT 616		75,225.64	-38,485.33 L	.00 L	4,600.000
10APR01	BUY LOT 666		92,800.50	-52,865.37 L	.00 L	5,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	586			07APR03 10APR03	1.000000	21SEP01 TO 02MAY02
		279,211.29	420,023.90	-140,812.61	.00	34,900.000
20NOV01	BUY LOT 085		73,112.00	-43,510.80 L	.00 L	3,700.000
13DEC01	BUY LOT 194		77,189.04	-48,387 88 L	.00 L	3,600.000
21SEP01	BUY LOT 616		14,718.06	-7,517.77 L	.00 L	900.000
23APR02	BUY LOT 690		137,197.50	-49,193.94 S	.00 S	11,000.000
02MAY02	BUY LOT 724		179,860.77	-54,255.69 S	.00 S	15,700.000
	594			11APR03 16APR03	1.000000	02MAY02 TO 02MAY02
		14,330.38	21,663.12	-7,332.74	.00	1,800.000
02MAY02	BUY LOT 724		20,620.98	-6,290.60 S	.00 S	1,800.000
	609			16APR03 22APR03	1.000000	02MAY02 TO 28MAY02
		190,670.01	287,638.15	-96,968.14	.00	23,900.000
21MAY02	BUY LOT 022		94,881.60	-31,059.00 S	.00 S	8,000.000
28MAY02	BUY LOT 051		83,452.76	-24,416.86 S	.00 S	7,400.000
02MAY02	BUY LOT 724		40,096.35	-12,173.96 S	.00 S	3,500.000
10MAY02	BUY LOT 787		56,108.50	-16,219.38 S	.00 S	5,000.000
	612			17APR03 23APR03	1.000000	28MAY02 TO 30SEP02
		695,379.77	1,036,219.43	-340,839.66	.00	86,100.000
28MAY02	BUY LOT 051		18,043.84	-5,121.57 S	.00 S	2,600.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
JUN02 BUY LOT 098		109.729.78	-18.466.23 S		.00 S	11.300.000
27JUN02 BUY LOT 143		11.566.94	-259.95 S		.00 S	1.400.000
10JUL02 BUY LOT 208		66.094.56	-2.290.84 S		.00 S	7.900.000
11JUL02 BUY LOT 213		10.946.00	-446.65 S		.00 S	1.300.000
12JUL02 BUY LOT 221		25.237.24	-2.623.26 S		.00 S	2.800.000
12JUL02 BUY LOT 222		29.419.50	-2.767.31 S		.00 S	3.300.000
15JUL02 BUY LOT 230		31.379.64	-689.24 S		.00 S	3.800.000
26JUL02 BUY LOT 269		74.022.48	18.048.71 S		.00 S	11.400.000
08AUG02 BUY LOT 313		30.431.04	8.335.78 S		.00 S	4.800.000
19AUG02 BUY LOT 352		104.520.00	16.626.30 S		.00 S	15.000.000
23SEP02 BUY LOT 468		61.066.00	19.698.20 S		.00 S	10.000.000
30SEP02 BUY LOT 503		71.979.65	20.899.16 S		.00 S	11.500.000
518415104 TOTAL	2.004.955.04	3.026.819.81	-1.021.864.77		.00	-1.021.864.77
53219L109 LIFEPOINT HOSPS INC 081		COM		27JUN03 02JUL03	1.000000	05MAR03 TO 05MAR03
	147.825.06	143.913.91	3.911.15		.00	6.800.000
05MAR03 BUY LOT 443		145.199.04	2.626.02 S		.00 S	6.800.000
553409103 MPS GROUP INC 092		COM		27JUN03 02JUL03	1.000000	12SEP00 TO 13DEC00
	145.275.34	127.446.37	17.828.97		.00	20.900.000
13DEC00 BUY LOT 004		45.648.99	39.847.98 L		.00 L	12.300.000
12SEP00 BUY LOT 317		50.783.00	8.995.37 L		.00 L	8.600.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
553530106 MSC INDL DIRECT INC 159		CL A		01JUL02 05JUL02	1.000000	15DEC00 TO 15DEC00
	112.457.60	94.981.46	17.476.14		.00	5.700.000
15DEC00 BUY LOT 021		98.667.00	13.790.60 L		.00 L	5.700.000
179				03JUL02 09JUL02	1.000000	15DEC00 TO 18DEC00
	80.235.57	71.652.68	8.582.89		.00	4.300.000
15DEC00 BUY LOT 021		24.234.00	1.889.21 L		.00 L	1.400.000
18DEC00 BUY LOT 033		47.468.36	6.644.00 L		.00 L	2.900.000
277				29JUL02 01AUG02	1.000000	18DEC00 TO 18DEC00
	31.090.28	29.994.14	1.096.14		.00	1.800.000
18DEC00 BUY LOT 033		29.463.12	1.627.16 L		.00 L	1.800.000
094				23DEC02 27DEC02	1.000000	18DEC00 TO 18DEC00
	86.100.40	82.140.29	3.960.11		.00	5.000.000
18DEC00 BUY LOT 033		81.842.00	4.258.40 L		.00 L	5.000.000
187				17JAN03 23JAN03	1.000000	18DEC00 TO 18DEC00
	193.994.14	164.280.58	29.713.56		.00	10.000.000
18DEC00 BUY LOT 033		163.684.00	30.310.14 L		.00 L	10.000.000
18DEC00 BUY LOT 033		122.763.00	22.020.13 L		.00	3.500.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					USD - US DOLLAR							
	191	144,783.13			123,210.44	17JAN03	23JAN03	21,572.69	1.000000	.00	18DEC00 TO 18DEC00 7.500.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
	221	148,824.30			131,424.47	21JAN03	24JAN03	17,399.83	1.000000	.00	18DEC00 TO 18DEC00 8.000.000	
18DEC00 BUY LOT	033				130,947.20			17,877.10 L		.00 L	8.000.000	
	374	126,048.69			114,996.41	28FEB03	05MAR03	11,052.28	1.000000	.00	18DEC00 TO 18DEC00 7.000.000	
18DEC00 BUY LOT	033				114,578.80			11,469.89 L		.00 L	7.000.000	
	398	66,029.84			62,426.62	03MAR03	06MAR03	3,603.22	1.000000	.00	18DEC00 TO 19DEC00 3.800.000	
18DEC00 BUY LOT	033				3,273.68			201.57 L		.00 L	200.000	
19DEC00 BUY LOT	045				59,326.20			3,228.39 L		.00 L	3.600.000	
	593	186,691.25			164,216.34	11APR03	16APR03	22,474.91	1.000000	.00	19DEC00 TO 10JAN01 10.000.000	
19DEC00 BUY LOT	045				21,423.35			2,846.51 L		.00 L	1.300.000	
27DEC00 BUY LOT	098				95,610.00			16,404.75 L		.00 L	6.000.000	
10JAN01 BUY LOT	189				42,518.25			7,888.39 L		.00 L	2.700.000	

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					USD - US DOLLAR							
	601	137,058.31			123,162.25	15APR03	21APR03	13,896.06	1.000000	.00	10JAN01 TO 22JAN01 7.500.000	
10JAN01 BUY LOT	189				55,116.25			8,844.29 L		.00 L	3.500.000	
22JAN01 BUY LOT	259				70,240.00			2,857.77 L		.00 L	4.000.000	
22JAN01 BUY LOT	259				63,216.00			1,872.91 L		.00 L	3.600.000	
29JAN01 BUY LOT	307				98,760.00			9,721.52 L		.00 L	6.000.000	
31JAN01 BUY LOT	353				39,799.92			3,592.68 L		.00 L	2.400.000	
	602	216,963.03			197,059.61	15APR03	21APR03	19,903.42	1.000000	.00	22JAN01 TO 31JAN01 12 000.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
	607	683,592.97			615,811.27	16APR03	22APR03	67,781.70	1.000000	.00	31JAN01 TO 31MAR03 37.500.000	
17MAY01 BUY LOT	048				73,740.30			10,113.77 L		.00 L	4.600.000	
20NOV01 BUY LOT	068				34,485.00			150.38 L		.00 L	1.900.000	
08JUN01 BUY LOT	165				91,318.08			10,765.14 L		.00 L	5.600.000	
08AUG02 BUY LOT	310				63,015.41			33,599.06 S		.00 S	5.300.000	
31JAN01 BUY LOT	353				63,016.54			6,254.21 L		.00 L	3.800.000	
31MAR03 BUY LOT	549				12,712.00			1,871.32 S		.00 S	800.000	
10APR01 BUY LOT	646				82,092.76			14,521.71 L		.00 L	5.300.000	
10MAY02 BUY LOT	775				59,599.80			-4,912.36 S		.00 S	3.000.000	
25OCT01 BUY LOT	793										1.200.000	

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR					
			119,898.00	11,351.85 L			.00 L	
553530106 TOTAL								
		2,213,869.51	1,975,356.56	238,512.95			.00	238,512.95
563571108 MANITOWOC INC			COM		12AUG02	15AUG02	1.000000	11APR01 TO 11APR01
	327	72,159.91	54,384.45	17,775.46			.00	2,100.000
11APR01 BUY LOT	690		54,554.01	17,605.90 L			.00 L	2,100.000
	368	168,472.42	129,486.78	38,985.64	23AUG02	28AUG02	1.000000	11APR01 TO 11APR01 5,000.000
11APR01 BUY LOT	690		129,890.50	38,581.92 L			.00 L	5,000.000
	798	110,035.83	128,475.64	-18,439.81	13JUN03	18JUN03	1.000000	11APR01 TO 11APR01 5,000.000
11APR01 BUY LOT	690		129,890.50	-19,854.67 L			.00 L	5,000.000
	069	119,270.44	133,614.66	-14,344.22	27JUN03	02JUL03	1.000000	11APR01 TO 11APR01 5,200.000
11APR01 BUY LOT	690		135,086.12	-15,815.68 L			.00 L	5,200.000
563571108 TOTAL								
		469,938.60	445,961.53	23,977.07			.00	23,977.07
571834100 MARSHALL + ILSLEY CORP			COM		27JUN03	02JUL03	1.000000	07MAR03 TO 07MAR03
	062	129,400.97	109,781.13	19,619.84			.00	4,200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR					
07MAR03 BUY LOT	456		111,019.44	18,381.53 S			.00 S	4,200.000
573284106 MARTIN MARIETTA MATLS INC			COM		07OCT02	10OCT02	1.000000	31JUL00 TO 24AUG00
	550	80,311.77	115,433.97	-35,122.20			.00	2,700.000
31JUL00 BUY LOT	049		48,472.11	-15,752.50 L			.00 L	1,100.000
24AUG00 BUY LOT	233		62,396.00	-14,803.84 L			.00 L	1,600.000
	576	755,172.23	1,068,833.07	-313,660.84	11OCT02	17OCT02	1.000000	24AUG00 TO 10MAY02 25,000.000
20NOV01 BUY LOT	063		79,290.00	-24,917.60 S			.00 S	1,800.000
13DEC01 BUY LOT	164		27,324.00	-9,199.87 S			.00 S	600.000
08JUN01 BUY LOT	170		33,729.01	-12,584.19 L			.00 L	700.000
10JAN01 BUY LOT	187		60,244.95	-14,934.62 L			.00 L	1,500.000
24AUG00 BUY LOT	233		15,599.00	-3,516.24 L			.00 L	400.000
25AUG00 BUY LOT	240		108,135.81	-26,577.21 L			.00 L	2,700.000
22JAN01 BUY LOT	243		93,053.04	-20,556.51 L			.00 L	2,400.000
31JAN01 BUY LOT	336		58,966.46	-16,676.82 L			.00 L	1,400.000
'SEP00 BUY LOT	406		66,184.74	-11,812.34 L			.00 L	1,800.000
AUG01 BUY LOT	497		65,502.40	-17,171.38 L			.00 L	1,600.000
30AUG01 BUY LOT	525		63,372.80	-15,041.78 L			.00 L	1,600.000
05SEP01 BUY LOT	544		89,130.36	-22,675.20 L			.00 L	2,200.000
10MAY02 BUY LOT	771		56,392.98	-14,103.32 S			.00 S	1,400.000
25OCT01 BUY LOT	782							1,900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
						197.764.00	-49,750.24	S		.00	S				
573284106 TOTAL			835.484.00			1.184.267.04	-348.783.04				.00				-348.783.04
584699102	MEDIMMUNE INC			COM			21OCT02	24OCT02		1.000000		16JAN02 TO 16JAN02			
		621	118.117.43			102.155.33	15.962.10				.00		4.300.000		
16JAN02	BUY LOT 329					97.972.11	20.145.32	S			.00	S	4.300.000		
							25NOV02	29NOV02		1.000000		16JAN02 TO 16JAN02			
		808	62.009.75			52.265.52	9.744.23				.00		2.200.000		
16JAN02	BUY LOT 329					50.125.27	11.884.48	S			.00	S	2.200.000		
							13DEC02	18DEC02		1.000000		16JAN02 TO 16JAN02			
		048	134.895.93			118.785.27	16.110.66				.00		5.000.000		
16JAN02	BUY LOT 329					113.921.06	20.974.87	S			.00	S	5.000.000		
							20DEC02	26DEC02		1.000000		16JAN02 TO 16JAN02			
		085	111.925.82			95.028.21	16.897.61				.00		4.000.000		
16JAN02	BUY LOT 329					91.136.85	20.788.97	S			.00	S	4.000.000		
							03MAR03	06MAR03		1.000000		16JAN02 TO 16JAN02			
		399	115.834.69			92.652.51	23.182.18				.00		3.900.000		
16JAN02	BUY LOT 329					88.858.43	26.976.26	L			.00	L	3.900.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
							07MAR03	12MAR03		1.000000		16JAN02 TO 16JAN02			
		452	187.563.86			144.918.03	42.645.83				.00		6.100.000		
16JAN02	BUY LOT 329					138.983.70	48.580.16	L			.00	L	6.100.000		
							12MAR03	17MAR03		1.000000		16JAN02 TO 16JAN02			
		489	91.797.23			71.271.16	20.526.07				.00		3.000.000		
16JAN02	BUY LOT 329					68.352.64	23.444.59	L			.00	L	3.000.000		
							26MAR03	31MAR03		1.000000		16JAN02 TO 16JAN02			
		529	102.147.42			71.271.16	30.876.26				.00		3.000.000		
16JAN02	BUY LOT 329					68.352.64	33.794.78	L			.00	L	3.000.000		
							03APR03	08APR03		1.000000		16JAN02 TO 16JAN02			
		573	169.242.06			118.785.27	50.456.79				.00		5.000.000		
16JAN02	BUY LOT 329					113.921.06	55.321.00	L			.00	L	5.000.000		
							12JUN03	17JUN03		1.000000		16JAN02 TO 16JAN02			
		786	75.952.44			47.514.11	28.438.33				.00		2.000.000		
16JAN02	BUY LOT 329					45.568.42	30.384.02	L			.00	L	2.000.000		
							27JUN03	02JUL03		1.000000		16JAN02 TO 16JAN02			
		058	123.756.08			78.398.28	45.357.80				.00		3.300.000		
16JAN02	BUY LOT 329												3.300.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		75,187.90	48,568.18 L	.00 L	
584699102 TOTAL					
	1,293,242.71	993,044.85	300,197.86	.00	300,197.86
587118100 MENS WEARHOUSE INC			23AUG02 28AUG02	1.000000	16OCT01 TO 16OCT01
365	205,968.78	223,323.01	-17,354.23	.00	10,700.000
16OCT01 BUY LOT 733		233,415.15	-27,446.37 S	.00 S	10,700.000
16OCT01 BUY LOT 733		218,145.00	-24,115.86 S	.00 S	10,000.000
			23AUG02 28AUG02	1.000000	16OCT01 TO 16OCT01
366	194,029.14	208,713.09	-14,683.95	.00	10,000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			27AUG02 30AUG02	1.000000	16OCT01 TO 31OCT01
376	971,835.06	1,085,308.07	-113,473.01	.00	52,000.000
16OCT01 BUY LOT 733		194,149.05	-27,815.74 S	.00 S	8,900.000
17OCT01 BUY LOT 740		568,910.64	-86,730.94 S	.00 S	25,800.000
18OCT01 BUY LOT 742		83,431.72	-6,806.26 S	.00 S	4,100.000
25OCT01 BUY LOT 785		108,357.97	-9,305.55 S	.00 S	5,300.000
30OCT01 BUY LOT 826		91,920.00	-2,212.15 S	.00 S	4,800.000
31OCT01 BUY LOT 828		61,354.58	-3,418.26 S	.00 S	3,100.000
			28AUG02 03SEP02	1.000000	31OCT01 TO 14DEC01
379	501,131.67	584,396.65	-83,264.98	.00	28,900.000
20NOV01 BUY LOT 062					16,600.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		39,184.00	-10,547.90 S	.00 S	8,900.000
28NOV01 BUY LOT 115		164,917.89	-5,629.61 S	.00 S	6,000.000
03DEC01 BUY LOT 131		111,300.00	-3,914.64 S	.00 S	3,500.000
13DEC01 BUY LOT 186		64,785.00	-2,143.54 S	.00 S	6,200.000
14DEC01 BUY LOT 204		112,189.00	-1,224.14 S	.00 S	1,800.000
31OCT01 BUY LOT 828		35,625.24	-3,409.63 S	.00 S	
587118100 TOTAL					
	1,872,964.65	2,101,740.82	-228,776.17	.00	-228,776.17
607533106 MODEM MEDIA INC	CL A		05JUN03 10JUN03	1.000000	31JUL00 TO 31JUL00
760	32,288.32	72,056.61	-39,768.29	.00	9,900.000
31JUL00 BUY LOT 080		143,375.76	-111,087.44 L	.00 L	9,900.000
			06JUN03 11JUN03	1.000000	31JUL00 TO 31JUL00
764	32,942.63	73,512.30	-40,569.67	.00	10,100.000
31JUL00 BUY LOT 080		146,272.24	-113,329.61 L	.00 L	10,100.000
			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
094	12,647.40	24,746.71	-12,099.31	.00	3,400.000
JUL00 BUY LOT 080		49,240.16	-36,592.76 L	.00 L	3,400.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
607533106 TOTAL		77,878.35	170,315.62	-92,437.27	.00	-92,437.27
61166W101	MONSANTO CO NEW		COM	10SEP02 / 13SEP02	1.000000	08JUL02 TO 08JUL02
	426	127,121.16	131,357.15	-4,235.99	.00	7.500.000
08JUL02	BUY LOT 200		139,125.00	-12,003.84 S	.00 S	7.500.000
	023			06DEC02 / 11DEC02	1.000000	08JUL02 TO 08JUL02
		99,968.28	96,328.57	3,639.71	.00	5.500.000
08JUL02	BUY LOT 200		102,025.00	-2,056.72 S	.00 S	5.500.000
	071			18DEC02 / 23DEC02	1.000000	08JUL02 TO 08JUL02
		119,696.38	105,085.72	14,610.66	.00	6.000.000
08JUL02	BUY LOT 200		111,300.00	8,396.38 S	.00 S	6.000.000
08JUL02	BUY LOT 200		31,535.00	750.76 S	.00 S	1.700.000
	073			18DEC02 / 23DEC02	1.000000	08JUL02 TO 08JUL02
		32,285.76	29,774.29	2,511.47	.00	1.700.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	111			31DEC02 / 06JAN03	1.000000	08JUL02 TO 08JUL02
		5,708.82	5,254.29	454.53	.00	300.000
08JUL02	BUY LOT 200		5,565.00	143.82 S	.00 S	800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	170			15JAN03 / 21JAN03	1.000000	08JUL02 TO 08JUL02
		34,947.92	33,277.14	1,670.78	.00	1.900.000
08JUL02	BUY LOT 200		35,245.00	-297.08 S	.00 S	1.900.000
	182			16JAN03 / 22JAN03	1.000000	08JUL02 TO 09JUL02
		104,977.15	99,831.43	5,145.72	.00	5.700.000
08JUL02	BUY LOT 200		50,085.00	-358.98 S	.00 S	2.700.000
09JUL02	BUY LOT 204		54,640.50	610.63 S	.00 S	3.000.000
	192			17JAN03 / 23JAN03	1.000000	09JUL02 TO 09JUL02
		25,899.49	24,520.00	1,379.49	.00	1.400.000
09JUL02	BUY LOT 204		25,498.90	400.59 S	.00 S	1.400.000
	417			03MAR03 / 06MAR03	1.000000	09JUL02 TO 09JUL02
		96,895.27	105,085.72	-8,190.45	.00	6.000.000
09JUL02	BUY LOT 204		109,281.00	-12,385.73 S	.00 S	6.000.000
	727			27MAY03 / 30MAY03	1.000000	09JUL02 TO 09JUL02
		81,330.98	70,057.15	11,273.83	.00	4.000.000
09JUL02	BUY LOT 204		72,854.00	8,476.98 S	.00 S	4.000.000
	011			17JUN03 / 20JUN03	1.000000	09JUL02 TO 09JUL02
						5.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		107,377.96	87,571.43	19,806.53	.00	
	09JUL02 BUY LOT 204		91,067.50	16,310.46 S	.00 S	5,000.000
				27JUN03 02JUL03	1.000000	09JUL02 TO 09JUL02
	078	143,880.51	115,594.29	28,286.22	.00	6,600.000
	09JUL02 BUY LOT 204		120,209.10	23,671.41 S	.00 S	6,600.000
61166W101	TOTAL					
		980,089.68	903,737.18	76,352.50	.00	76,352.50
636518102	NATIONAL INSTRS CORP	COM		03SEP02 06SEP02	1.000000	17MAY01 TO 18MAY01
	388	68,597.18	87,410.07	-18,812.89	.00	2,500.000
	17MAY01 BUY LOT 052		47,320.00	-8,905.58 L	.00 L	1,400.000
	18MAY01 BUY LOT 062		37,345.00	-7,162.24 L	.00 L	1,100.000
				09SEP02 12SEP02	1.000000	18MAY01 TO 30MAY01
	419	120,786.35	164,330.93	-43,544.58	.00	4,700.000
	18MAY01 BUY LOT 062		3,395.00	-825.08 L	.00 L	100.000
	29MAY01 BUY LOT 096		152,215.98	-44,279.24 L	.00 L	4,200.000
	30MAY01 BUY LOT 106		14,423.44	-4,143.75 L	.00 L	400.000
	30MAY01 BUY LOT 106		180,293.00	-49,188.96 L	.00 L	5,000.000
				09SEP02 12SEP02	1.000000	30MAY01 TO 30MAY01
	431	131,104.04	174,820.13	-43,716.09	.00	5,000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
				23SEP02 26SEP02	1.000000	30MAY01 TO 30MAY01
	469	56,132.30	90,906.47	-34,774.17	.00	2,600.000
	30MAY01 BUY LOT 106		93,752.36	-37,620.06 L	.00 L	2,600.000
				25SEP02 30SEP02	1.000000	30MAY01 TO 30MAY01
	482	15,046.53	24,474.82	-9,428.29	.00	700.000
	30MAY01 BUY LOT 106		25,241.02	-10,194.49 L	.00 L	700.000
				02OCT02 07OCT02	1.000000	30MAY01 TO 30MAY01
	528	153,271.59	248,244.59	-94,973.00	.00	7,100.000
	30MAY01 BUY LOT 106		256,016.06	-102,744.47 L	.00 L	7,100.000
				03OCT02 08OCT02	1.000000	30MAY01 TO 20NOV01
	533	727,852.43	1,220,244.54	-492,392.11	.00	34,900.000
	20NOV01 BUY LOT 071		75,922.00	-30,040.19 S	.00 S	2,200.000
	30MAY01 BUY LOT 106		403,856.32	-170,276.17 L	.00 L	11,200.000
	31MAY01 BUY LOT 114		441,300.84	-186,865.32 L	.00 L	12,200.000
	JJUN01 BUY LOT 177		76,954.92	-33,158.64 L	.00 L	2,100.000
	31AUG01 BUY LOT 531		95,948.41	-31,296.76 L	.00 L	3,100.000
	25OCT01 BUY LOT 801		121,161.56	-35,654.54 S	.00 S	4,100.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
636518102 TOTAL			1,272,790.42	2,010,431.55	-737,641.13		.00	-737,641.13
637071101	NATIONAL OILWELL INC	COM			20FEB03	25FEB03	1.000000	31JUL00 TO 31JUL00
		340	106,678.78	106,228.95	449.83		.00	5.000.000
	31JUL00 BUY LOT 061			102,271.18	4,407.60 L		.00 L	5.000.000
					25FEB03	28FEB03	1.000000	31JUL00 TO 31JUL00
		357	68,618.13	63,737.37	4,880.76		.00	3.000.000
	31JUL00 BUY LOT 061			61,362.71	7,255.42 L		.00 L	3.000.000
					03MAR03	06MAR03	1.000000	31JUL00 TO 31JUL00
		419	138,012.79	131,723.89	6,288.90		.00	6.200.000
	31JUL00 BUY LOT 061			126,816.27	11,196.52 L		.00 L	6.200.000
					10MAR03	13MAR03	1.000000	31JUL00 TO 31JUL00
		460	63,856.27	59,488.21	4,368.06		.00	2.800.000
	31JUL00 BUY LOT 061			57,271.86	6,584.41 L		.00 L	2.800.000
					19JUN03	24JUN03	1.000000	31JUL00 TO 31JUL00
		023	113,816.16	106,228.95	7,587.21		.00	5.000.000
	31JUL00 BUY LOT 061			102,271.19	11,544.97 L		.00 L	5.000.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
					27JUN03	02JUL03	1.000000	31JUL00 TO 31JUL00
		082	154,800.53	148,720.52	6,080.01		.00	7.000.000
	31JUL00 BUY LOT 061			143,179.66	11,620.87 L		.00 L	7.000.000
637071101 TOTAL			645,782.66	616,127.89	29,654.77		.00	29,654.77
640204202	NEIMAN MARCUS GROUP	CL A			23SEP02	26SEP02	1.000000	06JUL01 TO 06JUL01
		473	9,012.71	9,639.78	-627.07		.00	300.000
	06JUL01 BUY LOT 278			9,458.10	-445.39 L		.00 L	300.000
					25SEP02	30SEP02	1.000000	06JUL01 TO 06JUL01
		492	47,810.87	51,412.18	-3,601.31		.00	1,600.000
	06JUL01 BUY LOT 278			50,443.20	-2,632.33 L		.00 L	1,600.000
					03MAR03	06MAR03	1.000000	06JUL01 TO 06JUL01
		397	101,828.94	122,103.94	-20,275.00		.00	3,800.000
	06JUL01 BUY LOT 278			119,802.60	-17,973.66 L		.00 L	3,800.000
					10MAR03	13MAR03	1.000000	06JUL01 TO 06JUL01
		465	5,373.83	6,426.52	-1,052.69		.00	200.000
	06JUL01 BUY LOT 278			6,305.40	-931.57 L		.00 L	200.000

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR		
	787		12JUN03 17JUN03	1.000000	06JUL01 TO 06JUL01
		111.268.08 96.397.84	14.870.24	.00	3.000.000
06JUL01	BUY LOT 278	94.581.00	16.687.08 L	.00 L	3.000.000
	113		26JUN03 01JUL03	1.000000	06JUL01 TO 06JUL01
		108.893.40 96.397.84	12.495.56	.00	3.000.000
06JUL01	BUY LOT 278	94.581.00	14.312.40 L	.00 L	3.000.000
	063		27JUN03 02JUL03	1.000000	06JUL01 TO 06JUL01
		152.305.86 134.956.98	17.348.88	.00	4.200.000
06JUL01	BUY LOT 278	132.413.40	19.892.46 L	.00 L	4.200.000
640204202	TOTAL				
		536.493.69 517.335.08	19.158.61	.00	19.158.61
64117V107	NETSCREEN TECHNOLOGIES INS COM		19SEP02 24SEP02	1.000000	11DEC01 TO 11DEC01
	460	261.984.06 402.826.09	-140.842.03	.00	20.200.000
11DEC01	BUY LOT 197	220.400.00	-41.745.03 S	.00 S	13.775.000
11DEC01	BUY LOT 198	102.800.00	-19.470.91 S	.00 S	6.425.000
	553		07OCT02 10OCT02	1.000000	11DEC01 TO 21DEC01
		119.012.20 229.331.69	-110.319.49	.00	11.500.000
13DEC01	BUY LOT 189	13.782.00	-7.572.67 S	.00 S	500.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR		
11DEC01	BUY LOT 198	19.200.00	-6.781.34 S	.00 S	1.200.000
20DEC01	BUY LOT 223	106.820.00	-56.110.45 S	.00 S	4.900.000
21DEC01	BUY LOT 229	107.954.40	-58.279.74 S	.00 S	4.800.000
	581		14OCT02 17OCT02	1.000000	21DEC01 TO 02JAN02
		246.592.55 398.837.71	-152.245.16	.00	20.000.000
21DEC01	BUY LOT 229	209.161.65	-94.496.11 S	.00 S	9.300.000
26DEC01	BUY LOT 234	55.747.20	-26.156.09 S	.00 S	2.400.000
27DEC01	BUY LOT 236	32.300.80	-15.039.32 S	.00 S	1.400.000
28DEC01	BUY LOT 240	64.225.28	-29.702.32 S	.00 S	2.800.000
31DEC01	BUY LOT 248	28.890.29	-12.861.77 S	.00 S	1.300.000
02JAN02	BUY LOT 264	61.804.96	-27.282.02 S	.00 S	2.800.000
	625		21OCT02 24OCT02	1.000000	02JAN02 TO 15JAN02
		185.709.40 299.128.28	-113.418.88	.00	15.000.000
02JAN02	BUY LOT 264	57.390.32	-25.200.69 S	.00 S	2.600.000
02JAN02	BUY LOT 266	68.426.92	-30.046.98 S	.00 S	3.100.000
14JAN02	BUY LOT 312	2.251.00	-1.012.94 S	.00 S	100.000
JAN02	BUY LOT 323	202.312.60	-88.410.83 S	.00 S	9.200.000
	629		22OCT02 25OCT02	1.000000	15JAN02 TO 15JAN02
		24.409.86 39.883.77	-15.473.91	.00	2.000.000
15JAN02	BUY LOT 323	43.981.00	-19.571.14 S	.00 S	4.800.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
15JAN02 BUY LOT 323		285,876.50	-127,411.28 S		.00 S	13,000.000
			220CT02	25OCT02	1.000000	15JAN02 TO 15JAN02
631	158,465.22	259,244.51	-100,779.29		.00	13,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
			12NOV02	15NOV02	1.000000	15JAN02 TO 25JAN02
729	144,520.64	199,418.86	-54,898.22		.00	10,000.000
15JAN02 BUY LOT 323		85,762.95	-29,399.90 S		.00 S	3,900.000
16JAN02 BUY LOT 330		105,560.00	-30,409.27 S		.00 S	5,200.000
25JAN02 BUY LOT 368		18,855.00	-5,848.14 S		.00 S	900.000
25JAN02 BUY LOT 368		247,210.00	-70,175.23 S		.00 S	11,800.000
28JAN02 BUY LOT 370		168,341.90	-45,317.74 S		.00 S	8,200.000
28JAN02 BUY LOT 371		98,627.88	-22,112.85 S		.00 S	5,100.000
07FEB02 BUY LOT 423		216,843.48	-27,806.35 S		.00 S	12,600.000
19MAR02 BUY LOT 569		32,721.80	-2,715.90 S		.00 S	2,000.000
			12NOV02	15NOV02	1.000000	25JAN02 TO 19MAR02
737	595,616.99	791,692.87	-196,075.88		.00	39,700.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
			13NOV02	18NOV02	1.000000	19MAR02 TO 19MAR02
744	154,580.82	205,401.42	-50,820.60		.00	10,300.000
19MAR02 BUY LOT 569		168,517.27	-13,936.45 S		.00 S	10,300.000

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(CONTINUED)		USD - US DOLLAR				
64117V107 TOTAL	1,890,891.74	2,825,765.20	-934,873.46		.00	-934,873.46
670823103 0 CHARLEYS INC			27JUN03	02JUL03	1.000000	05MAY03 TO 05MAY03
096	146,263.03	142,308.21	3,954.82		.00	7,000.000
05MAY03 BUY LOT 648		145,352.20	910.83 S		.00 S	7,000.000
68243Q106 FLOWERS COM INC	CL A		02DEC02	05DEC02	1.000000	31JUL00 TO 31JUL00
006	76,556.19	56,706.52	19,849.67		.00	7,500.000
31JUL00 BUY LOT 072		63,186.48	13,369.71 L		.00 L	7,500.000
			03MAR03	06MAR03	1.000000	31JUL00 TO 31JUL00
430	82,300.51	95,797.03	-13,496.52		.00	13,000.000
31JUL00 BUY LOT 072		109,523.24	-27,222.73 L		.00 L	13,000.000
			27JUN03	02JUL03	1.000000	31JUL00 TO 31JUL00
107	39,862.12	35,371.21	4,490.91		.00	4,800.000
31JUL00 BUY LOT 072		40,439.35	-577.23 L		.00 L	4,800.000
			30JUN03	03JUL03	1.000000	31JUL00 TO 31JUL00
110	61,864.59	53,793.72	8,070.87		.00	7,300.000
31JUL00 BUY LOT 072		61,501.51	363.08 L		.00 L	7,300.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
682430106 TOTAL	260,583.41	241,668.48	18,914.93	.00	18,914.93
695160101 PACKAGING DYNAMICS CORP 1		COM	22JUL02 25JUL02	1.000000	01JUL02 TO 01JUL02
253	155,129.07	171,750.00	-16,620.93	.00	22,900.000
01JUL02 BUY LOT 153		171,750.00	-16,620.93 S	.00 S	22,900.000
			23JUL02 26JUL02	1.000000	01JUL02 TO 01JUL02
256	44,666.85	49,050.00	-4,383.15	.00	6,540.000
01JUL02 BUY LOT 153		49,050.00	-4,383.15 S	.00 S	6,540.000
695160101 TOTAL	199,795.92	220,800.00	-21,004.08	.00	-21,004.08
720279108 PIER 1 IMPORTS INC		COM	27JUN03 02JUL03	1.000000	06MAR03 TO 06MAR03
083	141,408.06	110,061.76	31,346.30	.00	7,000.000
06MAR03 BUY LOT 450		110,160.40	31,247.66 S	.00 S	7,000.000
729132100 PLEXUS CORP		COM	22NOV02 27NOV02	1.000000	06APR01 TO 09APR01
788	38,098.84	59,418.74	-21,319.90	.00	3,000.000
06APR01 BUY LOT 615		57,130.56	-26,651.49 L	.00 L	2,400.000
09APR01 BUY LOT 619		14,160.00	-6,540.23 L	.00 L	600.000
			02DEC02 05DEC02	1.000000	09APR01 TO 10APR01
005					5,000.000

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(CONTINUED)		USD - US DOLLAR			
	77,782.65	99,031.24	-21,248.59	.00	
09APR01 BUY LOT 619		80,240.00	-27,347.80 L	.00 L	3,400.000
10APR01 BUY LOT 677		31,267.20	-12,599.36 L	.00 L	1,200.000
10APR01 BUY LOT 685		10,422.40	-4,199.79 L	.00 L	400.000
			03MAR03 06MAR03	1.000000	10APR01 TO 14JUN01
427	111,015.52	183,733.54	-72,718.02	.00	11,200.000
14JUN01 BUY LOT 210		291,842.72	-188,756.88 L	.00 L	10,400.000
10APR01 BUY LOT 685		20,844.80	-12,915.12 L	.00 L	800.000
			12MAY03 15MAY03	1.000000	14JUN01 TO 19JUN01
664	77,114.67	114,531.29	-37,416.62	.00	7,000.000
14JUN01 BUY LOT 210		131,890.46	-80,113.47 L	.00 L	4,700.000
19JUN01 BUY LOT 227		59,000.06	-33,662.38 L	.00 L	2,300.000
			09JUN03 12JUN03	1.000000	19JUN01 TO 19JUN01
772	122,581.24	163,616.13	-41,034.89	.00	10,000.000
19JUN01 BUY LOT 227		256,522.00	-133,940.76 L	.00 L	10,000.000
			27JUN03 02JUL03	1.000000	19JUN01 TO 20SEP01
102	141,446.35	202,884.00	-61,437.65	.00	12,400.000
19JUN01 BUY LOT 227		207,782.82	-115,386.41 L	.00 L	8,100.000
10JUL01 BUY LOT 302		69,519.25	-41,001.84 L	.00 L	4,300.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
20SEP01 BUY LOT 605		46.980.00	-26.447.47 L		.00 L	1.800.000
729132100 TOTAL	568.039.27	823.214.94	-255.175.67		.00	-255.175.67
731572103 POLO RALPH LAUREN CORP CL A			13NOV02	18NOV02	1.000000	25SEP01 TO 25SEP01
747	54.873.34	50.675.53	4.197.81		.00	2.500.000
25SEP01 BUY LOT 634		49.087.50	5.785.84 L		.00 L	2.500.000
			14NOV02	19NOV02	1.000000	25SEP01 TO 25SEP01
756	54.873.34	50.675.53	4.197.81		.00	2.500.000
25SEP01 BUY LOT 634		49.087.50	5.785.84 L		.00 L	2.500.000
			23DEC02	27DEC02	1.000000	25SEP01 TO 25SEP01
091	53.682.13	50.675.53	3.006.60		.00	2.500.000
25SEP01 BUY LOT 634		49.087.50	4.594.63 L		.00 L	2.500.000
			03MAR03	06MAR03	1.000000	25SEP01 TO 25SEP01
418	120.009.57	121.621.27	-1.611.70		.00	6.000.000
25SEP01 BUY LOT 634		117.810.00	2.199.57 L		.00 L	6.000.000
			29APR03	02MAY03	1.000000	25SEP01 TO 25SEP01
634	118.744.43	101.351.06	17.393.37		.00	5.000.000
25SEP01 BUY LOT 634		98.175.00	20.569.43 L		.00 L	5.000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
			03JUN03	06JUN03	1.000000	25SEP01 TO 25SEP01
750	223.189.53	182.431.90	40.757.63		.00	9.000.000
25SEP01 BUY LOT 634		176.715.00	46.474.53 L		.00 L	9.000.000
			27JUN03	02JUL03	1.000000	25SEP01 TO 26SEP01
075	160.708.61	127.702.33	33.006.28		.00	6.300.000
25SEP01 BUY LOT 634		13.744.50	4.112.01 L		.00 L	700.000
26SEP01 BUY LOT 637		110.304.32	32.547.78 L		.00 L	5.600.000
731572103 TOTAL	786.080.95	685.133.15	100.947.80		.00	100.947.80
74045Q104 PREMCOR INC		COM	26FEB03	03MAR03	1.000000	03FEB03 TO 03FEB03
365	200.973.13	173.120.09	27.853.04		.00	8.000.000
03FEB03 BUY LOT 271		170.833.60	30.139.53 S		.00 S	8.000.000
03FEB03 BUY LOT 271		213.542.00	40.950.32 S		.00 S	10.000.000
			26FEB03	03MAR03	1.000000	03FEB03 TO 03FEB03
366	254.492.32	216.400.11	38.092.21		.00	10 000 000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
			03MAR03	06MAR03	1.000000	03FEB03 TO 03FEB03
386	67.720.97	58.428.03	9.292.94		.00	2.700.000
03FEB03 BUY LOT 271					.00	2.700.000

STATE STREET.

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	(CONTINUED)					USD - US DOLLAR							
						57,656.34	10,064.63	S			.00	S	
							06MAR03	11MAR03	1.000000			03FEB03 TO 03FEB03	
		446	58,763.22			49,772.03	8,991.19				.00	2,300.000	
03FEB03	BUY LOT	271				49,114.66	9,648.56	S			.00	2,300.000 S	
							10MAR03	13MAR03	1.000000			03FEB03 TO 03FEB03	
		462	104,996.83			86,560.04	18,436.79				.00	4,000.000	
03FEB03	BUY LOT	271				85,416.80	19,580.03	S			.00	4,000.000 S	
							28MAR03	02APR03	1.000000			03FEB03 TO 03FEB03	
		556	152,696.14			129,840.07	22,856.07				.00	6,000.000	
03FEB03	BUY LOT	271				128,125.20	24,570.94	S			.00	6,000.000 S	
							27JUN03	02JUL03	1.000000			03FEB03 TO 03FEB03	
		066	99,278.14			101,670.74	-2,392.60				.00	4,700.000	
03FEB03	BUY LOT	271				100,364.74	-1,086.60	S			.00	4,700.000 S	
74045Q104	TOTAL		938,920.75			815,791.11	123,129.64				.00		123,129.64
743674103	PROTECTIVE LIFE CORP	COM					01AUG02	06AUG02	1.000000			08AUG01 TO 08AUG01	
		291	98,835.25			96,312.03	2,523.22				.00	3,100.000	
08AUG01	BUY LOT	431				97,185.00	1,650.25	S			.00	3,100.000 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR							
							05AUG02	08AUG02	1.000000			08AUG01 TO 08AUG01	
		299	72,817.16			74,564.15	-1,746.99				.00	2,400.000	
08AUG01	BUY LOT	431				75,240.00	-2,422.84	S			.00	2,400.000 S	
							08AUG02	13AUG02	1.000000			08AUG01 TO 08AUG01	
		311	61,942.93			62,136.79	-193.86				.00	2,000.000	
08AUG01	BUY LOT	431				62,700.00	-757.07	S			.00	2,000.000 S	
							16AUG02	21AUG02	1.000000			08AUG01 TO 08AUG01	
		343	113,716.47			108,739.39	4,977.08				.00	3,500.000	
08AUG01	BUY LOT	431				109,725.00	3,991.47	L			.00	3,500.000 L	
							30AUG02	05SEP02	1.000000			08AUG01 TO 08AUG01	
		386	98,907.01			93,205.19	5,701.82				.00	3,000.000	
08AUG01	BUY LOT	431				94,050.00	4,857.01	L			.00	3,000.000 L	
							03MAR03	06MAR03	1.000000			08AUG01 TO 08AUG01	
		400	108,471.65			125,483.85	-17,012.20				.00	4,100.000	
08AUG01	BUY LOT	431				128,535.00	-20,063.35	L			.00	4,100.000 L	
							31MAR03	03APR03	1.000000			08AUG01 TO 08AUG01	
		558	28,622.97			30,600.10	-1,977.13				.00	1,000.000	
08AUG01	BUY LOT	431										1,000.000 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		31,350.00	-2,727.03 L	.00 L	
			04APR03 09APR03	1.000000	08AUG01 TO 08AUG01
581	58,429.46	61,200.21	-2,770.75	.00	2,000.000
08AUG01 BUY LOT 431		62,700.00	-4,270.54 L	.00 L	2,000.000
			27JUN03 02JUL03	1.000000	08AUG01 TO 08AUG01
067	127,768.20	143,820.49	-16,052.29	.00	4,700.000
08AUG01 BUY LOT 431		147,345.00	-19,576.80 L	.00 L	4,700.000
743674103 TOTAL	769,511.10	796,062.20	-26,551.10	.00	-26,551.10
74834T103 QUEST SOFTWARE INC		COM	08OCT02 11OCT02	1.000000	02MAY02 TO 02MAY02
560	40,186.78	66,160.98	-25,974.20	.00	5,100.000
02MAY02 BUY LOT 726		66,500.94	-26,314.16 S	.00 S	5,100.000
02MAY02 BUY LOT 726		333,808.64	-131,602.91 S	.00 S	25,600.000
			08OCT02 11OCT02	1.000000	02MAY02 TO 02MAY02
562	202,205.73	332,102.15	-129,896.42	.00	25,600.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			09OCT02 15OCT02	1.000000	02MAY02 TO 02MAY02
566	121,097.32	199,780.20	-78,682.88	.00	15,400.000
02MAY02 BUY LOT 726		200,806.76	-79,709.44 S	.00 S	15,400.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
04JUN02 BUY LOT 082		138,118.00	-56,020.30 S	.00 S	10,600.000
12JUN02 BUY LOT 103		44,302.00	-17,968.78 S	.00 S	3,400.000
12JUN02 BUY LOT 104		355,976.52	-142,212.70 S	.00 S	27,600.000
02MAY02 BUY LOT 726		575,037.54	-233,480.13 S	.00 S	44,100.000
10MAY02 BUY LOT 776		38,066.82	-12,508.10 S	.00 S	3,300.000
			09OCT02 15OCT02	1.000000	02MAY02 TO 12JUN02
569	689,310.87	1,154,573.89	-465,263.02	.00	89,000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
74834T103 TOTAL	1,052,800.70	1,752,617.22	-699,816.52	.00	-699,816.52
754907103 RAYONIER INC		COM	03MAR03 06MAR03	1.000000	06FEB03 TO 06FEB03
382	93,785.15	93,314.90	470.25	.00	2,200.000
06FEB03 BUY LOT 291		93,559.62	225.53 S	.00 S	2,200.000
			10APR03 15APR03	1.000000	06FEB03 TO 06FEB03
590	138,593.50	127,228.40	11,365.10	00	3,000.000
06FEB03 BUY LOT 291		127,581.30	11,012.20 S	.00 S	3,000.000
			11APR03 16APR03	1.000000	06FEB03 TO 06FEB03
591	46,468.22	42,409.47	4,058.75	.00	1,000.000
06FEB03 BUY LOT 291		42,527.10	3,941.12 S	.00 S	1,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			24APR03 29APR03	1.000000	06FEB03 TO 06FEB03
623	47,540.97	42,409.47	5,131.50	.00	1,000.000
06FEB03 BUY LOT 291		42,527.10	5,013.87 S	.00 S	1,000.000
			13MAY03 16MAY03	1.000000	06FEB03 TO 10FEB03
676	857,401.61	716,719.96	140,681.65	.00	16,900.000
06FEB03 BUY LOT 291		72,296.07	13,951.43 S	.00 S	1,700.000
07FEB03 BUY LOT 294		385,823.62	75,854.17 S	.00 S	9,100.000
10FEB03 BUY LOT 298		259,238.41	50,237.91 S	.00 S	6,100.000
			14MAY03 19MAY03	1.000000	10FEB03 TO 10MAR03
682	799,290.52	682,792.39	116,498.13	.00	16,100.000
10FEB03 BUY LOT 298		246,488.98	41,454.19 S	.00 S	5,800.000
11FEB03 BUY LOT 303		344,573.19	57,554.34 S	.00 S	8,100.000
21FEB03 BUY LOT 345		82,019.20	17,271.55 S	.00 S	2,000.000
10MAR03 BUY LOT 464		8,240.00	1,689.07 S	.00 S	200.000
754907103 TOTAL					
	1,983,079.97	1,704,874.59	278,205.38	.00	278,205.38
759509102 RELIANCE STL + ALUM CO	COM		02JUL02 08JUL02	1.000000	31JUL00 TO 31JUL00
173	54,064.06	37,047.36	17,016.70	.00	1,800.000
31JUL00 BUY LOT 079		34,538.42	19,525.64 L	.00 L	1,800.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			08JUL02 11JUL02	1.000000	31JUL00 TO 31JUL00
191	111,765.86	76,152.90	35,612.96	.00	3,700.000
31JUL00 BUY LOT 079		70,995.64	40,770.22 L	.00 L	3,700.000
31JUL00 BUY LOT 079		51,807.63	31,266.97 L	.00 L	2,700.000
			08JUL02 11JUL02	1.000000	31JUL00 TO 31JUL00
192	83,074.60	55,571.04	27,503.56	.00	2,700.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			12JUL02 17JUL02	1.000000	31JUL00 TO 31JUL00
220	40,664.99	28,814.61	11,850.38	.00	1,400.000
31JUL00 BUY LOT 079		26,863.21	13,801.78 L	.00 L	1,400.000
			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
411	81,719.69	106,870.10	-25,150.41	.00	5,200.000
31JUL00 BUY LOT 079		99,777.66	-18,057.97 L	.00 L	5,200.000
			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
076	133,207.88	129,250.22	3,957.66	.00	6,300.000
31JUL00 BUY LOT 079		120,884.47	12,323.41 L	.00 L	6,300.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
759509102 TOTAL					
	504.497.08	433.706.23	70.790.85	.00	70.790.85
811054204 SCRIPPS E W CO OH CL A			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
381	158.598.22	49.528.62	109.069.60	.00	2.000.000
31JUL00 BUY LOT 062		35.707.82	122.890.40 L	.00 L	2.000.000
			10MAR03 13MAR03	1.000000	31JUL00 TO 31JUL00
473	114.316.35	37.146.47	77.169.88	.00	1.500.000
31JUL00 BUY LOT 062		26.780.86	87.535.49 L	.00 L	1.500.000
			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
054	201.771.62	56.957.92	144.813.70	.00	2.300.000
31JUL00 BUY LOT 062		41.063.99	160.707.63 L	.00 L	2.300.000
811054204 TOTAL					
	474.686.19	143.633.01	331.053.18	.00	331.053.18
81111T102 SCS TRANSA INC COM			18OCT02 23OCT02	1.000000	02OCT02 TO 02OCT02
616	117.822.03	92.269.63	25.552.40	.00	12.000.000
02OCT02 BUY LOT 530		95.260.80	22.561.23 S	.00 S	12.000.000
			04NOV02 07NOV02	1.000000	02OCT02 TO 02OCT02
663	50.928.46	42.290.25	8.638.21	.00	5.600.000
02OCT02 BUY LOT 530					5.600.000

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(CONTINUED)		USD - US DOLLAR			
		43.661.20	7.267.26 S	.00 S	
			31DEC02 06JAN03	1.000000	02OCT02 TO 02OCT02
122	24.124.27	19.287.83	4.836.44	.00	2.500.000
02OCT02 BUY LOT 530		19.846.00	4.278.27 S	.00 S	2.500.000
			28JAN03 31JAN03	1.000000	02OCT02 TO 02OCT02
244	5.751.92	3.857.57	1.894.35	.00	500.000
02OCT02 BUY LOT 530		3.969.20	1.782.72 S	.00 S	500.000
			29JAN03 03FEB03	1.000000	02OCT02 TO 02OCT02
246	34.438.96	23.145.40	11.293.56	.00	3.000.000
02OCT02 BUY LOT 530		23.815.20	10.623.76 S	.00 S	3.000.000
02OCT02 BUY LOT 530		156.386.48	69.368.70 S	.00 S	19.700.000
02OCT02 BUY LOT 530		38.104.32	16.929.37 S	.00 S	4.800.000
			29JAN03 03FEB03	1.000000	02OCT02 TO 02OCT02
247	225.755.18	151.988.11	73.767.07	.00	19.700.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
			29JAN03 03FEB03	1.000000	02OCT02 TO 02OCT02
249	55.033.69	37.032.64	18.001.05	.00	4.800.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
		LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS				BASE CURR GN/LS	DTL FUND RSN NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR			
	254	59,770.63			30JAN03	04FEB03	1.000000	02OCT02 TO 02OCT02 5,200.000
		40,118.69	19,651.94				.00	
02OCT02	BUY LOT 530							5,200.000
		41,279.68	18,490.95	S			.00	S
	256	20,731.23			31JAN03	05FEB03	1.000000	02OCT02 TO 02OCT02 1,800.000
		13,887.24	6,843.99				.00	
02OCT02	BUY LOT 530							1,800.000
		14,289.12	6,442.11	S			.00	S
02OCT02	BUY LOT 530							2,600.000
		20,639.84	9,857.24	S			.00	S
	259	30,497.08			31JAN03	05FEB03	1.000000	02OCT02 TO 02OCT02 2,600.000
		20,059.34	10,437.74				.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
	263	86,281.39			03FEB03	06FEB03	1.000000	02OCT02 TO 02OCT02 7,400.000
		57,091.98	29,189.41				.00	
02OCT02	BUY LOT 530							7,400.000
		58,744.16	27,537.23	S			.00	S
02OCT02	BUY LOT 530							500.000
		3,969.20	2,020.61	S			.00	S
02OCT02	BUY LOT 530							13,100.000
		103,993.04	52,678.23	S			.00	S
03OCT02	BUY LOT 534							13,000.000
		101,361.00	54,114.30	S			.00	S
	266	5,989.81			03FEB03	06FEB03	1.000000	02OCT02 TO 02OCT02 500.000
		3,857.57	2,132.24				.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
		LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS				BASE CURR GN/LS	DTL FUND RSN NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR			
	270	312,146.57			03FEB03	06FEB03	1.000000	02OCT02 TO 03OCT02 26.100.000
		201,364.96	110,781.61				.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
	285	100,720.51			05FEB03	10FEB03	1.000000	03OCT02 TO 03OCT02 8.400.000
		64,807.11	35,913.40				.00	
03OCT02	BUY LOT 534							8.400.000
		65,494.80	35,225.71	S			.00	S
	361	60,080.68			25FEB03	28FEB03	1.000000	03OCT02 TO 03OCT02 5.000.000
		38,575.66	21,505.02				.00	
03OCT02	BUY LOT 534							5.000.000
		38,985.00	21,095.68	S			.00	S
	423	85,734.60			03MAR03	06MAR03	1.000000	03OCT02 TO 03OCT02 7.700.000
		59,406.52	26,328.08				.00	
03OCT02	BUY LOT 534							7.700.000
		60,036.90	25,697.70	S			.00	S
	482	33,595.90			11MAR03	14MAR03	1.000000	03OCT02 TO 03OCT02 2.800.000
		21,602.37	11,993.53				.00	
03OCT02	BUY LOT 534							2.800.000
		21,831.60	11,764.30	S			.00	S
03OCT02	BUY LOT 534							2.400.000
		18,712.80	9,918.33	S			.00	S
04OCT02	BUY LOT 541							700.000
		5,336.45	3,014.30	S			.00	S

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR			
		483	36,981.88	23,916.91	11MAR03 14MAR03 13,064.97	1.000000 .00	030CT02 TO 040CT02 3,100.000
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
		494	16,601.67	10,801.19	13MAR03 18MAR03 5,800.48	1.000000 .00	040CT02 TO 040CT02 1,400.000
040CT02	BUY LOT	541		10,672.90	5,928.77 S	.00 S	1,400.000
040CT02	BUY LOT	541		60,988.00	34,689.11 S	.00 S	8,000.000
		498	95,677.11	61,721.06	13MAR03 18MAR03 33,956.05	1.000000 .00	040CT02 TO 040CT02 8,000.000
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
		502	47,918.55	30,860.53	17MAR03 20MAR03 17,058.02	1.000000 .00	040CT02 TO 040CT02 4,000.000
040CT02	BUY LOT	541		30,494.00	17,424.55 S	.00 S	4,000.000
		100	98,048.61	60,949.55	27JUN03 02JUL03 37,099.06	1.000000 .00	040CT02 TO 040CT02 7,900.000
040CT02	BUY LOT	541		60,225.65	37,822.96 S	.00 S	7,900.000

STATE STREET.

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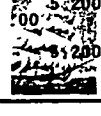
	(CONTINUED)			USD - US DOLLAR			
81111T102	TOTAL		1,604,630.73	1,078,892.11	525,738.62	.00	525,738.62
820280105	SHAW GROUP INC			COM	22NOV02 27NOV02	1.000000	19DEC01 TO 19DEC01
		793	190,424.05	216,003.13	-25,579.08	.00	11,000.000
19DEC01	BUY LOT	214		245,186.70	-54,762.65 S	.00 S	11,000.000
19DEC01	BUY LOT	214		111,448.50	-21,477.22 S	.00 S	5,000.000
		797	89,971.28	98,183.24	22NOV02 27NOV02 -8,211.96	1.000000 .00	19DEC01 TO 19DEC01 5,000.000
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
		821	177,994.62	196,366.48	25NOV02 29NOV02 -18,371.86	1.000000 .00	19DEC01 TO 20DEC01 10,000.000
19DEC01	BUY LOT	214		66,869.10	-13,470.71 S	.00 S	3,000.000
20DEC01	BUY LOT	226		154,184.80	-29,588.57 S	.00 S	7,000.000
		822	87,997.34	98,183.24	26NOV02 02DEC02 -10,185.90	1.000000 .00	20DEC01 TO 20DEC01 5,000.000
20DEC01	BUY LOT	226		110,132.00	-22,134.66 S	.00 S	5,000.000
		031	83,571.87	102,110.57	09DEC02 12DEC02 -18,538.70	1.000000 .00	20DEC01 TO 20DEC01 5,200.000
20DEC01	BUY LOT	226					5,200.000



STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		114,537.28	-30,965.41 S	.00 S	
			10DEC02 13DEC02	1.000000	20DEC01 TO 20DEC01
038	161,136.59	198,330.14	-37,193.55	.00	10,100.000
20DEC01 BUY LOT 226		222,466.64	-61,330.05 S	.00 S	10,100.000
			11DEC02 16DEC02	1.000000	20DEC01 TO 20DEC01
041	154,776.28	190,475.48	-35,699.20	.00	9,700.000
20DEC01 BUY LOT 226		213,656.08	-58,879.80 S	.00 S	9,700.000
			12DEC02 17DEC02	1.000000	20DEC01 TO 21FEB02
044	325,048.18	392,732.96	-67,684.78	.00	20,000.000
20DEC01 BUY LOT 226		77,092.40	-20,208.97 S	.00 S	3,500.000
28JAN02 BUY LOT 372		101,552.50	-21,915.70 S	.00 S	4,900.000
01FEB02 BUY LOT 399		99,500.00	-18,237.95 S	.00 S	5,000.000
04FEB02 BUY LOT 403		58,787.40	-10,030.17 S	.00 S	3,000.000
06FEB02 BUY LOT 416		54,718.20	-5,960.97 S	.00 S	3,000.000
21FEB02 BUY LOT 463		12,270.00	-2,518.56 S	.00 S	600.000
			16DEC02 19DEC02	1.000000	21FEB02 TO 16OCT02
058	680,785.88	812,957.22	-132,171.34	.00	41,400.000
23JUL02 BUY LOT 259		62,101.80	-12,769.49 S	.00 S	3,000.000
19AUG02 BUY LOT 350		181,200.00	16,129.24 S	.00 S	12,000.000
22AUG02 BUY LOT 362					9,000.000

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		135,176.00	-3,623.17 S	.00 S	
09SEP02 BUY LOT 421		104,633.20	10,475.52 S	.00 S	7,000.000
11SEP02 BUY LOT 435		75,705.50	6,515.02 S	.00 S	5,000.000
21FEB02 BUY LOT 463		81,800.00	-16,023.59 S	.00 S	4,000.000
16OCT02 BUY LOT 601		31,658.64	7,807.21 S	.00 S	2,400.000
			17DEC02 20DEC02	1.000000	16OCT02 TO 16OCT02
059	59,398.20	70,691.93	-11,293.73	.00	3,600.000
16OCT02 BUY LOT 601		47,487.96	11,910.24 S	.00 S	3,600.000
820280105 TOTAL					
	2,011,104.29	2,376,034.39	-364,930.10	.00	-364,930.10
825846108 SICOR INC		COM	24JUL02 29JUL02	1.000000	06JUN02 TO 06JUN02
263	150,007.95	155,532.86	-5,524.91	.00	9,600.000
06JUN02 BUY LOT 086		154,322.88	-4,314.93 S	.00 S	9,600.000
			03MAR03 06MAR03	1.000000	06JUN02 TO 06JUN02
422	112,175.61	120,458.99	-8,283.38	.00	7,500.000
06JUN02 BUY LOT 086		120,564.75	-8,389.14 S	.00 S	7,500.000
			25MAR03 28MAR03	1.000000	06JUN02 TO 06JUN02
527	119,032.69	112,428.39	6,604.30	.00	7,000.000
06JUN02 BUY LOT 086		112,527.10	6,505.59 S	.00 S	7,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
	032	172,459.10		128,489.58	20JUN03 25JUN03	43,969.52	1.000000 .00	06JUN02 TO 06JUN02 8,000.000
06JUN02 BUY LOT	086			128,602.40		43,856.70 L	.00 L	8,000.000
	085	166,992.16		128,489.58	27JUN03 02JUL03	38,502.58	1.000000 .00	06JUN02 TO 06JUN02 8,000.000
06JUN02 BUY LOT	086			40,188.25		11,996.80 L	.00 L	2,500.000
06JUN02 BUY LOT	088			88,577.50		26,229.61 L	.00 L	5,500.000
825846108 TOTAL		720,667.51		645,399.40		75,268.11	.00	75,268.11
832696405 SMUCKER J M CO				COM NEW	13AUG02 16AUG02		1.000000	19JUL02 TO 19JUL02
	332	94,468.15		77,958.17		16,509.98	.00	2,600.000
19JUL02 BUY LOT	249			78,390.00		16,078.15 S	.00 S	2,600.000
	335	112,526.60		92,950.12	14AUG02 19AUG02	19,576.48	1.000000 .00	19JUL02 TO 19JUL02 3,100.000
19JUL02 BUY LOT	249			78,390.00		15,987.15 S	.00 S	2,600.000
19JUL02 BUY LOT	250			15,256.10		2,893.35 S	.00 S	500.000
	338	311,343.29		257,861.62	15AUG02 20AUG02	53,481.67	1.000000 .00	19JUL02 TO 22JUL02 8,600.000
19JUL02 BUY LOT	250							8,600.000

STATE STREET.

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(CONTINUED)				USD - US DOLLAR				
				225,790.28		42,109.76 S	.00 S	
22JUL02 BUY LOT	254			35,889.72		7,553.53 S	.00 S	1,200.000
	344	180,937.54		149,919.55	16AUG02 21AUG02	31,017.99	1.000000 .00	22JUL02 TO 22JUL02 5,000.000
22JUL02 BUY LOT	254			149,540.50		31,397.04 S	.00 S	5,000.000
	411	702,190.01		560,699.11	06SEP02 11SEP02	141,490.90	1.000000 .00	22JUL02 TO 24JUL02 18,700.000
22JUL02 BUY LOT	254			110,659.97		28,276.02 S	.00 S	3,700.000
23JUL02 BUY LOT	260			299,684.00		75,818.68 S	.00 S	10,000.000
24JUL02 BUY LOT	265			145,788.00		41,963.34 S	.00 S	5,000.000
832696405 TOTAL		1,401,465.59		1,139,388.57		262,077.02	.00	262,077.02
844730101 SOUTHTRUST CORP				COM	18JUL02 23JUL02		1.000000	16APR02 TO 16APR02
	246	235,512.89		266,426.34		-30,913.45	.00	10,000.000
16APR02 BUY LOT	659			263,660.00		-28,147.11 S	.00 S	10,000.000
	709	40,342.78		42,628.21	08NOV02 14NOV02	-2,285.43	1.000000 .00	16APR02 TO 16APR02 1,600.000
16APR02 BUY LOT	659			42,185.60		-1,842.82 S	.00 S	1,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR					
		412	138.766.13			138.139.16	03MAR03	06MAR03	626.97	1.000000 / .00	16APR02 TO 16APR02 / 5.200.000
	16APR02 BUY LOT	659				137.103.20			1.662.93 S	.00 S	5.200.000
		478	39.161.41			39.847.84	10MAR03	13MAR03	-686.43	1.000000 / .00	16APR02 TO 16APR02 / 1.500.000
	16APR02 BUY LOT	659				39.549.00			-387.59 S	.00 S	1.500.000
		521	85.830.41			87.665.24	21MAR03	26MAR03	-1.834.83	1.000000 / .00	16APR02 TO 16APR02 / 3.300.000
	16APR02 BUY LOT	659				87.007.80			-1.177.39 S	.00 S	3.300.000
		582	129.443.93			132.826.12	04APR03	09APR03	-3.382.19	1.000000 / .00	16APR02 TO 16APR02 / 5.000.000
	16APR02 BUY LOT	659				131.830.00			-2.386.07 S	.00 S	5.000.000
		095	153.267.61			148.765.25	27JUN03	02JUL03	4.502.36	1.000000 / .00	16APR02 TO 16APR02 / 5.600.000
	16APR02 BUY LOT	659				147.649.60			5.618.01 L	.00 L	5.600.000

STATE STREET.

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	(CONTINUED)					USD - US DOLLAR					
844730101	TOTAL		822.325.16			856.298.16			-33.973.00	.00	-33.973.00
84855W109	SPINNAKER EXPL CO				COM		16DEC02	19DEC02		1.000000	31JUL00 TO 31JUL00
		061	120.381.36			107.987.71			12.393.65	.00	5.000.000
	31JUL00 BUY LOT	074				70.119.78			50.261.58 L	.00 L	5.000.000
		351	1.232.614.77			1.395.201.17	21FEB03	26FEB03	-162.586.40	1.000000 / .00	31JUL00 TO 08JUN01 / 64.600.000
	31JUL00 BUY LOT	074				440.352.25			158.782.48 L	.00 L	31.400.000
	08JUN01 BUY LOT	183				7.672.00			-3.855.84 L	.00 L	200.000
	22JAN01 BUY LOT	237				69.164.50			-36.727.27 L	.00 L	1.700.000
	01FEB01 BUY LOT	365				148.428.00			-75.921.25 L	.00 L	3.800.000
	02FEB01 BUY LOT	367				99.657.00			-48.139.05 L	.00 L	2.700.000
	15FEB01 BUY LOT	406				263.900.52			-115.070.87 L	.00 L	7.800.000
	13NOV00 BUY LOT	643				167.526.00			-53.041.66 L	.00 L	6.000.000
	04DEC00 BUY LOT	750				313.566.00			-103.678.04 L	.00 L	11.000.000
		488	50.110.48			62.632.87	12MAR03	17MAR03	-12.522.39	1.000000 / .00	08JUN01 TO 08JUN01 / 2.900.000
	08JUN01 BUY LOT	183				111.244.00			-61.133.52 L	.00 L	2.900.000
		531					27MAR03	01APR03		1.000000	08JUN01 TO 31OCT02 / 5.000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	473,758.02	539,938.53	-66,180.51	.00	
20MAY02 BUY LOT 018		77,748.80	-39,848.16 S	.00 S	2,000.000
02JUL02 BUY LOT 168		53,921.40	-25,495.92 S	.00 S	1,500.000
13DEC01 BUY LOT 169		44,868.00	-22,127.62 L	.00 L	1,200.000
08JUN01 BUY LOT 183		11,508.00	-5,822.90 L	.00 L	300.000
21OCT02 BUY LOT 626		67,359.00	-19,983.20 S	.00 S	2,500.000
22OCT02 BUY LOT 630		132,425.00	-37,673.40 S	.00 S	5,000.000
24OCT02 BUY LOT 634		126,750.00	-31,998.40 S	.00 S	5,000.000
31OCT02 BUY LOT 654		149,298.00	-7,170.58 S	.00 S	7,500.000
31OCT02 BUY LOT 654		109,485.20	-5,258.43 S	.00 S	5,500.000
04NOV02 BUY LOT 670		52,019.76	-2,748.93 S	.00 S	2,600.000
05NOV02 BUY LOT 688		37,904.81	-1,899.20 S	.00 S	1,900.000
			27MAR03 01APR03	1.000000	31OCT02 TO 05NOV02
532	189,503.21	215,975.41	-26,472.20	.00	10,000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
84855W109 TOTAL					
	2,066,367.84	2,321,735.69	-255,367.85	.00	-255,367.85
858155203 STEELCASE INC		CL A	15JUL02 18JUL02	1.000000	10JAN02 TO 10JAN02
236	69,985.66	83,633.37	-13,647.71	.00	5,400.000
10JAN02 BUY LOT 301		83,970.00	-13,984.34 S	.00 S	5,400.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
			16AUG02 21AUG02	1.000000	10JAN02 TO 10JAN02
342	192,359.22	221,473.57	-29,114.35	.00	14,300.000
10JAN02 BUY LOT 301		222,365.00	-30,005.78 S	.00 S	14,300.000
			19AUG02 22AUG02	1.000000	10JAN02 TO 10JAN02
349	43,165.09	49,560.52	-6,395.43	.00	3,200.000
10JAN02 BUY LOT 301		49,760.00	-6,594.91 S	.00 S	3,200.000
			22AUG02 27AUG02	1.000000	10JAN02 TO 11JAN02
359	192,989.17	224,571.10	-31,581.93	.00	14,500.000
10JAN02 BUY LOT 301		121,290.00	-17,475.14 S	.00 S	7,800.000
11JAN02 BUY LOT 309		102,744.50	-13,570.19 S	.00 S	6,700.000
			26AUG02 29AUG02	1.000000	11JAN02 TO 11JAN02
373	47,278.28	57,304.35	-10,026.07	.00	3,700.000
11JAN02 BUY LOT 309		56,739.50	-9,461.22 S	.00 S	3,700.000
			10JAN03 15JAN03	1.000000	11JAN02 TO 11JAN02
152	16,319.50	21,075.71	-4,756.21	.00	1,500.000
11JAN02 BUY LOT 309		23,002.50	-6,683.00 S	.00 S	1,500.000
			03MAR03 06MAR03	1.000000	11JAN02 TO 11JAN02
406					8,500.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
		48,449.53	70,252.37	-21,802.84		.00	
11JAN02	BUY LOT 309		76,675.00	-28,225.47 L		.00 L	5,000.000
				16JUN03	19JUN03	1.000000	11JAN02 TO 11JAN02
	006	59,740.69	69,644.72	-9,904.03		.00	5,000.000
11JAN02	BUY LOT 309		76,675.00	-16,934.31 L		.00 L	5,000.000
				27JUN03	02JUL03	1.000000	11JAN02 TO 14JAN02
	108	125,829.24	154,611.28	-28,782.04		.00	11,100.000
11JAN02	BUY LOT 309		73,608.00	-19,195.36 L		.00 L	4,800.000
14JAN02	BUY LOT 325		97,897.59	-26,480.99 L		.00 L	6,300.000
858155203 TOTAL		796,116.38	952,126.99	-156,010.61		.00	-156,010.61
868168105	SUPERIOR INDS INTL INC COM			12AUG02	15AUG02	1.000000	13JUN02 TO 13JUN02
	326	45,348.63	44,174.88	1,173.75		.00	1,000.000
13JUN02	BUY LOT 106		44,464.80	883.83 S		.00 S	1,000.000
				03MAR03	06MAR03	1.000000	13JUN02 TO 13JUN02
	379	50,205.52	57,427.34	-7,221.82		.00	1,300.000
13JUN02	BUY LOT 106		57,804.24	-7,598.72 S		.00 S	1,300.000
				11APR03	16APR03	1.000000	13JUN02 TO 13JUN02
	592						2,500.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
		94,695.56	110,185.29	-15,489.73		.00	
13JUN02	BUY LOT 106		111,162.00	-16,466.44 S		.00 S	2,500.000
				14APR03	17APR03	1.000000	13JUN02 TO 13JUN02
	595	39,311.05	44,074.12	-4,763.07		.00	1,000.000
13JUN02	BUY LOT 106		44,464.80	-5,153.75 S		.00 S	1,000.000
				27JUN03	02JUL03	1.000000	13JUN02 TO 13JUN02
	051	66,978.94	68,992.60	-2,013.66		.00	1,600.000
13JUN02	BUY LOT 106		71,143.68	-4,164.74 L		.00 L	1,600.000
868168105 TOTAL		296,539.70	324,854.23	-28,314.53		.00	-28,314.53
870756103	SWIFT TRANSN INC COM			09JUL02	12JUL02	1.000000	31JUL00 TO 31JUL00
	202	154,864.82	112,700.26	42,164.56		.00	7,300.000
31JUL00	BUY LOT 032		112,379.59	42,485.23 L		.00 L	7,300.000
				15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
	231	137,920.91	104,981.07	32,939.84		.00	6,800.000
31JUL00	BUY LOT 032		104,682.35	33,238.56 L		.00 L	6,800.000
				31JAN03	05FEB03	1.000000	31JUL00 TO 31JUL00
	258	96,052.89	92,571.35	3,481.54		.00	6,000.000
31JUL00	BUY LOT 032						6,000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		92,366.78	3,686.11 L	.00 L	
			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
390	50,799.40	47,828.53	2,970.87	.00	3,100.000
31JUL00 BUY LOT 032		47,722.84	3,076.56 L	.00 L	3,100.000
			16JUN03 19JUN03	1.000000	31JUL00 TO 31JUL00
005	57,195.61	46,286.52	10,909.09	.00	3,000 000
31JUL00 BUY LOT 032		46,183.39	11,012.22 L	.00 L	3,000.000
			27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
098	137,993.52	115,716.29	22,277.23	.00	7,500.000
31JUL00 BUY LOT 032		115,458.48	22,535.04 L	.00 L	7,500.000
870756103 TOTAL	634,827.15	520,084.02	114,743.13	.00	114,743.13
872275102 TCF FINANCIAL CORP COM			13JUN03 18JUN03	1.000000	02JUN03 TO 02JUN03
796	82,852.71	81,333.08	1,519.63	.00	2,000.000
02JUN03 BUY LOT 747		81,471.00	1,381.71 S	.00 S	2,000.000
			27JUN03 02JUL03	1.000000	02JUN03 TO 02JUN03
059	133,399.87	134,222.67	-822.80	.00	3,300.000
02JUN03 BUY LOT 747		134,427.15	-1,027.28 S	.00 S	3,300.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
872275102 TOTAL	216,252.58	215,555.75	696.83	.00	696.83
879101103 TEKELEC INC COM			04NOV02 07NOV02	1.000000	05MAR02 TO 05MAR02
671	152,671.39	185,754.13	-33,082.74	.00	15,000.000
05MAR02 BUY LOT 518		20,055.00	-4,787.86 S	.00 S	1,500.000
05MAR02 BUY LOT 520		14,569.50	-3,373.60 S	.00 S	1,100.000
05MAR02 BUY LOT 523		165,366.40	-39,158.05 S	.00 S	12,400.000
			05NOV02 08NOV02	1.000000	05MAR02 TO 05MAR02
679	103,096.88	123,836.09	-20,739.21	.00	10,000.000
05MAR02 BUY LOT 523		133,360.00	-30,263.12 S	.00 S	10,000.000
			06NOV02 12NOV02	1.000000	05MAR02 TO 05MAR02
695	252,939.85	309,590.22	-56,650.37	.00	25,000.000
05MAR02 BUY LOT 523		274,721.60	-66,299.16 S	.00 S	20,600.000
05MAR02 BUY LOT 528		58,604.04	-14,086.63 S	.00 S	4,400.000
			08NOV02 14NOV02	1.000000	05MAR02 TO 06MAR02
717	435,062.19	543,640.42	-108,578.23	.00	43,900.000
05MAR02 BUY LOT 528		287,692.56	-73,630.07 S	.00 S	21,600.000
06MAR02 BUY LOT 533		211,600.83	-61,955.29 S	.00 S	15,100.000
06MAR02 BUY LOT 534		100,362.24	-29,008.08 S	.00 S	7,200.000

STATE STREET

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	733	47,616.41	65,633.13	12NOV02 15NOV02 -18,016.72	1.000000 .00	06MAR02 TO 06MAR02 5,300.000
	06MAR02 BUY LOT 534		73,877.76	-26,261.35 S	.00 S	5,300.000
	746	2,693.91	3,715.08	13NOV02 18NOV02 -1,021.17	1.000000 .00	06MAR02 TO 06MAR02 300.000
	06MAR02 BUY LOT 534		4,181.76	-1,487.85 S	.00 S	300.000
	760	55,420.12	76,778.37	14NOV02 19NOV02 -21,358.25	1.000000 .00	06MAR02 TO 06MAR02 6,200.000
	06MAR02 BUY LOT 534		86,423.04	-31,002.92 S	.00 S	6,200.000
	768	923,054.87	1,277,988.41	15NOV02 20NOV02 -354,933.54	1.000000 .00	06MAR02 TO 25MAR02 103,200.000
	06MAR02 BUY LOT 534		326,177.28	-116,879.95 S	.00 S	23,400.000
	12MAR02 BUY LOT 549		577,397.57	-211,574.47 S	.00 S	40,900.000
	13MAR02 BUY LOT 552		65,700.00	-20,978.35 S	.00 S	5,000.000
	15MAR02 BUY LOT 559		101,790.00	-32,024.22 S	.00 S	7,800.000
	19MAR02 BUY LOT 568		89,199.43	-25,694.69 S	.00 S	7,100.000
	20MAR02 BUY LOT 574		74,191.06	-18,736.21 S	.00 S	6,200.000
	25MAR02 BUY LOT 595		144,637.44	-30,150.02 S	.00 S	12,000.000

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	776	503,538.40	694,720.45	18NOV02 21NOV02 -191,182.05	1.000000 .00	25MAR02 TO 08JUL02 56,100.000
	02JUL02 BUY LOT 171		47,925.00	19,392.97 S	.00 S	7,500.000
	03JUL02 BUY LOT 181		46,800.75	20,517.22 S	.00 S	7,500.000
	01JUL02 BUY LOT 182		75,418.08	8,953.77 S	.00 S	9,400.000
	08JUL02 BUY LOT 190		68,877.00	20,880.30 S	.00 S	10,000.000
	25MAR02 BUY LOT 595		12,429.78	-2,556.48 S	.00 S	1,100.000
	28MAR02 BUY LOT 604		79,555.70	-16,725.60 S	.00 S	7,000.000
	08APR02 BUY LOT 633		65,511.60	-11,657.23 S	.00 S	6,000.000
	10MAY02 BUY LOT 783		75,230.88	-7,015.34 S	.00 S	7,600.000
879101103 TOTAL		2,476,094.02	3,281,656.30	-805,562.28	.00	-805,562.28
879433100	TELEPHONE + DATA SYS INC COM			03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
	383	98,236.03	152,957.88	-54,721.85	.00	2,500.000
	31JUL00 BUY LOT 033		134,709.34	-36,473.31 L	.00 L	2,500.000
	052	80,738.29	96,886.21	27JUN03 02JUL03 -16,147.92	1.000000 .00	31JUL00 TO 31JUL00 1,600.000
	31JUL00 BUY LOT 033		86,213.98	-5,475.69 L	.00 L	1,600.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
879433100 TOTAL					
	178,974.32	249,844.09	-70,869.77	.00	-70,869.77
891707101 TOWER AUTOMOTIVE INC		COM	040CT02 090CT02	1.000000	07MAY02 TO 07MAY02
537	16,949.48	30,457.61	-13,508.13	.00	2,500.000
07MAY02 BUY LOT 745		34,375.00	-17,425.52 S	.00 S	2,500.000
			05FEB03 10FEB03	1.000000	07MAY02 TO 07MAY02
282	86,725.57	250,556.03	-163,830.46	.00	26,000.000
07MAY02 BUY LOT 745		357,500.00	-270,774.43 S	.00 S	26,000.000
07MAY02 BUY LOT 745		533,500.00	-401,727.55 S	.00 S	38,800.000
			05FEB03 10FEB03	1.000000	07MAY02 TO 07MAY02
287	131,772.45	373,906.70	-242,134.25	.00	38,800.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			06FEB03 11FEB03	1.000000	07MAY02 TO 07MAY02
292	41,397.24	125,278.02	-83,880.78	.00	13,000.000
07MAY02 BUY LOT 745		178,750.00	-137,352.76 S	.00 S	13,000.000
			11FEB03 14FEB03	1.000000	07MAY02 TO 02DEC02
304	144,537.11	500,148.39	-355,611.28	.00	51,900.000
02DEC02 BUY LOT 012		68,076.00	-34,100.02 S	.00 S	12,200.000
12JUL02 BUY LOT 218					4,600.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		48,162.00	-35,351.39 S	.00 S	
12AUG02 BUY LOT 325		58,905.00	-35,233.22 S	.00 S	8,500.000
29AUG02 BUY LOT 383		64,090.40	-41,811.08 S	.00 S	8,000.000
03SEP02 BUY LOT 389		44,537.92	-28,106.92 S	.00 S	5,900.000
09SEP02 BUY LOT 420		51,394.94	-34,406.96 S	.00 S	6,100.000
07MAY02 BUY LOT 745		90,750.00	-72,369.56 S	.00 S	6,600.000
			12FEB03 18FEB03	1.000000	02DEC02 TO 12DEC02
312	76,881.67	248,628.68	-171,747.01	.00	25,800.000
02DEC02 BUY LOT 012		10,602.00	-4,940.17 S	.00 S	1,900.000
05DEC02 BUY LOT 019		34,650.00	-14,982.60 S	.00 S	6,600.000
10DEC02 BUY LOT 037		59,920.40	-24,757.47 S	.00 S	11,800.000
12DEC02 BUY LOT 043		28,765.00	-12,375.49 S	.00 S	5,500.000
			13FEB03 19FEB03	1.000000	12DEC02 TO 17DEC02
314	84,957.42	284,284.73	-199,327.31	.00	29,500.000
12DEC02 BUY LOT 043		75,835.00	-34,076.27 S	.00 S	14,500.000
13DEC02 BUY LOT 049		49,300.00	-20,500.87 S	.00 S	10,000.000
17DEC02 BUY LOT 066		24,146.50	-9,746.94 S	.00 S	5,000.000
891707101 TOTAL					
	583,220.94	1,813,260.16	-1,230,039.22	.00	-1,230,039.22
89579K109 TRIAD HOSPS INC		COM	02JUL02 08JUL02	1.000000	31JUL00 TO 31JUL00
169	116,895.76	50,863.49	66,032.27	.00	2,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
	31JUL00 BUY LOT	071		34,661.96	82,233.80 L			.00 L	2,900.000
						20AUG02	23AUG02	1.000000	31JUL00 TO 31JUL00
		353	147,489.13	66,648.71	80,840.42			.00	3,800.000
	31JUL00 BUY LOT	071		45,419.12	102,070.01 L			.00 L	3,800.000
						22AUG02	27AUG02	1.000000	31JUL00 TO 31JUL00
		360	159,392.53	71,910.45	87,482.08			.00	4,100.000
	31JUL00 BUY LOT	071		49,004.83	110,387.70 L			.00 L	4,100.000
						24SEP02	27SEP02	1.000000	31JUL00 TO 31JUL00
		480	29,560.70	14,031.31	15,529.39			.00	800.000
	31JUL00 BUY LOT	071		9,561.92	19,998.78 L			.00 L	800.000
						25SEP02	30SEP02	1.000000	31JUL00 TO 31JUL00
		486	87,867.11	42,093.92	45,773.19			.00	2,400.000
	31JUL00 BUY LOT	071		28,685.76	59,181.35 L			.00 L	2,400.000
						02OCT02	07OCT02	1.000000	31JUL00 TO 31JUL00
		527	91,122.25	43,847.83	47,274.42			.00	2,500.000
	31JUL00 BUY LOT	071		29,881.00	61,241.25 L			.00 L	2,500.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
						14OCT02	17OCT02	1.000000	31JUL00 TO 31JUL00
		583	95,399.62	43,847.83	51,551.79			.00	2,500.000
	31JUL00 BUY LOT	071		29,881.00	65,518.62 L			.00 L	2,500.000
						03MAR03	06MAR03	1.000000	31JUL00 TO 31JUL00
		402	110,666.62	85,751.71	24,914.91			.00	4,300.000
	31JUL00 BUY LOT	071		51,395.31	59,271.31 L			.00 L	4,300.000
89579K109	TOTAL								
			838,393.72	418,995.25	419,398.47			.00	419,398.47
899165104	TULARIK INC			COM		08JUL02	11JUL02	1.000000	31JUL00 TO 31JUL00
		198	107,941.35	291,543.44	-183,602.09			.00	12,900.000
	31JUL00 BUY LOT	081		420,342.49	-312,401.14 L			.00 L	12,900.000
						17SEP02	20SEP02	1.000000	31JUL00 TO 31JUL00
		450	19,825.44	58,760.69	-38,935.25			.00	2,600.000
	31JUL00 BUY LOT	081		84,720.19	-64,894.75 L			.00 L	2,600.000
						18SEP02	23SEP02	1.000000	31JUL00 TO 31JUL00
		453	18,100.25	54,240.64	-36,140.39			.00	2,400.000
	31JUL00 BUY LOT	081		78,203.25	-60,103.00 L			.00 L	2,400.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)				USD - US DOLLAR				
		584				14OCT02	17OCT02	1.000000	31JUL00 TO 31JUL00
			35,839.91	113,001.33	-77,161.42			.00	5.000.000
31JUL00	BUY LOT	081		162,923.44	-127,083.53 L			.00 L	5.000.000
		668				04NOV02	07NOV02	1.000000	31JUL00 TO 31JUL00
			16,790.46	47,460.56	-30,670.10			.00	2.100.000
31JUL00	BUY LOT	081		68,427.85	-51,637.39 L			.00 L	2.100.000
		685				05NOV02	08NOV02	1.000000	31JUL00 TO 31JUL00
			97,616.57	275,723.26	-178,106.69			.00	12.200.000
31JUL00	BUY LOT	081		397,533.21	-299,916.64 L			.00 L	12.200.000
		693				06NOV02	12NOV02	1.000000	31JUL00 TO 31JUL00
			99,949.66	280,243.31	-180,293.65			.00	12.400.000
31JUL00	BUY LOT	081		404,050.14	-304,100.48 L			.00 L	12.400.000
17MAY01	BUY LOT	044		110,970.00	-67,367.40 L			.00 L	5.400.000
31JUL00	BUY LOT	081		29,326.22	-22,059.12 L			00 L	900.000
03JAN01	BUY LOT	141		66,300.00	-46,921.07 L			.00 L	2.400.000
22JAN01	BUY LOT	266		47,413.28	-34,493.99 L			.00 L	1.600.000
31JAN01	BUY LOT	322		103,416.84	-74,348.44 L			.00 L	3.600.000
26FEB01	BUY LOT	444		57,200.00	-39,435.98 L			.00 L	2.200.000
09MAR01	BUY LOT	491		116,725.00	-79,582.04 L			.00 L	3.600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)				USD - US DOLLAR				
23MAR01	BUY LOT	545		88,977.50	-48,604.72 L			.00 L	5.000.000
22MAR01	BUY LOT	547		107,493.75	-56,624.05 L			.00 L	6.300.000
26SEP01	BUY LOT	635		18,535.00	-9,652.99 L			.00 L	1.100.000
10APR01	BUY LOT	662		73,167.50	-43,291.64 L			.00 L	3.700.000
		696				06NOV02	12NOV02	1.000000	31JUL00 TO 26SEP01
			297,143.65	831,689.82	-534,546.17			.00	36.800.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
		705				07NOV02	13NOV02	1.000000	26SEP01 TO 15FEB02
			118,382.86	332,223.92	-213,841.06			.00	14.700.000
20NOV01	BUY LOT	064		43,866.00	-29,370.14 S			.00 S	1.800.000
29JAN02	BUY LOT	376		121,192.50	-76,899.59 S			.00 S	5.500.000
01FEB02	BUY LOT	398		77,350.00	-49,163.60 S			.00 S	3.500.000
15FEB02	BUY LOT	439		31,872.00	-18,986.80 S			.00 S	1.600.000
26SEP01	BUY LOT	635		38,755.00	-20,232.51 L			.00 L	2.300.000
		716				08NOV02	14NOV02	1.000000	15FEB02 TO 03APR02
			162,167.73	458,785.42	-296,617.69			.00	20.300.000
15FEB02	BUY LOT	439		41,832.00	-25,056.03 S			.00 S	2.100.000
15MAR02	BUY LOT	556		59,675.00	-34,910.47 S			.00 S	3.100.000
18MAR02	BUY LOT	560		17,609.76	-10,420.06 S			.00 S	900.000
25MAR02	BUY LOT	596		106,880.40	-58,949.05 S			.00 S	6.000.000
28MAR02	BUY LOT	605							7.000.000

STATE STREET

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
03APR02 BUY LOT 618		117,778.50	-61,858.59 S	.00 S	1,200.000
		19,740.00	-10,153.73 S	.00 S	
722			11NOV02 14NOV02	1.000000	03APR02 TO 08APR02
	47,841.95	135,601.60	-87,759.65	.00	6,000.000
03APR02 BUY LOT 618		62,510.00	-32,210.10 S	.00 S	3,800.000
08APR02 BUY LOT 629		35,432.32	-17,890.27 S	.00 S	2,200.000
738			12NOV02 15NOV02	1.000000	08APR02 TO 13MAY02
	324,812.80	919,830.86	-595,018.06	.00	40,700.000
08APR02 BUY LOT 629		12,884.48	-6,499.95 S	.00 S	800.000
16APR02 BUY LOT 658		115,597.65	-44,569.79 S	.00 S	8,900.000
25APR02 BUY LOT 695		100,327.63	-37,280.43 S	.00 S	7,900.000
06MAY02 BUY LOT 733		59,846.28	-18,346.86 S	.00 S	5,200.000
08MAY02 BUY LOT 746		15,350.30	-4,177.38 S	.00 S	1,400.000
08MAY02 BUY LOT 755		104,352.00	-27,737.68 S	.00 S	9,600.000
13MAY02 BUY LOT 790		70,972.71	-15,906.16 S	.00 S	6,900.000
743			13NOV02 18NOV02	1.000000	13MAY02 TO 16MAY02
	79,495.19	221,482.62	-141,987.43	.00	9,800.000
16MAY02 BUY LOT 012		78,499.19	-16,038.68 S	.00 S	7,700.000
13MAY02 BUY LOT 790		21,600.39	-4,565.71 S	.00 S	2,100.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
899165104 TOTAL					
	1,425,907.82	4,020,587.47	-2,594,679.65	.00	-2,594,679.65
901167106 TWEETER HOME ENTMT GROUP INC COM			22NOV02 27NOV02	1.000000	23AUG02 TO 23AUG02
798	215,591.48	146,218.76	69,372.72	.00	20,000.000
23AUG02 BUY LOT 375		145,600.00	69,991.48 S	.00 S	20,000.000
803			22NOV02 27NOV02	1.000000	23AUG02 TO 27AUG02
	108,785.71	73,109.38	35,676.33	.00	10,000.000
23AUG02 BUY LOT 375		44,408.00	21,951.28 S	.00 S	6,100.000
27AUG02 BUY LOT 378		28,938.00	13,488.43 S	.00 S	3,900.000
816			25NOV02 29NOV02	1.000000	27AUG02 TO 27AUG02
	29,018.04	20,470.63	8,547.41	.00	2,800.000
27AUG02 BUY LOT 378		20,776.00	8,242.04 S	.00 S	2,800.000
823			26NOV02 02DEC02	1.000000	27AUG02 TO 28AUG02
	74,842.45	52,638.75	22,203.70	.00	7,200.000
27AUG02 BUY LOT 378		11,872.00	4,759.66 S	.00 S	1,600.000
28AUG02 BUY LOT 380		39,311.44	18,899.35 S	.00 S	5,600.000
007			02DEC02 05DEC02	1.000000	28AUG02 TO 04SEP02
	238,276.81	146,218.76	92,058.05	.00	20,000.000
28AUG02 BUY LOT 380					20,000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		20,357.71	14,192.43 S	.00 S	6,100.000
29AUG02 BUY LOT 384		42,761.00	29,913.43 S	.00 S	8,500.000
03SEP02 BUY LOT 398		59,545.90	41,721.74 S	.00 S	2,500.000
04SEP02 BUY LOT 403		16,973.75	12,810.85 S	.00 S	
			10DEC02 13DEC02	1.000000	04SEP02 TO 04SEP02
034	52,261.92	36,554.69	15,707.23	.00	5,000.000
04SEP02 BUY LOT 403		33,947.50	18,314.42 S	.00 S	5,000.000
			31JAN03 03FEB03	1.000000	04SEP02 TO 04SEP02
261	122,244.29	189,353.29	-67,109.00	.00	25,900.000
04SEP02 BUY LOT 403		38,021.20	-11,590.00 S	.00 S	5,600.000
04SEP02 BUY LOT 404		141,288.00	-45,474.91 S	.00 S	20,300.000
			05FEB03 10FEB03	1.000000	04SEP02 TO 110CT02
288	901,979.67	1,382,498.37	-480,518.70	.00	189,100.000
04SEP02 BUY LOT 404		40,368.00	-12,702.84 S	.00 S	5,800.000
05SEP02 BUY LOT 408		448,706.40	-137,711.82 S	.00 S	65,200.000
10SEP02 BUY LOT 430		50,508.30	-20,935.20 S	.00 S	6,200.000
11SEP02 BUY LOT 437		66,882.66	-29,677.79 S	.00 S	7,800.000
12SEP02 BUY LOT 440		210,441.69	-85,948.46 S	.00 S	26,100.000
13SEP02 BUY LOT 442		62,141.82	-24,936.95 S	.00 S	7,800.000
17SEP02 BUY LOT 451		147,205.74	-64,210.25 S	.00 S	17,400.000
18SEP02 BUY LOT 455					13,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		100,376.90	-38,368.78 S	.00 S	9,300.000
20SEP02 BUY LOT 464		68,600.52	-24,240.86 S	.00 S	5,500.000
23SEP02 BUY LOT 471		40,346.35	-14,112.14 S	.00 S	10,000.000
24SEP02 BUY LOT 477		69,709.00	-22,010.45 S	.00 S	7,500.000
07OCT02 BUY LOT 548		53,008.50	-17,234.58 S	.00 S	7,500.000
11OCT02 BUY LOT 573		44,966.25	-9,192.34 S	.00 S	
901167106 TOTAL					
	1,743,000.37	2,047,062.63	-304,062.26	.00	-304,062.26
949475107 WELLCHOICE INC		COM	08NOV02 14NOV02	1.000000	07NOV02 TO 07NOV02
740	25,258.54	22,500.00	2,758.54	.00	900.000
07NOV02 BUY LOT 739		22,500.00	2,758.54 S	.00 S	900.000
			03MAR03 06MAR03	1.000000	06JAN03 TO 06JAN03
414	116,654.39	118,815.35	-2,160.96	.00	5,700.000
06JAN03 BUY LOT 135		121,056.03	-4,401.64 S	.00 S	5,700.000
			10MAR03 13MAR03	1.000000	06JAN03 TO 06JAN03
470	17,023.48	16,675.84	347.64	.00	800.000
06JAN03 BUY LOT 135		16,990.32	33.16 S	.00 S	800.000
			04JUN03 09JUN03	1.000000	06JAN03 TO 06JAN03
756	278,986.91	208,447.99	70,538.92	.00	10,000.000
06JAN03 BUY LOT 135					10,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)						USD - US DOLLAR										
							212,379.00		66,607.91	S				.00	S		
									27JUN03	02JUL03			1.000000		06JAN03 TO 06JAN03		
		073		178,586.81			127,153.27		51,433.54					.00	6,100.000		
	06JAN03 BUY LOT	135					129,551.19		49,035.62	S				.00	6,100.000 S		
	949475107 TOTAL																
				616,510.13			493,592.45		122,917.68					.00			122,917.68
95988E204	WESTERN WIRELESS CORP		CL A						14NOV02	19NOV02			1.000000		31JUL00 TO 31JUL00		
		762		88,528.84			349,660.05		-261,131.21					.00	15,400.000		
	31JUL00 BUY LOT	058					702,508.59		-613,979.75	L				.00	15,400.000 L		
									15NOV02	20NOV02			1.000000		31JUL00 TO 31JUL00		
		764		37,816.85			149,854.31		-112,037.46					.00	6,600.000		
	31JUL00 BUY LOT	058					301,075.11		-263,258.26	L				.00	6,600.000 L		
	31JUL00 BUY LOT	058					127,728.84		-110,530.36	L				.00	2,800.000 L		
	08SEP00 BUY LOT	304					168,305.23		-145,578.67	L				.00	3,700.000 L		
	11SEP00 BUY LOT	307					136,832.76		-117,791.59	L				.00	3,100.000 L		
									15NOV02	20NOV02			1.000000		31JUL00 TO 11SEP00		
		769		58,966.21			217,969.90		-159,003.69					.00	9,600.000		
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***										
									18NOV02	21NOV02			1.000000		11SEP00 TO 22SEP00		
		775													10,400.000		

STATE STREET.

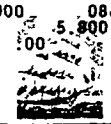
ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)						USD - US DOLLAR										
				64,842.03			236,134.06		-171,292.03					.00			
	11SEP00 BUY LOT	307					52,967.52		-45,485.75	L				.00	1,200.000 L		
	19SEP00 BUY LOT	349					107,178.00		-91,590.97	L				.00	2,500.000 L		
	20SEP00 BUY LOT	358					200,620.50		-169,446.45	L				.00	5,000.000 L		
	22SEP00 BUY LOT	376					61,085.08		-50,485.90	L				.00	1,700.000 L		
									23DEC02	27DEC02			1.000000		22SEP00 TO 10OCT00		
		093		20,383.38			72,656.63		-52,273.25					.00	3,200.000		
	22SEP00 BUY LOT	376					53,898.60		-44,343.89	L				.00	1,500.000 L		
	09OCT00 BUY LOT	462					17,500.00		-14,315.10	L				.00	500.000 L		
	10OCT00 BUY LOT	474					41,877.48		-34,233.71	L				.00	1,200.000 L		
	28DEC00 BUY LOT	102					83,043.11		-68,831.15	L				.00	2,300.000 L		
	10OCT00 BUY LOT	474					24,428.53		-20,103.15	L				.00	700.000 L		
	11OCT00 BUY LOT	479					24,441.69		-20,116.31	L				.00	700.000 L		
	11OCT00 BUY LOT	480					65,000.00		-52,641.78	L				.00	2,000.000 L		
									23DEC02	27DEC02			1.000000		10OCT00 TO 28DEC00		
		095		35,220.94			129,419.63		-94,198.69					.00	5,700.000		
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***										
									14MAY03	19MAY03			1.000000		28DEC00 TO 22JAN01		
		678		16,881.08			42,966.21		-26,085.13					.00	1,900.000		
	28DEC00 BUY LOT	102					25,273.99		-19,054.64	L				.00	700.000 L		
	22JAN01 BUY LOT	271													1,200.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
29MAY01	BUY LOT 095		52,635.00	-41,973.27 L	.00 L	2,000.000
22JAN01	BUY LOT 271		80,437.00	-62,770.63 L	.00 L	1,300.000
31JAN01	BUY LOT 321		57,021.25	-45,538.11 L	.00 L	2,800.000
22FEB01	BUY LOT 432		131,100.76	-106,367.84 L	.00 L	1,900.000
23FEB01	BUY LOT 437		76,593.75	-59,810.70 L	.00 L	1,500.000
13AUG01	BUY LOT 448		60,750.00	-47,500.22 L	.00 L	2,900.000
15AUG01	BUY LOT 463		95,452.92	-69,836.69 L	.00 L	2,400.000
27AUG01	BUY LOT 505		76,737.60	-55,537 96 L	.00 L	300.000
			9,597.06	-6,947.11 L	.00 L	
	679			14MAY03 19MAY03	1.000000	22JAN01 TO 27AUG01
		133,381.08	341,468.28	-208,087.20	.00	15,100.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	732			29MAY03 03JUN03	1.000000	27AUG01 TO 25OCT01
		60,348.48	131,160.00	-70,811.52	.00	5,800.000
27AUG01	BUY LOT 505		63,980.40	-43,170.58 L	.00 L	2,000.000
28AUG01	BUY LOT 513		83,625.88	-56,573.11 L	.00 L	2,600.000
25OCT01	BUY LOT 799		36,003.24	-23,517.35 L	.00 L	1,200.000
13NOV01	BUY LOT 035		111,915.72	-68,174.77 L	.00 L	4,200.000
15NOV01	BUY LOT 039		63,748.32	-38,753.49 L	.00 L	2,400.000
20NOV01	BUY LOT 055		39,255.00	-23,633.24 L	.00 L	1,500.000
25OCT01	BUY LOT 799		33,002.97	-21,547.01 L	.00 L	1,100.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	736			29MAY03 03JUN03	1.000000	25OCT01 TO 20NOV01
		95,813.50	208,046.90	-112,233.40	.00	9,200.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	743			02JUN03 05JUN03	1.000000	20NOV01 TO 13DEC01
		151,429.48	316,593.11	-165,163.63	.00	14,000.000
20NOV01	BUY LOT 055		47,106.00	-27,636.50 L	.00 L	1,800.000
29NOV01	BUY LOT 113		104,958.00	-59,529.16 L	.00 L	4,200.000
03DEC01	BUY LOT 128		53,807.82	-30,011.76 L	.00 L	2,200.000
06DEC01	BUY LOT 140		93,451.02	-51,267.09 L	.00 L	3,900.000
13DEC01	BUY LOT 193		51,109.81	-30,558.66 L	.00 L	1,900.000
	754			04JUN03 09JUN03	1.000000	13DEC01 TO 08JAN02
		47,086.28	92,716.55	-45,630.27	.00	4,100.000
13DEC01	BUY LOT 193		24,209.91	-13,873.90 L	.00 L	900.000
08JAN02	BUY LOT 287		59,603.20	-22,852.93 L	.00 L	3,200.000
08JAN02	BUY LOT 287		108,030.80	-41,594.34 L	.00 L	5,800.000
08JAN02	BUY LOT 287		20,488.60	-7,833.70 L	.00 L	1,100.000
08JAN02	BUY LOT 287		18,626.00	-7,192.24 L	.00 L	1,000.000
	755			04JUN03 09JUN03	1.000000	08JAN02 TO 08JAN02
		66,436.46	131,160.00	-64,723.54	.00	5,800.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				


STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		*USD - US DOLLAR*					
	757	12,654.90	24,875.17	-12,220.27	04JUN03 09JUN03	1.000000 .00	08JAN02 TO 08JAN02 1,100.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	758	11,433.76	22,613.79	-11,180.03	04JUN03 09JUN03	1.000000 .00	08JAN02 TO 08JAN02 1,000.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	099	92,815.64	176,387.59	-83,571.95	27JUN03 02JUL03	1.000000 .00	08JAN02 TO 15JAN02 7,800.000	
	08JAN02 BUY LOT 287		67,053.60	-24,215.61 L		.00 L	3,600.000	
	15JAN02 BUY LOT 335		73,332.00	-23,354.35 L		.00 L	4,200.000	
95988E204	TOTAL	994,038.91	2,643,682.18	-1,649,643.27		.00	-1,649,643.27	
98385X106	XTO ENERGY INC		COM		01JUL02 05JUL02	1.000000	23JAN01 TO 23JAN01	
	160	114,882.88	78,237.09	36,645.79		.00	5,700.000	
	23JAN01 BUY LOT 288		76,465.50	38,417.38 L		.00 L	5,700.000	
	178	11,926.62	8,235.48	3,691.14	02JUL02 08JUL02	1.000000 .00	23JAN01 TO 23JAN01 600.000	
	23JAN01 BUY LOT 288		8,049.00	3,877.62 L		.00 L	600.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		USD - US DOLLAR					
	187	105,395.09	74,119.35	31,275.74	05JUL02 10JUL02	1.000000 .00	23JAN01 TO 23JAN01 5,400.000	
	23JAN01 BUY LOT 288		72,441.00	32,954.09 L		.00 L	5,400.000	
	304	133,684.96	102,943.54	30,741.42	05AUG02 08AUG02	1.000000 .00	23JAN01 TO 23JAN01 7,500.000	
	23JAN01 BUY LOT 288		100,612.50	33,072.46 L		.00 L	7,500.000	
	397	48,983.02	34,314.51	14,668.51	03SEP02 06SEP02	1.000000 .00	23JAN01 TO 23JAN01 2,500.000	
	23JAN01 BUY LOT 288		33,537.50	15,445.52 L		.00 L	2,500.000	
	466	96,097.09	68,629.02	27,468.07	23SEP02 26SEP02	1.000000 .00	23JAN01 TO 23JAN01 5,000.000	
	23JAN01 BUY LOT 288		67,075.00	29,022.09 L		.00 L	5,000.000	
	545	52,251.92	34,314.51	17,937.41	07OCT02 10OCT02	1.000000 .00	23JAN01 TO 23JAN01 2,500.000	
	23JAN01 BUY LOT 288		33,537.50	18,714.42 L		.00 L	2,500.000	
	587	155,222.06	102,943.54	52,278.52	14OCT02 17OCT02	1.000000 .00	23JAN01 TO 23JAN01 7,500.000	
	23JAN01 BUY LOT 288						7,500.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		100,612.50	54,609.56 L	.00 L	
			11NOV02 14NOV02	1.000000	23JAN01 TO 23JAN01
	721				15.000.000
	335,788.86	205,887.07	129,901.79	.00	
23JAN01 BUY LOT 288					15.000.000
		201,225.00	134,563.86 L	.00 L	
			21JAN03 24JAN03	1.000000	23JAN01 TO 23JAN01
	199				5.000.000
	120,792.85	68,629.02	52,163.83	.00	
23JAN01 BUY LOT 288					5 000.000
		67,075.00	53,717.85 L	.00 L	
			27JAN03 30JAN03	1.000000	23JAN01 TO 23JAN01
	235				5.000.000
	120,155.37	68,629.03	51,526.34	.00	
23JAN01 BUY LOT 288					5.000.000
		67,075.00	53,080.37 L	.00 L	
			25FEB03 28FEB03	1.000000	23JAN01 TO 23JAN01
	359				7.000.000
	181,384.12	96,080.64	85,303.48	.00	
23JAN01 BUY LOT 288					7.000.000
		93,905.00	87,479.12 L	.00 L	
			03MAR03 06MAR03	1.000000	23JAN01 TO 23JAN01
	409				5.100.000
	126,075.33	70,001.61	56,073.72	.00	
23JAN01 BUY LOT 288					5.100.000
		68,416.50	57,658.83 L	.00 L	
			10MAR03 13MAR03	1.000000	23JAN01 TO 23JAN01
	471				900.000
	23,543.29	12,353.22	11,190.07	.00	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
23JAN01 BUY LOT 288					900.000
		12,073.50	11,469.79 L	.00 L	
			31MAR03 03APR03	1.000000	23JAN01 TO 23JAN01
	552				999.000
	18,840.66	10,284.06	8,556.60	.00	
23JAN01 BUY LOT 288					999.000
		10,051.19	8,789.47 L	.00 L	
			02JUN03 05JUN03	1.000000	23JAN01 TO 23JAN01
	744				10.001.000
	216,499.49	102,953.83	113,545.66	.00	
23JAN01 BUY LOT 288					10.001.000
		100,622.59	115,876.90 L	.00 L	
			11JUN03 16JUN03	1.000000	23JAN01 TO 23JAN01
	784				5 000.000
	108,487.41	51,471.77	57,015.64	.00	
23JAN01 BUY LOT 288					5.000.000
		50,306.26	58,181.15 L	.00 L	
			12JUN03 17JUN03	1.000000	23JAN01 TO 23JAN01
	792				5.000.000
	107,329.46	51,471.77	55,857.69	.00	
23JAN01 BUY LOT 288					5.000.000
		50,306.26	57,023.20 L	.00 L	
			27JUN03 02JUL03	1.000000	23JAN01 TO 23JAN01
	079				6.600.000
	133,925.53	67,942.73	65,982.80	.00	
23JAN01 BUY LOT 288					6.600.000
		66,404.27	67,521.26 L	.00 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)							USD - US DOLLAR											
98385X106 TOTAL			2,211,266.01	1,309,441.79					901,824.22				.00					901,824.22
989701107	ZIONS BANCORP				COM				03MAR03	06MAR03			1.000000		150CT02 TO 150CT02			
		388	127,693.85				118,036.58		9,657.27				.00			3,000.000		
150CT02	BUY LOT	593					118,426.20		9,267.65	S			.00	S		3,000.000		
									15APR03	21APR03			1.000000		150CT02 TO 150CT02			
		603	163,537.51				145,578.45		17,959.06				.00			3,700.000		
150CT02	BUY LOT	593					146,058.98		17,478.53	S			.00	S		3,700.000		
									29APR03	02MAY03			1.000000		150CT02 TO 150CT02			
		633	73,946.53				59,018.29		14,928.24				.00			1,500.000		
150CT02	BUY LOT	593					59,213.10		14,733.43	S			.00	S		1,500.000		
150CT02	BUY LOT	593					150,006.52		37,264.29	S			.00	S		3,800.000		
									29APR03	02MAY03			1.000000		150CT02 TO 150CT02			
		637	187,270.81				149,513.00		37,757.81				.00			3,800.000		
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
									27JUN03	02JUL03			1.000000		150CT02 TO 150CT02			
		093	157,469.52				123,635.51		33,834.01				.00			3,100.000		
150CT02	BUY LOT	593					122,373.74		35,095.78	S			.00	S		3,100.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)							USD - US DOLLAR											
989701107 TOTAL			709,918.22	595,781.83					114,136.39				.00					114,136.39
USD TOTAL			104,684,787.89	111,390,976.77					-6,706,188.88				.00					-6,706,188.88
DEPOSITORY RECEIPTS																		
							USD - US DOLLAR											
09067D201	BIOTECH HOLDRS TR				DEPOSITORY RCPTS				03MAR03	06MAR03			1.000000		04NOV02 TO 04NOV02			
		380	122,857.35				124,535.23		-1,677.88				.00			1,400.000		
04NOV02	BUY LOT	667					124,649.56		-1,792.21	S			.00	S		1,400.000		
									31MAR03	03APR03			1.000000		04NOV02 TO 04NOV02			
		545	56,110.58				53,372.24		2,738.34				.00			600.000		
04NOV02	BUY LOT	667					53,421.24		2,689.34	S			.00	S		600.000		
									23APR03	28APR03			1.000000		04NOV02 TO 04NOV02			
		621	100,370.30				88,953.74		11,416.56				.00			1,000.000		
4NOV02	BUY LOT	667					89,035.40		11,334.90	S			.00	S		1,000.000		
									12JUN03	17JUN03			1.000000		04NOV02 TO 04NOV02			
		789	253,888.11				177,907.47		75,980.64				.00			2,000.000		
04NOV02	BUY LOT	667					178,070.80		75,817.31	S			.00	S		2,000.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR						
							27JUN03	02JUL03	1.000000		04NOV02 TO 04NOV02	
		050	176,825.72			124,535.23	52,290.49			.00	1,400.000	
	04NOV02 BUY LOT	667				124,649.56	52,176.16	S		.00	1,400.000 S	
09067D201 TOTAL			710,052.06			569,303.91	140,748.15			.00		140,748.15
55068R202	LUXOTTICA GROUP S P A		SPONSORED ADR				10JAN03	15JAN03	1.000000		21NOV02 TO 21NOV02	
		153	100,210.47			90,375.00	9,835.47			.00	7,500.000	
	21NOV02 BUY LOT	786				90,375.00	9,835.47	S		.00	7,500.000 S	
							16JAN03	22JAN03	1.000000		21NOV02 TO 21NOV02	
		180	100,397.96			90,375.00	10,022.96			.00	7,500.000	
	21NOV02 BUY LOT	786				90,375.00	10,022.96	S		.00	7,500.000 S	
							03MAR03	06MAR03	1.000000		21NOV02 TO 21NOV02	
		395	42,108.79			44,585.00	-2,476.21			.00	3,700.000	
	21NOV02 BUY LOT	786				44,585.00	-2,476.21	S		.00	3,700.000 S	
							27JUN03	02JUL03	1.000000		21NOV02 TO 21NOV02	
		088	127,338.58			110,799.50	16,539.08			.00	9,200.000	
	21NOV02 BUY LOT	786				110,860.00	16,478.58	S		.00	9,200.000 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR						
55068R202 TOTAL			370,055.80			336,134.50	33,921.30			.00		33,921.30
USD TOTAL			1,080,107.86			905,438.41	174,669.45			.00		174,669.45
MUTUAL FUNDS												
						USD - US DOLLAR						
464287648	ISHARES TR					RUSSELL 2000 GROWTH	03MAR03	06MAR03	1.000000		24AUG01 TO 19FEB03	
		435	2,085,988.12			2,961,693.95	-875,705.83			.00	55,000.000	
	20NOV01 BUY LOT	059				75,950.00	-22,852.12	L		.00	1,400.000 L	
	18DEC02 BUY LOT	074				80,540.00	-4,685.89	S		.00	2,000.000 S	
	19DEC02 BUY LOT	077				20,125.00	-1,161.47	S		.00	500.000 S	
	08JUL02 BUY LOT	193				141,920.00	-20,553.42	S		.00	3,200.000 S	
	19FEB03 BUY LOT	329				95,587.00	-769.35	S		.00	2,500.000 S	
	30JAN02 BUY LOT	386				55,060.00	-17,132.94	L		.00	1,000.000 L	
	24AUG01 BUY LOT	502				1,455,120.00	-476,601.94	L		.00	25,800.000 L	
	28AUG01 BUY LOT	516				624,585.50	-207,387.88	L		.00	11,000.000 L	
	15MAR02 BUY LOT	563				77,812.00	-24,714.12	S		.00	1,400.000 S	
	08APR02 BUY LOT	631				98,765.10	-30,496.40	S		.00	1,800.000 S	
	17APR02 BUY LOT	667				103,772.34	-35,503.64	S		.00	1,800.000 S	
	25OCT01 BUY LOT	775				131,118.00	-32,507.65	L		.00	2,600.000 L	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
464287655 ISHARES TR		RUSSELL 2000 INDEX F		10JAN03 15JAN03	1.000000	10APR01 TO 10APR01
154	78,547.13	89,131.81	-10,584.68		.00	1,000.000
10APR01 BUY LOT 625		88,867.20	-10,320.07 L		.00 L	1,000.000
157				13JAN03 16JAN03	1.000000	10APR01 TO 10APR01
	78,687.62	89,131.81	-10,444.19		.00	1,000.000
10APR01 BUY LOT 625		88,867.20	-10,179.58 L		.00 L	1,000.000
433				03MAR03 06MAR03	1.000000	10APR01 TO 19FEB03
	1,938,992.49	2,372,693.47	-433,700.98		.00	27,000.000
18DEC02 BUY LOT 072		83,930.00	-4,934.01 S		.00 S	1,100.000
31DEC02 BUY LOT 118		77,145.00	-5,330.46 S		.00 S	1,000.000
08JUN01 BUY LOT 149		91,629.00	-26,995.92 L		.00 L	900.000
19FEB03 BUY LOT 338		144,398.20	-769.12 S		.00 S	2,000.000
30JAN02 BUY LOT 385		56,712.00	-13,623.28 L		.00 L	600.000
10APR01 BUY LOT 625		1,244,140.80	-238,737.29 L		.00 L	14,000.000
10APR01 BUY LOT 628		63,287.00	-13,016.82 L		.00 L	700.000
19APR01 BUY LOT 711		112,561.56	-26,384.12 L		.00 L	1,200.000
26APR01 BUY LOT 740		359,708.00	-86,812.76 L		.00 L	3,800.000
25OCT01 BUY LOT 773		144,534.00	-22,449.29 L		.00 L	1,700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
464287655 TOTAL						
	2,096,227.24	2,550,957.09	-454,729.85		.00	-454,729.85
86330E703 STREETTRACKS SER TR		MORGAN STANLEY HIGH		10MAR03 13MAR03	1.000000	25FEB03 TO 25FEB03
475	772,216.71	783,734.00	-11,517.29		.00	28,000.000
25FEB03 BUY LOT 364		783,734.00	-11,517.29 S		.00 S	28,000.000
USD TOTAL						
	4,954,432.07	6,296,385.04	-1,341,952.97		.00	-1,341,952.97
REAL ESTATE INV TRST						
		USD - US DOLLAR				
03748R101 APARTMENT INVT. + MGMT CO		CLASS A		05NOV02 08NOV02	1.000000	31JUL00 TO 31JUL00
686	25,888.72	22,281.17	3,607.55		.00	700.000
31JUL00 BUY LOT 051		17,171.91	8,716.81 L		.00 L	700.000
387				03MAR03 06MAR03	1.000000	31JUL00 TO 31JUL00
	109,563.59	95,490.71	14,072.88		.00	3,000.000
1JUL00 BUY LOT 051		73,593.90	35,969.69 L		.00 L	3,000.000
060				27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
	124,522.12	114,588.86	9,933.26		.00	3,600.000
31JUL00 BUY LOT 051		88,312.67	36,209.45 L		.00 L	3,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR						
03748R101 TOTAL			259,974.43			232,360.74			27,613.69	.00		27,613.69
729251108	PLUM CREEK TIMBER CO INC	COM					16JAN03	22JAN03		1.000000	24OCT02 TO 24OCT02	
	174		238,547.80			226,168.05			12,379.75	.00	10,000.000	
24OCT02	BUY LOT 639					225,016.00			13,531.80 S	.00 S	10,000.000	
							24JAN03	29JAN03		1.000000	24OCT02 TO 24OCT02	
	232		584,481.36			583,513.57			967.79	.00	25,800.000	
24OCT02	BUY LOT 639					580,541.28			3,940.08 S	.00 S	25,800.000	
							05FEB03	10FEB03		1.000000	24OCT02 TO 25OCT02	
	286		574,071.38			583,513.57			-9,442.19	.00	25,800.000	
25OCT02	BUY LOT 638					211,620.57			-4,687.86 S	.00 S	9,300.000	
24OCT02	BUY LOT 639					371,276.40			-4,137.73 S	.00 S	16,500.000	
							18FEB03	21FEB03		1.000000	25OCT02 TO 08NOV02	
	323		240,447.60			251,046.54			-10,598.94	.00	11,100.000	
25OCT02	BUY LOT 638					191,141.16			-9,180.81 S	.00 S	8,400.000	
08NOV02	BUY LOT 713					62,032.23			-3,544.98 S	.00 S	2,700.000	
							19FEB03	24FEB03		1.000000	08NOV02 TO 08NOV02	
	334		6,464.80			6,785.04			-320.24	.00	800.000	
08NOV02	BUY LOT 713										800.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR						
						6,892.47			-427.67 S	.00 S		
							20FEB03	25FEB03		1.000000	08NOV02 TO 08NOV02	
	341		149,993.57			158,317.64			-8,324.07	.00	7,000.000	
08NOV02	BUY LOT 713					160,824.30			-10,830.73 S	.00 S	7,000.000	
729251108 TOTAL			1,794,006.51			1,809 344.41			-15,337.90	.00		-15,337.90
92276F100	VENTAS INC	COM					13JAN03	16JAN03		1.000000	16DEC02 TO 16DEC02	
	156		114,588.53			110,000.00			4,588.53	.00	10,000.000	
16DEC02	BUY LOT 063					110,000.00			4,588.53 S	.00 S	10,000.000	
							16JAN03	22JAN03		1.000000	16DEC02 TO 16DEC02	
	183		729,005.69			699,600.00			29,405.69	.00	63,600.000	
16DEC02	BUY LOT 063					152,900.00			6,426.72 S	.00 S	13,900.000	
16DEC02	BUY LOT 064					330,000.00			13,870.61 S	.00 S	30,000.000	
16DEC02	BUY LOT 065					216,700.00			9,108.36 S	.00 S	19,700.000	
							17JAN03	23JAN03		1.000000	16DEC02 TO 16DEC02	
	194		596,433 08			569 800.00			26,633.08	.00	51,800.000	
16DEC02	BUY LOT 065					569,800.00			26,633.08 S	.00 S	51,800.000	
							21JAN03	24JAN03		1.000000	16DEC02 TO 16DEC02	
	205		339,205.75			325,600.00			13,605.75	.00	29,600.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	USD - US DOLLAR			
	16DEC02 BUY LOT 065	325,600.00	13,605.75 S	29,600.000 .00 S	
92276F100 TOTAL	1,779,233.05	1,705,000.00	74,233.05	.00	74,233.05
USD TOTAL	3,833,213.99	3,746,705.15	86,508.84	.00	86,508.84
EQUITY TOTAL	114,736,954.51	122,461,672.81	-7,729,096.50	4,378.20	-7,724,718.30

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
FOREIGN CASH					
SECURITY SETTLEMENTS					
		CAD - CANADIAN DOLLAR			
++ CAD ++	047 1,329,612.24 967,342.48	1,329,612.24 964,815.50	26MAY03 26MAY03 .00 .00	1.374500 1,329,612.24 2,526.98	SS
++ CAD ++	051 185,134.30 133,511.92	185,134.30 134,633.34	28MAY03 28MAY03 .00 .00	1.386650 185,134.30 -1,121.42	SS
++ CAD ++	053 200,900.00 146,578.14	200,900.00 145,949.87	30MAY03 30MAY03 .00 .00	1.370600 200,900.00 628.27	SS
CAD TOTAL	1,715,646.54 1,247,432.54	1,715,646.54 1,245,398.71	.00 .00	2,033.83	2,033.83
CURRENCY TRADES					
		CHF - SWISS FRANC			
++ CHF ++	026 800.00 573.00	800.00 548.26	08JAN03 08JAN03 .00 .00	1.396150 800.00 24.74	CT
++ CHF ++	042 7,150.00 5,390.94	7,150.00 5,277.73	07MAY03 07MAY03 .00 .00	1.326300 7,150.00 113.21	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	CHF - SWISS FRANC			
CHF TOTAL					
	7,950.00	7,950.00	.00		
	5,963.94	5,825.99	.00	137.95	137.95
FOREIGN CASH TOTAL					
	1,253,396.48	1,251,224.70	.00	2,171.78	2,171.78

STATE STREET.

CAD / USD	CANADIAN DOLLAR / US DOLLAR	LOCAL SEC GN/LS / BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS	.00		
	** BIFURCATE	.00	2,033.83	2,033.83
	FOREIGN CASH TOTAL	.00		
		.00	2,033.83	2,033.83
	CURRENCY TOTAL	.00		
		.00	2,033.83	2,033.83

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	137.95	137.95
FOREIGN CASH TOTAL	.00 .00	137.95	137.95
CURRENCY TOTAL	.00 .00	137.95	137.95

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	35,318.04 57,867.06	4,378.20	62,245.26
EQUITY TOTAL	35,318.04 57,867.06	4,378.20	62,245.26
CURRENCY TOTAL	35,318.04 57,867.06	4,378.20	62,245.26

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	35,318.04 57,867.06	4,378.20	62,245.26
EQUITY TOTAL	57,867.06	4,378.20	62,245.26
CURRENCY TOTAL	57,867.06	4,378.20	62,245.26

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	12,565,021.04	.00	12,565,021.04
** BIFURCATE DEPOSITORY RECEIPTS	178,823.54	.00	178,823.54
** BIFURCATE REAL ESTATE INV TRST	115,194.28	.00	115,194.28
EQUITY TOTAL	12,859,038.86	.00	12,859,038.86
CURRENCY TOTAL	12,859,038.86	.00	12,859,038.86

STATE STREET

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-19,271,209.92	.00	-19,271,209.92
** BIFURCATE DEPOSITORY RECEIPTS	-4,154.09	.00	-4,154.09
** BIFURCATE MUTUAL FUNDS	-1,341,952.97	.00	-1,341,952.97
** BIFURCATE REAL ESTATE INV TRST	-28,685.44	.00	-28,685.44
EQUITY TOTAL	-20,646,002.42	.00	-20,646,002.42
CURRENCY TOTAL	-20,646,002.42	.00	-20,646,002.42

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-6,706,188.88	.00	-6,706,188.88
** BIFURCATE DEPOSITORY RECEIPTS	174,669.45	.00	174,669.45
** BIFURCATE MUTUAL FUNDS	-1,341,952.97	.00	-1,341,952.97
** BIFURCATE REAL ESTATE INV TRST	86,508.84	.00	86,508.84
EQUITY TOTAL	-7,786,963.56	.00	-7,786,963.56
CURRENCY TOTAL	-7,786,963.56	.00	-7,786,963.56

STATE STREET.

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	12,622,888.10	4,378.20	12,627,266.30
** BIFURCATE DEPOSITORY RECEIPTS	178,823.54	.00	178,823.54
** BIFURCATE REAL ESTATE INV TRST	115,194.28	.00	115,194.28
EQUITY TOTAL	12,916,905.92	4,378.20	12,921,284.12
CURRENCY TOTAL	12,916,905.92	4,378.20	12,921,284.12

STATE STREET.

KAUFFMAN-STRONG
STRONG CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-19,271,209.92	.00	-19,271,209.92
** BIFURCATE DEPOSITORY RECEIPTS	-4,154.09	.00	-4,154.09
** BIFURCATE MUTUAL FUNDS	-1,341,952.97	.00	-1,341,952.97
** BIFURCATE REAL ESTATE INV TRST	-28,685.44	.00	-28,685.44
EQUITY TOTAL	-20,646,002.42	.00	-20,646,002.42
CURRENCY TOTAL	-20,646,002.42	.00	-20,646,002.42

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-6,648,321.82	4,378.20	-6,643,943.62
** BIFURCATE DEPOSITORY RECEIPTS	174,669.45	.00	174,669.45
** BIFURCATE MUTUAL FUNDS	-1,341,952.97	.00	-1,341,952.97
** BIFURCATE REAL ESTATE INV TRST	86,508.84	.00	86,508.84
EQUITY TOTAL	-7,729,096.50	4,378.20	-7,724,718.30
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	2,033.83	2,033.83
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	137.95	137.95
FOREIGN CASH TOTAL	.00	2,171.78	2,171.78
CURRENCY TOTAL	-7,729,096.50	6,549.98	-7,722,546.52

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	104,869,200.59	111,513,144.21	6,565,384.289	683
DEPOSITORY RECEIPTS	1,080,107.86	905,438.41	34,300.000	9
MUTUAL FUNDS	4,954,432.07	6,296,385.04	112,000.000	5
REAL ESTATE INV TRST	3,833,213.99	3,746,705.15	242,300.000	13
TOTAL	114,736,954.51	122,461,672.81	6,953,984.289	710
FOREIGN CASH				
SECURITY SETTLEMENTS	1,247,432.54	1,245,398.71	N/A	N/A
CURRENCY TRADES SPOTS	5,963.94	5,825.99	N/A	N/A
TOTAL	1,253,396.48	1,251,224.70	N/A	N/A

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY					
COMMON STOCK					
CHF - SWISS FRANC					
710306903 NOVARTIS AG		CHF0.50 REGD	30SEP02 030CT02	1.476000	22AUG01 TO 22AUG01
775	1,310,271.10	1,392,859.72	-82,588.62		22.700.000
	887,717.55	838,450.25	-55,954.35	105,221.65	
22AUG01 BUY LOT 036			-64,848.06 L		22.700.000
		831,189.04	-43,935.00 L	100,463.51 L	
CHF TOTAL					
	1,310,271.10	1,392,859.72	-82,588.62		
	887,717.55	838,450.25	-55,954.35	105,221.65	49,267.30
EUR - EURO CURRENCY					
GERMANY					
575035902 DEUTSCHE BANK AG		ORD NPV (REGD)	08NOV02 18NOV02	0.986193	26JUN02 TO 29AUG02
065	1,532,854.27	2,186,773.92	-653,919.65		33.600.000
	1,554,314.69	2,148,904.83	-663,074.72	68,484.58	
26JUN02 BUY LOT 565			-532,700.71 S		25.900.000
		1,684,533.75	-540,158.68 S	53,742.50 S	
29AUG02 BUY LOT 715			-121,218.94 S		7.700.000
		464,371.08	-122,916.04 S	14,742.08 S	
GERMANY TOTAL					
	1,532,854.27	2,186,773.92	-653,919.65		
	1,554,314.69	2,148,904.83	-663,074.72	68,484.58	-594,590.14
FRANCE					
473681906 AVENTIS SA		EUR3.82	16JAN03 21JAN03	0.946074	31JUL00 TO 31JUL00
145	898,760.83	1,058,584.06	-159,823.23		16.900.000
	949,989.99	989,274.48	-168,933.12	129,648.62	

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY			
31JUL00 BUY LOT 029			6,952.36 L		16.900.000
		873,266.56	7,348.64 L	69,374.79 L	
483410007 SCHNEIDER ELECTRIC		EUR8	12MAY03 15MAY03	0.865239	03FEB03 TO 03FEB03
504	152,206.38	159,198.80	-6,992.42		3.800.000
	175,912.53	171,655.31	-8,081.49	12,338.71	
03FEB03 BUY LOT 203			-4,005.60 S		3.800.000
		168,099.65	-4,629.47 S	12,442.35 S	
490541000 TOTAL SA		EUR10 SERIE B	23JUL02 26JUL02	998.997959	31JUL00 TO 31JUL00
618	259,439.77	256,682.36	2,757.41		2.000.000
	259.70	263,667.03	2.76	-263,410.09	
31JUL00 BUY LOT 027			2,757.41 L		2.000.000
		263,667.03	2.76 L	-263,410.09 L	
714762903 DEXIA		NPV	10APR03 15APR03	0.925583	18JUN01 TO 18JUN01
385	281,111.59	503,831.83	-222,720.24		29.610.000
	303,713.00	455,730.43	-240,626.98	88,609.55	
18JUN01 BUY LOT 725			-245,365.45 L		29.610.000
		471,471.35	-265,092.87 L	97,334.52 L	
			11APR03 16APR03	0.930016	18JUN01 TO 18JUN01
388	260,117.30	459,931.59	-199,814.29		27.030.000
	279,691.21	416,021.40	-214,850.38	78,520.19	
18JUN01 BUY LOT 725			-220,486.36 L		27.030.000
		430,390.77	-237,078.03 L	86,378.47 L	
			14APR03 17APR03	0.928247	18JUN01 TO 18JUN01
393	93,734.36	166,582.70	-72,848.34		9.790.000
	100,979.98	150,678.85	-78,479.48	28,780.61	
18JUN01 BUY LOT 725			-80,335.56 L		9.790.000
		155,883.30	-86,545.46 L	31,642.14 L	

STATE STREET

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	(CONTINUED)		EUR - EURO CURRENCY			
	402	476,764.35 515,048.41	824,405.69 745,698.73	15APR03 22APR03 -347,641.34 -375,556.86	0.925669 144,906.54	18JUN01 TO 18JUN01 48.450.000
18JUN01	BUY LOT 725		771,455.15	-384,695.03 L -415,585.95 L	159,179.21 L	48.450.000
	452	189,212.42 205,617.18	327,209.93 295,970.82	16APR03 23APR03 -137,997.51 -149,961.92	0.920217 59,608.28	18JUN01 TO 18FEB03 19.230.000
18FEB03	BUY LOT 242		41,739.36	1,462.30 S 1,589.08 S	617.82 S	4.110.000
18JUN01	BUY LOT 725		240,751.33	-120,067.02 L -130,476.85 L	51,396.44 L	15.120.000
	462	90,109.68 98,278.17	154,671.78 139,905.09	17APR03 24APR03 -64,562.10 -70,414.69	0.916884 28,787.77	18FEB03 TO 18FEB03 9.090.000
18FEB03	BUY LOT 242		92,314.06	3,903.30 S 4,257.14 S	1,706.97 S	9.090.000
714762903	TOTAL	1,391,049.70 1,503,327.95	2,436,633.52 2,204,005.32	-1,045,583.82 -1,129,890.31	429,212.94	-700,677.37
730968906	BNP PARIBAS		EUR2	29APR03 05MAY03	0.908183	20FEB02 TO 20FEB02
	484	265,870.28 292,749.68	162,223.32 175,000.24	103,646.96 114,125.63	3,623.81	6.300.000
20FEB02	BUY LOT 310		155,483.46	122,900.55 L 135,325.75 L	1,940.47 L	6.300.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
	FRANCE TOTAL	2,967,326.96 2,922,239.85	4,073,322.06 3,803,602.38	-1,105,995.10 -1,192,776.53	311,414.00	-881,362.53
	NETHERLANDS					
525076907	ABN AMRO HLDGS NV		EURO.56	29AUG02 03SEP02	1.017501	17AUG01 TO 17AUG01
	713	1,154,190.66 1,134,338.60	1,415,974.11 1,297,032.35	-261,783.45 -257,280.78	94,587.03	71.500.000
17AUG01	BUY LOT 024		1,297,032.35	-261,783.45 L -257,280.78 L	94,587.03 L	71.500.000
525260907	AHOLD (KON)NV		EURO.25	09OCT02 14OCT02	1.013377	08APR02 TO 08APR02
	001	798,241.08 787,703.96	2,015,609.75 1,763,658.75	-1,217,368.67 -1,201,298.89	225,344.10	74.000.000
08APR02	BUY LOT 392		1,763,658.75	-1,217,368.67 S -1,201,298.89 S	225,344.10 S	74.000.000
545831901	AKZO NOBEL NV		EUR2	25JUL02 30JUL02	1.000050	03MAY01 TO 03MAY01
	623	1,639,350.22 1,639,268.26	2,277,281.24 2,024,730.52	-637,931.02 -637,899.13	252,436.87	49.860.000
03MAY01	BUY LOT 654		2,024,730.52	-637,931.02 L -637,899.13 L	252,436.87 L	49.860.000
	633	33,731.48 33,311.52	47,500.45 42,232.65	26JUL02 31JUL02 -13,768.97 -13,597.55	1.012607 4,676.42	03MAY01 TO 03MAY01 1.040.000
MAY01	BUY LOT 654		42,232.65	-13,768.97 L -13,597.55 L	4,676.42 L	1.040.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
545831901	TOTAL					
		1,673,081.70 1,672,579.78	2,324,781.69 2,066,963.17	-651,699.99 -651,496.68	257,113.29	-394,383.39
715418901	ING GROEP NV		CVA EURO.24	02AUG02 07AUG02	1.011941	13SEP01 TO 16OCT01
	654	947,318.01 936,139.57	1,329,508.21 1,210,144.84	-382,190.20 -377,680.32	103,675.05	48,290.000
	13SEP01 BUY LOT 077			-269,334.57 S		30,790.000
			795,360.47	-266,156.40 S	67,684.26 S	
	16OCT01 BUY LOT 162			-112,855.63 S		17,500.000
			414,784.37	-111,523.92 S	35,990.79 S	
	NETHERLANDS TOTAL					
		4,572,831.45 4,530,761.91	7,085,873.76 6,337,799.11	-2,513,042.31 -2,487,756.67	680,719.47	-1,807,037.20
	EUR TOTAL					
		9,073,012.68 9,007,316.45	13,345,969.74 12,290,306.32	-4,272,957.06 -4,343,607.92	1,060,618.05	-3,282,989.87
			GBP - POUND STERLING			
001521905	CHUBB		ORD	15JAN03 20JAN03	0.623616	09DEC02 TO 10DEC02
	141	66,956.61 107,368.33	64,346.81 101,336.47	2,609.80 4,184.95	1,846.91	71,290.000
	09DEC02 BUY LOT 095			1,211.48 S		39,210.000
			56,222.02	1,942.67 S	888.64 S	
	10DEC02 BUY LOT 098			1,398.32 S		32,080.000
			45,114.45	2,242.28 S	958.27 S	
032945008	FKI		GBPO.10	31JUL02 05AUG02	0.639939	23JAN01 TO 31JAN01
	640	83,344.94 130,238.88	165,653.37 243,637.05	-82,308.43 -128,619.18	15,221.01	75,040.000
	23JAN01 BUY LOT 413			-1,145.03 L		1,000.000
			3,320.16	-1,789.28 L	204.71 L	

STATE STREET.

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	(CONTINUED)		GBP - POUND STERLING			
	31JAN01 BUY LOT 433			-84,348.30 L		74,040.000
			243,468.80	-131,806.78 L	16,841.27 L	
				01AUG02 06AUG02	0.642013	31JAN01 TO 01FEB01
	649	60,126.04 93,652.37	120,752.12 177,597.90	-60,626.08 -94,431.23	10,485.70	54,700.000
	31JAN01 BUY LOT 433			-25,085.33 L		21,800.000
			71,685.84	-39,072.93 L	4,711.07 L	
	01FEB01 BUY LOT 437			-36,649.04 L		32,900.000
			107,584.27	-57,084.58 L	5,828.70 L	
				02AUG02 07AUG02	0.636456	01FEB01 TO 01FEB01
	653	108,940.24 171,166.96	220,841.72 324,806.11	-111,901.48 -175,819.66	22,180.51	100,040.000
	01FEB01 BUY LOT 437			-112,463.19 L		100,040.000
			327,134.65	-176,702.22 L	20,734.53 L	
				05AUG02 08AUG02	0.638203	01FEB01 TO 02FEB01
	658	146,559.61 229,644.19	298,127.49 438,475.26	-151,567.88 -237,491.64	28,660.57	135,050.000
	01FEB01 BUY LOT 437			-57,783.55 L		51,230.000
			167,524.07	-90,541.02 L	10,130.40 L	
	02FEB01 BUY LOT 438			-92,844.93 L		83,820.000
			270,152.43	-145,478.68 L	17,856.99 L	
				06AUG02 09AUG02	0.649963	02FEB01 TO 02FEB01
	663	97,971.79 150,734.41	198,633.93 292,143.68	-100,662.14 -154,873.65	13,464.38	89,980.000
	02FEB01 BUY LOT 438			-99,344.92 L		89,980.000
			290,006.15	-152,847.04 L	13,575.30 L	
				07AUG02 12AUG02	0.651211	02FEB01 TO 02FEB01
	666	120,406.55 184,896.37	242,894.98 357,241.26	-122,488.43 -188,093.31	15,748.42	110,030.000
	02FEB01 BUY LOT 438			-120,877.70 L		110,030.000
			354,627.44	-185,619.87 L	15,888.88 L	

STATE STREET.

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	(CONTINUED)			GBP - POUND STERLING				
		671	75,511.75 115,389.58	148,920.26 219,026.59	08AUG02 -73,408.51 -112,175.62	13AUG02	0.654407 8,538.61	02FEB01 TO 02FEB01 67,460.000
	02FEB01 BUY LOT 438			217,424.04	-72,420.96 L -110,666.54 L		8,632.08 L	67,460.000
032945008	TOTAL							
			692,860.92 1,075,722.76	1,395,823.87 2,052,927.85	-702,962.95 -1,091,504.29		114,299.20	-977,205.09
067760009	PEARSON			ORD GBP0.25				
		664	140,183.60 215,679.35	208,561.21 301,458.03	06AUG02 -68,377.61 -105,202.31	09AUG02	0.649963 19,423.63	20SEP01 TO 16OCT01 25,100.000
	20SEP01 BUY LOT 107			259,223.55	-38,351.83 S -59,006.17 S		12,884.13 S	24,800.000
	16OCT01 BUY LOT 161			3,206.33	-538.90 S -829.12 S		200.63 S	300.000
		501	785,939.46 1,260,253.51	1,163,317.11 1,743,646.23	08MAY03 -377,377.65 -605,124.86	13MAY03	0.623636 121,732.14	16OCT01 TO 17APR03 152,960.000
	22NOV02 BUY LOT 075			620,417.95	-108,022.12 S -173,213.41 S		10,065.79 S	55,500.000
	16OCT01 BUY LOT 161			205,419.19	-43,112.81 L -69,131.37 L		22,067.78 L	19,220.000
	17OCT01 BUY LOT 163			431,709.05	-91,143.93 L -146,149.24 L		45,487.43 L	40,180.000
	14NOV01 BUY LOT 200			313,692.21	-94,064.63 L -150,832.59 L		34,878.90 L	24,000.000
	17APR03 BUY LOT 460			121,570.90	-4,893.36 S -7,846.50 S		2,117.42 S	14,060.000

STATE STREET.

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	(CONTINUED)			GBP - POUND STERLING				
067760009	TOTAL							
			926,123.06 1,475,932.86	1,371,878.32 2,045,104.26	-445,755.26 -710,327.17		141,155.77	-569,171.40
080704000	INVENSYS			ORD GBP 0.25				
		182	295,322.95 482,041.08	522,287.17 741,915.07	24JAN03 -226,964.22 -370,462.50	29JAN03	0.612651 110,588.51	26JUL01 TO 07FEB02 611,900.000
	07FEB02 BUY LOT 287			245,719.14	-93,685.18 S -152,917.70 S		38,993.74 S	167,300.000
	26JUL01 BUY LOT 774			331,107.03	-88,833.49 L -144,998.52 L		47,703.87 L	296,800.000
	27JUL01 BUY LOT 778			165,088.90	-44,445.55 L -72,546.28 L		23,890.90 L	147,800.000
	GBP TOTAL							
			1,981,263.54 3,141,065.03	3,354,336.17 4,941,283.65	-1,373,072.63 -2,168,109.01		367,890.39	-1,800,218.62
				JPY - JAPANESE YEN				
614999902	KYORIN PHARMACEUTICALS			JPY50				
		181	53,896,505.00 457,622.63	51,327,502.00 431,110.03	24JAN03 2,569,003.00 21,812.80	29JAN03	117.775000 4,699.80	10JAN03 TO 22JAN03 29,000.000
	10JAN03 BUY LOT 133			265,134.37	1,784,028.00 S 15,147.76 S		3,759.50 S	18,000.000
	21JAN03 BUY LOT 153			120,688.99	560,321.00 S 4,757.55 S		794.19 S	8,000.000
	22JAN03 BUY LOT 163			45,286.67	224,654.00 S 1,907.48 S		146.12 S	3,000.000
642910004	HITACHI			JPY50				
		055	97,362,438.00 813,353.14	212,013,361.00 1,809,035.25	08NOV02 -114,650,923.00 -957,778.90	13NOV02	119.705000 -37,903.21	13FEB01 TO 14FEB01 204,000.000
	13FEB01 BUY LOT 449			1,493,766.43	-95,037,976.00 L -793,934.89 L		-30,011.31 L	168,000.000
	14FEB01 BUY LOT 452				-19,502,310.00 L			36,000.000

STATE STREET.

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(CONTINUED)			JPY - JAPANESE YEN				
			314,559.41	-162,919.76 L		-8,106.74 L	
682150008	SONY CORP		JPY50		03JUL02 08JUL02	119.785000	31JUL00 TO 14NOV01
	580	141,564,667.00	123,423,943.00	18,140,724.00			23.100.000
		1,181,822.99	996,417.28	151,444.04		33,961.67	
31JUL00	BUY LOT 024			19,743,679.00 L			13.000.000
			443,065.61	164,825.97 L		57,203.61 L	
14NOV01	BUY LOT 201			4,999,989.00 S			4.200.000
			170,481.23	41,741.36 S		2,654.32 S	
12JAN01	BUY LOT 373			-15,516,481.00 L			5.900.000
			438,842.38	-129,536.09 L		-7,455.40 L	
	040	116,282,133.00	117,546,612.00	-1,264,479.00	01NOV02 07NOV02	122.155000	14NOV01 TO 14NOV01
		951,922.83	948,968.84	-10,351.43		13,305.42	22.000.000
14NOV01	BUY LOT 201			7,649,058.00 S			22.000.000
			892,996.90	62,617.64 S		-3,691.71 S	
682150008 TOTAL							
		257,846,800.00	240,970,555.00	16,876,245.00			
		2,133,745.82	1,945,386.12	141,092.61		47,267.09	188.359 70
689567006	TOKYO ELECTRON		JPY50		10OCT02 16OCT02	123.625000	03DEC01 TO 05DEC01
	005	52,102,378.00	86,161,876.00	-34,059,498.00			13.200.000
		421,455.03	694,392.05	-275,506.56		2,569.54	
03DEC01	BUY LOT 215			-11,801,714.00 S			4.900.000
			251,394.47	-95,463.81 S		518.56 S	
05DEC01	BUY LOT 221			-23,803,552.00 S			8.300.000
			454,701.76	-192,546.43 S		2,850.48 S	
JPY TOTAL							
		461,208,121.00	590,473,294.00	-129,265,173.00			
		3,826,176.62	4,879,923.45	-1,070,380.05		16,633.22	-1,053,746.83

STATE STREET.

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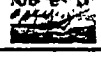
			USD - US DOLLAR				
Y2573F102	FLEXTRONICS INTERNATIONAL LTD SHS			28APR03	01MAY03	1.000000	01MAR02 TO 16APR03
	479	588,537.41	828,573.39	-240,035.98		.00	69.760.000
11OCT02	BUY LOT 017						22.400.000
			161,965.44	27,014.46 S		.00 S	
01MAR02	BUY LOT 325						40.900.000
			610,616.55	-265,559.50 L		.00 L	
16APR03	BUY LOT 438						6.460.000
			55,991.40	-1,490.94 S		.00 S	
001055102	AFLAC INC		COM	21JAN03	24JAN03	1.000000	31JUL00 TO 31JUL00
	154	402,008.91	241,372.38	160,636.53		.00	12.700.000
31JUL00	BUY LOT 007						12.700.000
			210,117.28	191,891.63 L		.00 L	
				22JAN03	27JAN03	1.000000	31JUL00 TO 31JUL00
	177	402,056.35	243,272.96	158,783.39		.00	12.800.000
31JUL00	BUY LOT 007						12.800.000
			211,771.74	190,284.61 L		.00 L	
001055102 TOTAL							
		804,065.26	484,645.34	319,419.92		.00	319,419.92
001957109	AT + T CORP		COM	15AUG02	20AUG02	1.000000	18OCT00 TO 27OCT00
	683	114,760.92	180,479.15	-65,718.23		.00	11.360.000
18OCT00	BUY LOT 208						5.100.000
			88,257.76	-36,736.57 L		.00 L	
27OCT00	BUY LOT 220						6.260.000
			107,644.50	-44,404.77 L		.00 L	
13NOV01	BUY LOT 190						21.600.000
			355,536.00	-133,479.60 S		.00 S	
27OCT00	BUY LOT 220						21.740.000
			373,832.49	-150,336.84 L		.00 L	



STATE STREET

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
ECOO BUY LOT 334		900.712.08	-198.561.53 L		.00 L	68.300.000
24JUN02 BUY LOT 553		331.380.11	-1.996.45 S		.00 S	32.040.000
25JUN02 BUY LOT 560		100.450.48	-1.141.93 S		.00 S	9.660.000
685			15AUG02	20AUG02	1.000000	27OCT00 TO 25JUN02
	1.576.394.81	2.436.150.79	-859.755.98		.00	153.340.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
001957109 TOTAL						
	1.691.155.73	2.616.629.94	-925.474.21		.00	-925.474.21
060505104 BANK AMER CORP		COM	22JAN03	27JAN03	1.000000	31JUL00 TO 31JUL00
168	127.041.07	94.646.17	32.394.90		.00	1.800.000
31JUL00 BUY LOT 053		94.646.17	32.394.90 L		.00 L	1.800.000
062540109 BANK HAWAII CORP		COM	17MAR03	20MAR03	1.000000	03APR02 TO 03APR02
339	338.244.77	304.010.49	34.234.28		.00	11.090.000
03APR02 BUY LOT 372		299.901.32	38.343.45 S		.00 S	11.090.000
341			18MAR03	21MAR03	1.000000	03APR02 TO 03APR02
	164.393.04	148.304.49	16.088.55		.00	5.410.000
03APR02 BUY LOT 372		146.299.93	18.093.11 S		.00 S	5.410.000

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(CONTINUED)		USD - US DOLLAR				
062540109 TOTAL						
	502.637.81	452.314.98	50.322.83		.00	50.322.83
12686C109 CABLEVISION NY GROUP CLASS A		CL A	30OCT02	04NOV02	1.000000	04APR02 TO 04APR02
032	317.464.62	901.793.20	-584.328.58		.00	33.920.000
04APR02 BUY LOT 377		963.768.96	-646.304.34 S		.00 S	33.920.000
034			31OCT02	05NOV02	1.000000	04APR02 TO 04APR02
	275.948.62	773.915.09	-497.966.47		.00	29.110.000
04APR02 BUY LOT 377		827.102.43	-551.153.81 S		.00 S	29.110.000
042			01NOV02	06NOV02	1.000000	04APR02 TO 13MAY02
	302.001.89	833.201.62	-531.199.73		.00	31.340.000
04APR02 BUY LOT 377		41.767.11	-27.601.74 S		.00 S	1.470.000
01MAY02 BUY LOT 441		302.196.05	-183 476.74 S		.00 S	12.320.000
02MAY02 BUY LOT 446		362.349.00	-230.524.31 S		.00 S	13.680.000
13MAY02 BUY LOT 452		75.894.57	-38.602.05 S		.00 S	3.870.000
045			04NOV02	07NOV02	1.000000	13MAY02 TO 17MAY02
	90.605.29	216.143.24	-125.537.95		.00	8.130.000
13MAY02 BUY LOT 452		2.549.43	-1.100.64 S		.00 S	130.000
17MAY02 BUY LOT 466		149.425.60	-60.269.10 S		.00 S	8.000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
12686C109 TOTAL	986,020.42	2,725,053.15	-1,739,032.73	00	-1,739,032.73
172967101 CITIGROUP INC		COM	27JUN03 02JUL03	1.000000	31JUL00 TO 31JUL00
638	545,756.92	451,731.90	94,025.02	.00	12,700.000
31JUL00 BUY LOT 054		433,164.71	112,592.21 L	.00 L	12,700.000
212485106 CONVERGYS CORP		COM	24JUN02 05JUL02	1.000000	24APR01 TO 13NOV01
581	634,328.46	1,224,244.55	-589,916.09	.00	33,430.000
13NOV01 BUY LOT 188		249,343.96	-93,750.37 S	.00 S	8,200.000
24APR01 BUY LOT 637		104,796.86	-50,149.36 L	.00 L	2,880.000
25APR01 BUY LOT 639		303,789.70	-145,349.90 L	.00 L	8,350.000
16MAY01 BUY LOT 677		285,449.93	-152,815.89 L	.00 L	6,990.000
17MAY01 BUY LOT 678		104,762.20	-55,996.90 L	.00 L	2,570.000
30MAY01 BUY LOT 704		182,208.28	-97,960.05 L	.00 L	4,440.000
			24OCT02 29OCT02	1.000000	12AUG02 TO 12AUG02
024	234,695.47	229,948.13	4,747.34	.00	15,060.000
12AUG02 BUY LOT 674		230,351.73	4,343.74 S	.00 S	15,060.000
			25OCT02 30OCT02	1.000000	12AUG02 TO 13AUG02
025	163,111.31	161,391.22	1,720.09	.00	10,570.000
12AUG02 BUY LOT 674		67,759.51	602.18 S	.00 S	3,430.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
13AUG02 BUY LOT 676		93,526.32	1,223.30 S	.00 S	6,140.000
			28OCT02 31OCT02	1.000000	13AUG02 TO 13AUG02
026	59,760.74	58,479.51	1,281.23	.00	3,830.000
13AUG02 BUY LOT 676		58,339.71	1,421.03 S	.00 S	3,830.000
			29OCT02 01NOV02	1.000000	13AUG02 TO 13AUG02
029	32,826.30	33,591.36	-765.06	.00	2,200.000
13AUG02 BUY LOT 676		33,511.06	-684.76 S	.00 S	2,200.000
			30OCT02 04NOV02	1.000000	13AUG02 TO 13AUG02
030	32,423.23	32,675.23	-252.00	.00	2,140.000
13AUG02 BUY LOT 676		32,597.12	-173.89 S	.00 S	2,140.000
212485106 TOTAL	1,157,145.51	1,740,330.00	-583,184.49	.00	-583,184.49
224044107 COX COMMUNICATIONS INC NEW		CL A	06FEB03 11FEB03	1.000000	15AUG02 TO 15AUG02
224	366,406.42	288,872.03	77,534.39	.00	13,100.000
15AUG02 BUY LOT 684		288,872.03	77,534.39 S	.00 S	13,100.000
			14FEB03 20FEB03	1.000000	15AUG02 TO 15AUG02
238	223,917.71	182,143.74	41,773.97	.00	8,260.000
15AUG02 BUY LOT 684		182,143.74	41,773.97 S	.00 S	8,260.000

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(CONTINUED)			USD - US DOLLAR				
	265	366,920.22	285,784.85	81,135.37	18FEB03 21FEB03	1.000000	15AUG02 TO 15AUG02 12,960.000
15AUG02 BUY LOT	684		285,784.85	81,135.37 S		.00	12,960.000 .00 S
	270	39,205.43	30,651.31	8,554.12	19FEB03 24FEB03	1.000000	15AUG02 TO 15AUG02 1,390.000
15AUG02 BUY LOT	684		30,651.31	8,554.12 S		.00	1,390.000 .00 S
	272	63,368.31	50,938.50	12,429.81	20FEB03 25FEB03	1.000000	15AUG02 TO 15AUG02 2,310.000
15AUG02 BUY LOT	684		50,938.50	12,429.81 S		.00	2,310.000 .00 S
	275	314,598.72	248,738.66	65,860.06	21FEB03 26FEB03	1.000000	15AUG02 TO 15AUG02 11,280.000
15AUG02 BUY LOT	684		248,738.66	65,860.06 S		.00	11,280.000 .00 S
224044107 TOTAL		1,374,416.81	1,087,129.09	287,287.72		.00	287,287.72
254687106 DISNEY WALT CO	661	412,940.31	DISNEY COM 673,910.43	05AUG02 -260,970.12	08AUG02	1.000000	01APR02 TO 01APR02 29,500.000
01APR02 BUY LOT	365		674,800.70	-261,860.39 S		.00	29,500.000 .00 S

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(CONTINUED)			USD - US DOLLAR				
264399106 DUKE ENERGY CO	058	1,128,299.62	COM 2,055,746.38	11NOV02 -927,446.76	14NOV02	1.000000	12JAN01 TO 26SEP02 61,100.000
12JAN01 BUY LOT	377		1,920,856.50	-859,036.07 L		.00	57,500.000 .00 L
26SEP02 BUY LOT	765		68,829.48	-2,350.29 S		.00	3,600.000 .00 S
28336L109 EL PASO CORP	797	222,907.86	COM 840,378.67	08OCT02 -617,470.81	11OCT02	1.000000	02JUL02 TO 02JUL02 44,400.000
02JUL02 BUY LOT	583		584,008.29	-428,173.61 S		.00	31,040.000 .00 S
02JUL02 BUY LOT	586		256,370.38	-189,297.20 S		.00	13,360.000 .00 S
307000109 FAMILY DLR STORES INC	280	505,206.89	COM 306,870.86	24FEB03 198,336.03	27FEB03	1.000000	31JUL00 TO 31JUL00 17,900.000
31JUL00 BUY LOT	012		306,870.86	198,336.03 L		.00	17,900.000 .00 L
404119109 HCA INC	639	405,864.07	COM 463,684.87	27JUN03 -57,820.80	02JUL03	1.000000	30OCT02 TO 30OCT02 12,700.000
30OCT02 BUY LOT	031		619,958.12	-214,094.05 S		.00	12,700.000 .00 S
459200101 INTERNATIONAL BUSINESS MACHS	754	765,793.09	COM 677,240.11	20SEP02 88,552.98	25SEP02	1.000000	31JUL00 TO 31JUL00 11,900.000
31JUL00 BUY LOT	048		624,654.96	141,138.13 L		.00	11,900.000 .00 L

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(CONTINUED)			USD - US DOLLAR		
46625H100 J P MORGAN CHASE + CO		COM	22JUL02 25JUL02	1.000000	20DEC00 TO 20DEC00
614	579,136.55	1,046,805.28	-467,668.73	.00	23,450.000
20DEC00 BUY LOT 313		1,040,591.40	-461,454.85 L	.00 L	23,450.000
			23JUL02 26JUL02	1.000000	20DEC00 TO 21DEC00
620	512,050.47	1,046,805.28	-534,754.81	.00	23,450.000
20DEC00 BUY LOT 313		14,199.97	-7,212.50 L	.00 L	320.000
21DEC00 BUY LOT 317		1,038,819.19	-533,756.19 L	.00 L	23,130.000
46625H100 TOTAL	1,091,187.02	2,093,610.56	-1,002,423.54	.00	-1,002,423.54
524660107 LEGGETT + PLATT INC		COM	16JUL02 19JUL02	1.000000	31JUL00 TO 31JUL00
599	471,504.67	445,106.81	26,397.86	.00	23,510.000
31JUL00 BUY LOT 065		439,187.66	32,317.01 L	.00 L	23,510.000
			17JUL02 22JUL02	1.000000	31JUL00 TO 12JAN01
602	332,757.35	318,258.00	14,499.35	.00	16,810.000
31JUL00 BUY LOT 065		164,205.00	9,794.83 L	.00 L	8,790.000
12JAN01 BUY LOT 378		156,406.04	2,351.48 L	.00 L	8,020.000
			18JUL02 23JUL02	1.000000	12JAN01 TO 12JAN01
605	273,952.69	246,692.54	27,260.15	.00	13,030.000
12JAN01 BUY LOT 378					13,030.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR		
		254,111.06	19,841.63 L	.00 L	
			19JUL02 24JUL02	1.000000	12JAN01 TO 12JAN01
608	176,816.83	159,980.97	16,835.86	.00	8,450.000
12JAN01 BUY LOT 378		164,791.90	12,024.93 L	.00 L	8,450.000
			22JUL02 25JUL02	1.000000	12JAN01 TO 12JAN01
613	134,353.02	125,712.86	8,640.16	.00	6,640.000
12JAN01 BUY LOT 378		129,493.28	4,859.74 L	.00 L	6,640.000
			23JUL02 26JUL02	1.000000	12JAN01 TO 12JAN01
619	206,921.45	192,355.81	14,565.64	.00	10,160.000
12JAN01 BUY LOT 378		198,140.32	8,781.13 L	.00 L	10,160.000
524660107 TOTAL	1,596,306.01	1,488,106.99	108,199.02	.00	108,199.02
529771107 LEXMARK INTL INC		CL A	19JUL02 24JUL02	1.000000	06SEP01 TO 06SEP01
609	743,424.75	751,735.22	-8,310.47	.00	16,200.000
06SEP01 BUY LOT 069		755,845.02	-12,420.27 S	.00 S	16,200.000
532457108 LILLY ELI + CO		COM	10APR03 15APR03	1.000000	29JUL02 TO 29JUL02
384	369,483.65	360,962.01	8,521.64	.00	6,220.000
29JUL02 BUY LOT 637		348,843.10	20,640.55 S	.00 S	6,220.000

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(CONTINUED)			USD - US DOLLAR				
589331107 MERCK + CO INC			COM		20DEC02 26DEC02	1.000000	22AUG01 TO 21DEC01
	115	1,223,068.45	1,479,291.78	-256,223.33		.00	21,700.000
22AUG01 BUY LOT	040		563,570.46	-107,033.39 L		.00 L	8,100.000
23OCT01 BUY LOT	171		427,663.36	-66,942.71 L		.00 L	6,400.000
13NOV01 BUY LOT	187		256,958.80	-31,508.39 L		.00 L	4,000.000
21DEC01 BUY LOT	231		191,232.00	-10,871.68 S		.00 S	3,200.000
62940R103 NTL EUROPE INC			COM		14MAR03 14MAR03	1.000000	13JAN03 TO 13JAN03
	336	.00	5.77	-5.77		.00	.007
13JAN03 BUY LOT	222		5.77	-5.77 S		.00 S	.007
629407107 NTL INC			COM		13JAN03 13JAN03	1.000000	31JUL00 TO 31JUL00
	223	.01	21.57	-21.56		.00	1.000
31JUL00 BUY LOT	032		21.57	-21.56 L		.00 L	1.000
696429307 PALL CORP			COM		12SEP02 17SEP02	1.000000	31JUL00 TO 31JUL00
	737	50,710.18	57,011.63	-6,301.45		.00	2,900.000
31JUL00 BUY LOT	066		53,747.77	-3,037.59 L		.00 L	2,900.000
					13SEP02 18SEP02	1.000000	31JUL00 TO 31JUL00
	740	139,434.21	159,042.79	-19,608.58		.00	8,090.000
31JUL00 BUY LOT	066		149,937.73	-10,503.52 L		.00 L	8,090.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
					16SEP02 19SEP02	1.000000	31JUL00 TO 31JUL00
	743	80,431.79	92,004.97	-11,573.18		.00	4,680.000
31JUL00 BUY LOT	066		86,737.77	-6,305.98 L		.00 L	4,680.000
					17SEP02 20SEP02	1.000000	31JUL00 TO 31JUL00
	745	207,912.14	240,628.39	-32,716.25		.00	12,240.000
31JUL00 BUY LOT	066		226,852.64	-18,940.50 L		.00 L	12,240.000
					18SEP02 23SEP02	1.000000	31JUL00 TO 31JUL00
	747	176,071.97	211,925.99	-35,854.02		.00	10,780.000
31JUL00 BUY LOT	066		199,793.42	-23,721.45 L		.00 L	10,780.000
					19SEP02 24SEP02	1.000000	31JUL00 TO 31JUL00
	752	151,788.23	185,386.09	-33,597.86		.00	9,430.000
31JUL00 BUY LOT	066		174,772.91	-22,984.68 L		.00 L	9,430.000
					20SEP02 25SEP02	1.000000	31JUL00 TO 31JUL00
	755	195,867.18	241,611.35	-45,744.17		.00	12,290.000
31JUL00 BUY LOT	066		227,779.32	-31,912.14 L		.00 L	12,290.000
					23SEP02 26SEP02	1.000000	31JUL00 TO 31JUL00
	758	35,385.73	43,643.39	-8,257.66		.00	2,220.000
31JUL00 BUY LOT	066					.00	2,220.000

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	(CONTINUED)					USD - US DOLLAR						
						41,144.84			-5,759.11 L	.00 L		
		766	228,783.99			280,536.53	26SEP02	01OCT02	1.000000 -51,752.54	.00	31JUL00 TO 12JAN01 14,270.000	
	31JUL00 BUY LOT	066				140,300.20			-18,934.06 L	.00 L	7,570.000	
	12JAN01 BUY LOT	376				159,964.51			-52,546.66 L	.00 L	6,700.000	
		771	40,300.09			49,344.55	27SEP02	02OCT02	1.000000 -9,044.46	.00	12JAN01 TO 12JAN01 2,510.000	
	12JAN01 BUY LOT	376				59,927.00			-19,626.91 L	.00 L	2,510.000	
		781	205,487.35			251,047.76	01OCT02	04OCT02	1.000000 -45,560.41	.00	12JAN01 TO 12JAN01 12,770.000	
	12JAN01 BUY LOT	376				304,887.58			-99,400.23 L	.00 L	12,770.000	
		788	58,860.14			71,166.24	02OCT02	07OCT02	1.000000 -12,306.10	.00	12JAN01 TO 12JAN01 3,620.000	
	12JAN01 BUY LOT	376				86,428.59			-27,568.45 L	.00 L	3,620.000	
696429307 TOTAL			1,571,033.00			1,883,349.68			-312,316.68	.00		-312,316.68
717081103	PFIZER INC				COM		10APR03	15APR03	1.000000		17MAY02 TO 17MAY02	
		389	136,793.85			148,149.96			-11,356.11	.00	4,340.000	
	17MAY02 BUY LOT	467								.00	4,340.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR						
						156,904.89			-20,111.04 S	.00 S		
78387G103	SBC COMMUNICATIONS INC				COM		27SEP02	02OCT02	1.000000		31JUL00 TO 31JUL00	
		773	674,178.47			1,370,239.13			-696,060.66	.00	33,700.000	
	31JUL00 BUY LOT	017				1,370,239.13			-696,060.66 L	.00 L	33,700.000	
83001P109	SIX FLAGS INC				COM		13AUG02	16AUG02	1.000000		13MAY02 TO 13MAY02	
		677	146,766.88			456,886.30			-310,119.42	.00	28,080.000	
	13MAY02 BUY LOT	456				475,773.48			-329,006.60 S	.00 S	28,080.000	
	13MAY02 BUY LOT	456				139,275.57			-97,788.85 S	.00 S	8,220.000	
	07JUN02 BUY LOT	505				81,295.20			-54,798.21 S	.00 S	5,250.000	
	10JUN02 BUY LOT	509				245,577.15			-166,086.17 S	.00 S	15,750.000	
	05JUL02 BUY LOT	587				13,816.09			-8,718.57 S	.00 S	1,010.000	
	08JUL02 BUY LOT	589				41,667.44			-26,576.78 S	.00 S	2,990.000	
		678	167,662.87			540,518.63	13AUG02	16AUG02	1.000000 -372,855.76	.00	13MAY02 TO 08JUL02 33,220.000	
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
83001P109 TOTAL			314,429.75			997,404.93			-682,975.18	.00		-682,975.18
87612E106	TARGET CORP				COM		29APR03	02MAY03	1.000000		13NOV01 TO 13NOV01	
		482	270,182.25			284,899.78			-14,717.53	.00	8,200.000	
	13NOV01 BUY LOT	192				295,163.92			-24,981.67 L	.00	8,200.000	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
882508104	TEXAS INSTRS INC	COM	18DEC02 23DEC02	1.000000	31JUL00 TO 18OCT00
106	318,915.17	1,235,478.17	-916,563.00	.00	19,780.000
31JUL00 BUY LOT 019		761,880.42	-603,873.92 L	.00 L	9,800.000
18OCT00 BUY LOT 209		371,106.30	-210,197.63 L	.00 L	9,980.000
108	297,907.20	1,181,761.73	19DEC02 24DEC02 -883,854.53	1.000000 .00	18OCT00 TO 18OCT00 18,920.000
18OCT00 BUY LOT 209		703,540.20	-405,633.00 L	.00 L	18,920.000
882508104 TOTAL	616,822.37	2,417,239.90	-1,800,417.53	.00	-1,800,417.53
886547108	TIFFANY + CO NEW	COM	09JUL02 12JUL02	1.000000	12FEB02 TO 15FEB02
592	296,237.11	317,501.79	-21,264.68	.00	9,570.000
12FEB02 BUY LOT 300		146,591.31	-12,247.63 S	.00 S	4,340.000
13FEB02 BUY LOT 301		157,098.58	-15,325.75 S	.00 S	4,580.000
15FEB02 BUY LOT 305		21,670.22	-1,549.62 S	.00 S	650.000
593	280,536.08	317,501.79	10JUL02 15JUL02 -36,965.71	1.000000 .00	15FEB02 TO 19FEB02 9,570.000
15FEB02 BUY LOT 305		100,683.18	-12,154.55 S	.00 S	3,020.000
19FEB02 BUY LOT 308		214,706.38	-22,698.93 S	.00 S	6,550.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
611	266,028.64	344,441.34	15JUL02 18JUL02 -78,412.70	1.000000 .00	19FEB02 TO 01MAR02 10,382.000
19FEB02 BUY LOT 308		115,056.40	-25,116.07 S	.00 S	3,510.000
20FEB02 BUY LOT 313		147,830.95	-30,472.91 S	.00 S	4,580.000
01MAR02 BUY LOT 324		75,807.90	-17,077.63 S	.00 S	2,292.000
886547108 TOTAL	842,801.83	979,444.92	-136,643.09	.00	-136,643.09
887317105	TIME WARNER INC NEW	COM	03DEC02 06DEC02	1.000000	18SEP01 TO 23JAN02
081	346,322.85	364,045.88	-17,723.03	.00	24,300.000
18SEP01 BUY LOT 092		125,388.40	-68,380.52 L	.00 L	4,000.000
23JAN02 BUY LOT 271		584,231.97	-294,917.00 S	.00 S	20,300.000
087	2,361,947.60	2,600,755.79	04DEC02 09DEC02 -238,808.19	1.000000 .00	23JAN02 TO 25JUL02 173,600.000
23JAN02 BUY LOT 271		106,485.63	-56,144.58 S	.00 S	3,700.000
18JUN02 BUY LOT 523		674,275.84	-138,211.70 S	.00 S	39,400.000
JUL02 BUY LOT 628		128,736.55	48,273.46 S	.00 S	13,010.000
25JUL02 BUY LOT 630		249,021.20	86,767.20 S	.00 S	24,680.000
25JUL02 BUY LOT 631		918,373.51	344,370.49 S	.00 S	92,810.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
887317105 TOTAL	2,708,270.45	2,964,801.67	-256,531.22		.00	-256,531.22
894206109 TRAVELERS PPTY CAS CORP NEW CL A			29AUG02	04SEP02	1.000000	21AUG02 TO 21AUG02
716	63,192.56	73,819.06	-10,626.50		.00	4,245.000
21AUG02 BUY LOT 698		57,878.34	-6,254.92 S		.00 S	3,467.836
21AUG02 BUY LOT 699		11,693.53	-3,654.08 S		.00 S	540.055
21AUG02 BUY LOT 700		4,246.93	-717.24 S		.00 S	237.109
			05SEP02	06SEP02	1.000000	21AUG02 TO 21AUG02
729	8.00	8.94	-.94		.00	.514
21AUG02 BUY LOT 700		9.20	-1.20 S		.00 S	.514
21AUG02 BUY LOT 700		.02	-.02 S		.00 S	.001
			05SEP02	05SEP02	1.000000	21AUG02 TO 21AUG02
734	.00	.02	-.02		.00	.001
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
894206109 TOTAL	63,200.56	73,828.02	-10,627.46		.00	-10,627.46
894206406 TRAVELERS PPTY CAS CORP NEW CL B			29AUG02	04SEP02	1.000000	21AUG02 TO 21AUG02
717	135,743.35	163,882.35	-28,139.00		.00	8,722.000
21AUG02 BUY LOT 702		128,486.91	-17,600.36 S		.00 S	7,124.861
21AUG02 BUY LOT 703						1,109.59

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
21AUG02 BUY LOT 704		25,959.03	-8,690.43 S		.00 S	487.569
		9,436.05	-1,847.85 S		.00 S	
			06SEP02	06SEP02	1.000000	21AUG02 TO 21AUG02
727	10.32	12.03	-1.71		.00	.640
21AUG02 BUY LOT 704		12.39	-2.07 S		.00 S	.640
894206406 TOTAL	135,753.67	163,894.38	-28,140.71		.00	-28,140.71
913017109 UNITED TECHNOLOGIES CORP COM			03APR03	08APR03	1.000000	30AUG02 TO 18FEB03
372	1,937,411.79	2,042,650.96	-105,239.17		.00	32,800.000
03FEB03 BUY LOT 206		983,222.64	-85,397.66 S		.00 S	15,200.000
18FEB03 BUY LOT 247		113,280.84	-6,959.46 S		.00 S	1,800.000
30AUG02 BUY LOT 718		778,024.00	-10,147.38 S		.00 S	13,000.000
26SEP02 BUY LOT 764		168,123.48	-2,734.67 S		.00 S	2,800.000
931142103 WAL MART STORES INC COM			24FEB03	27FEB03	1.000000	19JUL02 TO 19JUL02
279	696,358.91	698,130.25	-1,771.34		.00	14,500.000
19JUL02 BUY LOT 610		685,165.60	11,193.31 S		.00 S	14,500.000
94973H108 WELLPOINT HEALTH NETWORKS INC COM			31JUL02	05AUG02	1.000000	31JUL00 TO 31JUL00
648	76,980.08	39,985.74	36,994.34		.00	1,080.000
31JUL00 BUY LOT 044		36,076.07	40,904.01 L		.00 L	1,080.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		705	35,621.32			17,030.96	22AUG02	27AUG02	18,590.36	1.000000	.00	31JUL00 TO 31JUL00	460.000		
	31JUL00 BUY LOT	044				15,365.73			20,255.59 L		.00 L		460.000		
		735	65,690.44			31,470.26	11SEP02	16SEP02	34,220.18	1.000000	.00	31JUL00 TO 31JUL00	850.000		
	31JUL00 BUY LOT	044				28,393.20			37,297.24 L		.00 L		850.000		
		736	58,946.56			28,138.11	12SEP02	17SEP02	30,808.45	1.000000	.00	31JUL00 TO 31JUL00	760.000		
	31JUL00 BUY LOT	044				25,386.86			33,559.70 L		.00 L		760.000		
		739	58,784.22			28,138.11	13SEP02	18SEP02	30,646.11	1.000000	.00	31JUL00 TO 31JUL00	760.000		
	31JUL00 BUY LOT	044				25,386.86			33,397.36 L		.00 L		760.000		
		789	178,538.36			84,784.57	030CT02	080CT02	93,753.79	1.000000	.00	31JUL00 TO 31JUL00	2,290.000		
	31JUL00 BUY LOT	044				76,494.63			102,043.73 L		.00 L		2,290.000		
		637	47,606.90			23,468.67	27JUN03	02JUL03	24,138.23	1.000000	.00	31JUL00 TO 31JUL00	660.000		
	31JUL00 BUY LOT	044											660.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
						18,706.11			28,900.79 L		.00 L				
		642	411,412.19			202,836.40	30JUN03	03JUL03	208,575.79	1.000000	.00	31JUL00 TO 31JUL00	4,840.000		
	31JUL00 BUY LOT	044				161,674.24			249,737.95 L		.00 L		4,840.000		
94973H108 TOTAL			933,580.07			455,852.82			477,727.25		.00				477,727.25
949746101	WELLS FARGO + CO NEW		COM				16JUL02	19JUL02		1.000000		13NOV01 TO 13NOV01			
		600	1,326,025.55			1,200,919.95			125,105.60		.00		28,200.000		
	13NOV01 BUY LOT	191				1,200,919.95			125,105.60 S		.00 S		28,200.000		
USD TOTAL			28,468,101.19			37,353,425.53			-8,885,324.34		.00				-8,885,324.34
DEPOSITORY RECEIPTS															
						USD - US DOLLAR									
37733W105	GLAXOSMITHKLINE PLC		SPONSORED ADR				030CT02	080CT02		1.000000		08MAR02 TO 08MAR02			
		791	483,601.02			530,182.33			-46,581.31		.00		11,600.000		
	08MAR02 BUY LOT	337				566,547.48			-82,946.46 S		.00 S		11,600.000		
500472303	KONNKLIJKE PHILIPS ELECTRS N V						02AUG02	07AUG02		1.000000		01AUG00 TO 01AUG00			
		655	290,273.06			343,857.32			-53,584.26		.00		15,320.000		
	01AUG00 BUY LOT	154											15,320.000		

STATE STREET.

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(CONTINUED)				USD - US DOLLAR				
				306,391.37	-16,118.31 L		.00 L	
					05AUG02	08AUG02	1.000000	01AUG00 TO 01AUG00
		662	557,741.72	697,590.43	-139,848.71		.00	31,080.000
	01AUG00 BUY LOT	154		621,582.48	-63,840.76 L		.00 L	31,080.000
					29APR03	02MAY03	1.000000	01AUG00 TO 01AUG00
		485	304,105.47	318,269.30	-14,163.83		.00	16,500.000
	01AUG00 BUY LOT	154		329,990.70	-25,885.23 L		.00 L	16,500.000
500472303 TOTAL			1,152,120.25	1,359,717.05	-207,596.80		.00	-207,596.80
71654V408	PETROLEO BRASILEIRO SA		SPONSORED ADR		19SEP02	24SEP02	1.000000	14FEB01 TO 12APR01
		753	530,243.89	929,809.36	-399,565.47		.00	36,980.000
	14FEB01 BUY LOT	453		620,016.80	-321,772.54 L		.00 L	20,800.000
	12APR01 BUY LOT	591		396,557.24	-164,557.61 L		.00 L	16,180.000
					20SEP02	25SEP02	1.000000	12APR01 TO 10MAY01
		756	370,506.24	659,264.51	-288,758.27		.00	26,220.000
	12APR01 BUY LOT	591		390,184.87	-165,224.56 L		.00 L	15,920.000
	10MAY01 BUY LOT	670		278,538.78	-132,992.85 L		.00 L	10,300.000
					23SEP02	26SEP02	1.000000	10MAY01 TO 10MAY01
		759	178,474.00	342,706.91	-164,232.91		.00	13,630.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
	10MAY01 BUY LOT	670		368,590.64	-190,116.64 L		.00 L	13,630.000
					25SEP02	30SEP02	1.000000	10MAY01 TO 040CT01
		762	139,328.44	291,414.02	-152,085.58		.00	11,590.000
	040CT01 BUY LOT	150		218,091.12	-82,008.47 S		.00 S	11,320.000
	10MAY01 BUY LOT	670		7,301.50	-4,055.71 L		.00 L	270.000
					26SEP02	010CT02	1.000000	040CT01 TO 21JUN02
		767	200,035.06	439,509.67	-239,474.61		.00	17,480.000
	040CT01 BUY LOT	150		70,898.88	-28,786.24 S		.00 S	3,680.000
	21JUN02 BUY LOT	538		229,909.38	-71,986.96 S		.00 S	13,800.000
71654V408 TOTAL			1,418,587.63	2,662,704.47	-1,244,116.84		.00	-1,244,116.84
861012102	STMICROELECTRONICS N V		SHS N Y REGISTRY		07NOV02	13NOV02	1.000000	090CT02 TO 090CT02
		051	586,411.05	332,782.68	253,628.37		.00	28,400.000
	090CT02 BUY LOT	004		332,782.68	253,628.37 S		.00 S	28,400.000
879382208	TELEFONICA S A		SPONSORED ADR		19MAR03	20MAR03	1.000000	31JUL00 TO 31JUL00
		343	24.37	33.24	-8.87		.00	.900
	31JUL00 BUY LOT	018		33.87	-9.50 L		.00 L	.900

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	605	28.07	31.08	21MAY03 22MAY03 -3.01	1.000000 .00	31JUL00 TO 31JUL00 .840
	31JUL00 BUY LOT 018		31.62	-3.55 L	.00 L	.840
	629	.00	.67	19JUN03 19JUN03 -.67	1.000000 .00	31JUL00 TO 31JUL00 .018
	31JUL00 BUY LOT 018		.68	-.68 L	.00 L	.018
879382208	TOTAL	52.44	64.99	-12.55	.00	-12.55
904784709	UNILEVER N V	NY SHS NEW		27MAR03 01APR03	1.000000	13NOV01 TO 21DEC01
	354	1,490,990.60	1,415,223.52	75,767.08	.00	25,070.000
	13NOV01 BUY LOT 196		718,930.41	56,598.81 L	.00 L	13,040.000
	14NOV01 BUY LOT 198		493,160.00	33,771.66 L	.00 L	8,860.000
	21DEC01 BUY LOT 232		183,309.05	5,220.67 L	.00 L	3,170.000
	355	1,285,060.68	1,210,871.34	28MAR03 02APR03 74,189.34	1.000000 .00	21DEC01 TO 12MAR03 21,450.000
	22JAN03 BUY LOT 166		79,604.00	4,269.42 S	.00 S	1,400.000
	21DEC01 BUY LOT 232		978,997.57	35,271.77 L	.00 L	16,930.000
	18FEB03 BUY LOT 246		97,200.90	4,645.40 S	.00 S	1,700.000
	12MAR03 BUY LOT 317		74,892.93	10,178.69 S	.00 S	1,420.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
904784709	TOTAL	2,776,051.28	2,626,094.86	149,956.42	.00	149,956.42
	USD TOTAL	6,416,823.67	7,511,546.38	-1,094,722.71	.00	-1,094,722.71
	MUTUAL FUNDS					
			USD - US DOLLAR			
631100104	NASDAQ 100 TR		UNIT SER 1	03DEC02 06DEC02	1.000000	21NOV02 TO 21NOV02
	082	995,097.82	1,016,813.87	-21,716.05	.00	36,700.000
	21NOV02 BUY LOT 071		1,016,813.87	-21,716.05 S	.00 S	36,700.000
773996988	ROCKEFELLER SPECIAL COMM FUND			26DEC02 26DEC02	1.000000	31JUL00 TO 31JUL00
	129	10,791.63	2,036,755.00	-2,025,963.37	.00	2,036,755.000
	31JUL00 BUY LOT 071		2,036,755.00	-2,025,963.37 L	.00 L	2,036,755.000
78462F103	SPDR TRUST		UNIT SER 1 S + P DEP	20DEC02 26DEC02	1.000000	01OCT02 TO 02OCT02
	114	1,910,297.12	1,809,389.65	100,907.47	.00	21,340.000
	10OCT02 BUY LOT 780		510,605.99	27,392.40 S	.00 S	6,010.000
	02OCT02 BUY LOT 783		1,298,783.66	73,515.07 S	.00 S	15,330.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
USD TOTAL	2,916,186.57	4,862,958.52	-1,946,771.95		.00	-1,946,771.95
RIGHTS						
		EUR - EURO CURRENCY				
SPAIN						
99NYAK909 TELEFONICA SA		BNS RTS EXP 11FEB03	12FEB03	12FEB03	0.932879	28JAN03 TO 28JAN03
231	12,872.33	.00	12,872.33		75,849.000	
	13,798.50	.00	13,798.50		.00	
28JAN03 BUY LOT 189			12,872.33 S		75,849.000	
		-13,798.50	13,798.50 S		.00 S	
99PBQZ907 TELEFONICA		BNS RTS EXPDT 25MAR0	25MAR03	25MAR03	0.936944	11MAR03 TO 11MAR03
347	13,630.30	.00	13,630.30		75,849.000	
	14,547.61	.00	14,547.61		.00	
11MAR03 BUY LOT 295			13,630.30 S		75,849.000	
		-14,547.61	14,547.61 S		.00 S	
SPAIN TOTAL	26,502.63	.00	26,502.63			
	28,346.11	.00	28,346.11		.00	28,346.11
EUR TOTAL	26,502.63	.00	26,502.63			
	28,346.11	.00	28,346.11		.00	28,346.11
WARRANTS						

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
		USD - US DOLLAR				
62940M138 NTL INC DEL		WT SER A EXP 13JAN11	21MAY03	21MAY03	1.000000	13JAN03 TO 13JAN03
604	.00	.01	-.01		.00	.009
13JAN03 BUY LOT 218						.009
		.01	-.01 S		.00 S	
USD TOTAL	.00	.01	-.01		.00	-.01
EQUITY TOTAL	54,691,733.19	72,677,894.11	-19,536,524.23		1,550,363.31	-17,986,160.92

STATE STREET.

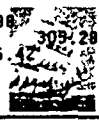
ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	MAT DATE / MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
F[illegible]IGN CASH							
S[illegible]RITY SETTLEMENTS							
			CAD - CANADIAN DOLLAR				
++ CAD ++	688	262,208.11 165,368.38	262,208.11 164,716.88	15OCT02 .00 .00	15OCT02	1.585600 262,208.11 651.50	SS
++ CAD ++	689	90,410.77 57,019.91	90,410.77 56,795.27	15OCT02 .00 .00	15OCT02	1.585600 90,410.77 224.64	SS
++ CAD ++	698	1,070,040.00 680,557.15	1,070,040.00 675,615.61	18OCT02 .00 .00	18OCT02	1.572300 1,070,040.00 4,941.54	SS
++ CAD ++	837	130,373.44 88,161.64	130,373.44 87,882.33	18MAR03 .00 .00	18MAR03	1.478800 130,373.44 279.31	SS
CAD TOTAL		1,553,032.32 991,107.08	1,553,032.32 985,010.09	.00 .00		6,096.99	6,096.99
			CHF - SWISS FRANC				
++ CHF ++	815	111,879.00 80,770.31	111,879.00 81,479.37	17MAR03 .00 .00	17MAR03	1.385150 111,879.00 -709.06	SS
++ CHF ++	896	76,330.35 55,464.58	76,330.35 55,687.14	23APR03 .00 .00	23APR03	1.376200 76,330.35 -222.56	SS

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	MAT DATE / MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			CHF - SWISS FRANC				
CHF TOTAL		188,209.35 136,234.89	188,209.35 137,166.51	.00 .00		-931.62	-931.62
			DKK - DANISH KRONE				
++ DKK ++	796	1,884,837.60 273,676.53	1,884,837.60 273,676.54	21FEB03 .00 .00	21FEB03	6.887100 1,884,837.60 -.01	SS
DKK TOTAL		1,884,837.60 273,676.53	1,884,837.60 273,676.54	.00 .00		-.01	-.01
			EUR - EURO CURRENCY				
++ EUR ++	623	1,714,275.88 1,695,419.43	1,714,275.88 1,694,878.70	01JUL02 .00 .00	01JUL02	1.011122 1,714,275.88 540.73	SS
++ EUR ++	634	-259,439.77 -256,209.73	-259,439.77 -256,200.93	26JUL02 .00 .00	26JUL02	1.012607 -259,439.77 -8.80	SS BTC
++ EUR ++	636	-1,639,350.22 -1,619,596.01	-1,639,350.22 -1,619,589.60	30JUL02 .00 .00	30JUL02	1.012197 -1,639,350.22 -6.41	SS BTC
[illegible]UR ++	638	-33,731.48 -33,039.99	-33,731.48 -33,175.21	31JUL02 .00 .00	31JUL02	1.020929 -33,731.48 135.22	SS BTC
++ EUR ++	652	-947,318.01 -922,735.42	-947,318.01 -913,691.76	07AUG02 .00 .00	07AUG02	1.026641 -947,318.01 -9,043.66	SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	670	-1,154,190.66 -1,149,746.89	-1,154,190.66 -1,149,746.85	03SEP02 .00 .00	03SEP02	1.003865 -1,154,190.66 -.04	SS BTC
++ EUR ++	713	-1,532,854.27 -1,545,960.93	-1,532,854.27 -1,542,204.61	18NOV02 .00 .00	18NOV02	0.991522 -1,532,854.27 -3,756.32	SS BTC
++ EUR ++	734	-898,760.83 -959,741.87	-898,760.83 -959,741.72	21JAN03 .00 .00	21JAN03	0.936461 -898,760.83 -.15	SS BTC
++ EUR ++	791	-12,872.33 -13,798.50	-12,872.33 -13,798.51	12FEB03 .00 .00	12FEB03	0.932879 -12,872.33 .01	SS BTC
++ EUR ++	797	112,600.80 121,496.27	112,600.80 121,477.49	21FEB03 .00 .00	21FEB03	0.926784 112,600.80 18.78	SS
++ EUR ++	798	125,184.18 135,073.74	125,184.18 135,052.86	21FEB03 .00 .00	21FEB03	0.926784 125,184.18 20.88	SS
++ EUR ++	799	293,461.82 316,645.32	293,461.82 316,596.39	21FEB03 .00 .00	21FEB03	0.926784 293,461.82 48.93	SS
++ EUR ++	838	-13,630.30 -14,547.61	-13,630.30 -14,547.59	25MAR03 .00 .00	25MAR03	0.936944 -13,630.30 -.02	SS BTC
++ EUR ++	851	305,283.16 327,385.62	305,283.16 326,210.20	09APR03 .00 .00	09APR03	0.932488 305,283.16 1,175.42	SS



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	852	235,088.24 252,108.60	235,088.24 251,203.45	09APR03 .00 .00	09APR03	0.932488 235,088.24 905.15	SS
++ EUR ++	855	718,994.17 776,729.23	718,994.17 774,572.19	15APR03 .00 .00	15APR03	0.925669 718,994.17 2,157.04	SS
++ EUR ++	883	-260,117.30 -282,669.52	-260,117.30 -282,669.50	16APR03 .00 .00	16APR03	0.920217 -260,117.30 -.02	SS BTC
++ EUR ++	885	-93,734.36 -102,231.43	-93,734.36 -102,231.42	17APR03 .00 .00	17APR03	0.916884 -93,734.36 -.01	SS BTC
++ EUR ++	887	-476,764.35 -522,915.28	-476,764.35 -522,915.26	22APR03 .00 .00	22APR03	0.911743 -476,764.35 -.02	SS BTC
++ EUR ++	900	-189,212.42 -207,178.07	-189,212.42 -207,455.78	23APR03 .00 .00	23APR03	0.913284 -189,212.42 277.71	SS BTC
++ EUR ++	931	-152,206.38 -174,367.63	-152,206.38 -174,367.65	15MAY03 .00 .00	15MAY03	0.872905 -152,206.38 .02	SS BTC
++ EUR ++	955	85,336.03 99,723.66	85,336.03 98,528.96	19MAY03 .00 .00	19MAY03	0.855725 85,336.03 1,194.70	SS

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			EUR - EURO CURRENCY					
TOTAL		-4,073,958.40 -4,080,157.01	-4,073,958.40 -4,073,816.15	.00 .00		-6,340.86		-6,340.86
			GBP - POUND STERLING					
++ GBP ++	645	-83,344.94 -130,593.15	-83,344.94 -130,593.10	05AUG02 .00 .00	05AUG02	0.638203 -.05	-83,344.94	SS BTC
++ GBP ++	648	-60,126.04 -92,506.87	-60,126.04 -92,506.88	06AUG02 .00 .00	06AUG02	0.649963 .01	-60,126.04	SS BTC
++ GBP ++	653	-108,940.24 -167,288.70	-108,940.24 -167,609.91	07AUG02 .00 .00	07AUG02	0.651211 321.21	-108,940.24	SS BTC
++ GBP ++	717	393,192.36 607,089.37	393,192.36 609,526.84	27NOV02 .00 .00	27NOV02	0.647668 -2,437.47	393,192.36	SS
++ GBP ++	727	35,615.13 56,266.61	35,615.13 56,077.68	12DEC02 .00 .00	12DEC02	0.632971 188.93	35,615.13	SS
++ GBP ++	729	28,731.68 45,676.17	28,731.68 45,391.75	13DEC02 .00 .00	13DEC02	0.629030 284.42	28,731.68	SS
++ GBP ++	744	94,622.24 154,768.80	94,622.24 154,768.64	27JAN03 .00 .00	27JAN03	0.611378 16	94,622.24	SS

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ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++	800	84,308.65 133,823.04	84,308.65 133,823.41	21FEB03 .00 .00	21FEB03	0.630001 -.37	84,308.65	SS
++ GBP ++	813	44,685.64 70,073.80	44,685.64 70,073.85	17MAR03 .00 .00	17MAR03	0.637694 -.05	44,685.64	SS
++ GBP ++	843	285,713.26 450,426.62	285,713.26 450,426.57	01APR03 .00 .00	01APR03	0.634317 .05	285,713.26	SS
++ GBP ++	845	308,484.67 483,102.58	308,484.67 483,102.64	02APR03 .00 .00	02APR03	0.638549 -.06	308,484.67	SS
++ GBP ++	902	38,703.71 61,221.55	38,703.71 61,029.88	23APR03 .00 .00	23APR03	0.632191 191.67	38,703.71	SS
++ GBP ++	903	36,203.67 57,266.98	36,203.67 57,087.70	23APR03 .00 .00	23APR03	0.632191 179.28	36,203.67	SS
++ GBP ++	907	77,136.49 123,198.60	77,136.49 123,198.47	24APR03 .00 .00	24APR03	0.626115 .13	77,136.49	SS
P ++	930	-785,939.46 -1,265,048.90	-785,939.46 -1,265,009.21	13MAY03 .00 .00	13MAY03	0.621272 -39.69	-785,939.46	SS BTC
++ GBP ++	936	39,634.90 64,390.87	39,634.90 64,092.83	16MAY03 .00 .00	16MAY03	0.615536 298.04	39,634.90	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	GBP - POUND STERLING			
++ GBP ++		22MAY03	22MAY03	0.611658	
	965	38,254.58	.00	38,254.58	SS
	38,254.58	38,254.58	.00		
	62,542.43	62,263.25	.00	279.18	
GBP TOTAL					
	466,936.30	466,936.30	.00		
	714,409.80	715,144.41	.00	-734.61	-734.61
		HKD - HONG KONG DOLLAR			
++ HKD ++		30MAY03	30MAY03	7.798650	
	972	9,938,952.24	.00	9,938,952.24	SS
	1,274,445.22	1,274,494.24	.00	-49.02	
HKD TOTAL					
	9,938,952.24	9,938,952.24	.00		
	1,274,445.22	1,274,494.24	.00	-49.02	-49.02
		JPY - JAPANESE YEN			
++ JPY ++		11NOV02	11NOV02	119.520000	
	708	91,836,081.00	.00	91,836,081.00	SS
	768,374.17	767,186.68	.00	1,187.49	
++ JPY ++		29JAN03	29JAN03	118.105000	
	755	7,460,892.00	.00	7,460,892.00	SS
	63,171.69	62,876.22	.00	295.47	
++ JPY ++		18MAR03	18MAR03	118.880000	
	836	7,236,945.00	.00	7,236,945.00	SS
	60,876.05	61,099.63	.00	-223.58	
++ JPY ++		22APR03	22APR03	119.660000	
	874	4,210,500.00	.00	4,210,500.00	SS
	35,187.20	34,924.52	.00	262.68	

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	JPY - JAPANESE YEN			
++ JPY ++		22APR03	22APR03	119.660000	
	875	4,738,484.00	.00	4,738,484.00	SS
	39,599.57	39,303.95	.00	295.62	
++ JPY ++		22APR03	22APR03	119.660000	
	876	8,127,855.00	.00	8,127,855.00	SS
	67,924.58	67,417.51	.00	507.07	
JPY TOTAL					
	123,610,757.00	123,610,757.00	.00		
	1,035,133.26	1,032,808.51	.00	2,324.75	2,324.75
		KRW - SOUTH KOREAN WON			
++ KRW ++		17OCT02	17OCT02	1247.000000	
	696	922,648,310.00	.00	922,648,310.00	SS
	739,894.39	742,932.85	.00	-3,038.46	
++ KRW ++		26NOV02	26NOV02	1198.600000	
	715	494,630,640.00	.00	494,630,640.00	SS
	412,673.65	407,942.80	.00	4,730.85	
++ KRW ++		21APR03	21APR03	1208.000000	
	864	182,920,550.00	.00	182,920,550.00	SS
	151,424.30	149,992.29	.00	1,432.01	
KRW TOTAL					
	1,600,199,500.00	1,600,199,500.00	.00		
	1,303,992.34	1,300,867.94	.00	3,124.40	3,124.40
		SEK - SWEDISH KRONA			
++ SEK ++		03JUL02	03JUL02	9.284600	
	627	4,267,263.69	.00	4,267,263.69	SS
	459,606.63	463,188.24	.00	-3,581.61	

STATE STREET.
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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)			SEK - SWEDISH KRONA						
++ SEK ++	904	436,673.96 52,485.48	436,673.96 52,409.26	.00 .00	23APR03	23APR03	8.319900 76.22	436,673.96	SS
++ SEK ++	943	418,555.03 52,801.19	418,555.03 52,702.13	.00 .00	16MAY03	16MAY03	7.927000 99.06	418,555.03	SS
SEK TOTAL		5,122,492.68 564,893.30	5,122,492.68 568,299.63	.00 .00			-3,406.33		-3,406.33
CURRENCY TRADES									
			CAD - CANADIAN DOLLAR						
++ CAD ++	646	14,112.00 8,841.55	14,112.00 8,907.40	.00 .00	05AUG02	05AUG02	1.596100 -65.85	14,112.00	CT
++ CAD ++	709	14,112.00 8,964.27	14,112.00 9,045.57	.00 .00	12NOV02	12NOV02	1.574250 -81.30	14,112.00	CT
++ CAD ++	810	458.60 312.89	458.60 378.97	.00 .00	10MAR03	10MAR03	1.465700 -66.08	458.60	CT
++ CAD ++	893	-59,980.80 -41,446.10	-59,980.80 -41,446.09	.00 .00	23APR03	23APR03	1.447200 -.01	-59,980.80	CT BTC
++ CAD ++	922	16,354.00 11,572.32	16,354.00 11,404.45	.00 .00	05MAY03	05MAY03	1.413200 167.87	16,354.00	CT

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)			CAD - CANADIAN DOLLAR						
CAD TOTAL		-14,944.20 -11,755.07	-14,944.20 -11,709.70	.00 .00			-45.37		-45.37
			CHF - SWISS FRANC						
++ CHF ++	683	1,310,271.11 885,497.81	1,310,271.11 885,497.80	.00 .00	03OCT02	03OCT02	1.479700 .01	1,310,271.11	CT
CHF TOTAL		1,310,271.11 885,497.81	1,310,271.11 885,497.80	.00 .00			.01		.01
			DKK - DANISH KRONE						
++ DKK ++	820	-496,261.56 -70,857.06	-496,261.56 -70,857.07	.00 .00	17MAR03	17MAR03	7.003700 .01	-496,261.56	CT BTC
++ DKK ++	848	448,020.00 64,058.68	448,020.00 64,928.55	.00 .00	07APR03	07APR03	6.993900 -869.87	448,020.00	CT
++ DKK ++	982	80,892.50 12,905.73	80,892.50 12,734.06	.00 .00	16JUN03	16JUN03	6.267950 171.67	80,892.50	CT
K TOTAL		32,650.94 6,107.35	32,650.94 6,805.54	.00 .00			-698.19		-698.19

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
		EUR - EURO CURRENCY					
++ EUR ++	629	173,333.60 170,863.60	173,333.60 171,408.86	28JUN02 .00 .00	28JUN02	1.014456 -545.26	173,333.60 CT
++ EUR ++	628	16,000.59 15,708.58	16,000.59 15,824.59	03JUL02 .00 .00	03JUL02	1.018589 -116.01	16,000.59 CT
++ EUR ++	631	59,220.00 58,450.15	59,220.00 58,532.07	08JUL02 .00 .00	08JUL02	1.013171 -81.92	59,220.00 CT
++ EUR ++	635	259,439.78 256,209.74	259,439.78 256,209.73	26JUL02 .00 .00	26JUL02	1.012607 .01	259,439.78 CT
++ EUR ++	667	-16,000.59 -15,571.77	-16,000.59 -15,641.35	26AUG02 .00 .00	26AUG02	1.027538 69.58	-16,000.59 CT BTC
++ EUR ++	675	24,131.25 23,693.26	24,131.25 24,038.32	09SEP02 .00 .00	09SEP02	1.018486 -345.06	24,131.25 CT
++ EUR ++	680	12,210.00 11,995.71	12,210.00 11,895.61	23SEP02 .00 .00	23SEP02	1.017864 100.10	12,210.00 CT
++ EUR ++	687	798,241.08 783,154.39	798,241.08 787,744.38	15OCT02 .00 .00	15OCT02	1.019264 -4,589.99	798,241.08 CT
++ EUR ++	723	-1,277.38 -1,288.88	-1,277.38 -1,268.90	09DEC02 .00 .00	09DEC02	0.991080 -19.98	-1,277.38 CT BTC

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)	EUR - EURO CURRENCY					
++ EUR ++	777	-561,129.87 -607,619.44	-561,129.87 -607,501.71	06FEB03 .00 .00	06FEB03	0.923489 -117.73	-561,129.87 CT BTC
++ EUR ++	780	-339,346.26 -366,612.71	-339,346.26 -366,642.54	07FEB03 .00 .00	07FEB03	0.925626 29.83	-339,346.26 CT BTC
++ EUR ++	784	-13,544.51 -14,555.60	-13,544.51 -14,634.01	10FEB03 .00 .00	10FEB03	0.930536 78.41	-13,544.51 CT BTC
++ EUR ++	808	12,872.33 14,178.23	12,872.33 13,881.01	07MAR03 .00 .00	07MAR03	0.907894 297.22	12,872.33 CT
++ EUR ++	811	14,821.89 16,395.97	14,821.89 15,983.40	10MAR03 .00 .00	10MAR03	0.903996 412.57	14,821.89 CT
++ EUR ++	821	-224,636.20 -238,215.43	-224,636.20 -238,215.53	17MAR03 .00 .00	17MAR03	0.942996 .10	-224,636.20 CT BTC
++ EUR ++	847	13,630.30 14,601.46	13,630.30 14,547.62	04APR03 .00 .00	04APR03	0.933489 53.84	13,630.30 CT
++ EUR ++	850	-540,371.39 -577,413.63	-540,371.39 -577,413.64	09APR03 .00 .00	09APR03	0.935848 .01	-540,371.39 CT BTC
++ EUR ++	882	-718,994.16 -776,729.22	-718,994.16 -774,572.17	15APR03 .00 .00	15APR03	0.925669 -2,157.05	-718,994.16 CT BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	892	-162,074.77 -177,763.66	-162,074.77 -177,763.65	23APR03 .00 .00	23APR03	0.911743 -.01	-162,074.77 CT BTC
++ EUR ++	909	90,109.67 99,481.09	90,109.67 99,520.37	24APR03 .00 .00	24APR03	0.905797 -39.28	90,109.67 CT
++ EUR ++	918	70,507.50 77,540.59	70,507.50 77,221.51	28APR03 .00 .00	28APR03	0.909298 319.08	70,507.50 CT
++ EUR ++	923	265,870.28 299,715.67	265,870.28 298,731.11	05MAY03 .00 .00	05MAY03	0.887075 984.56	265,870.28 CT
++ EUR ++	924	34,702.36 39,119.98	34,702.36 38,991.47	05MAY03 .00 .00	05MAY03	0.887075 128.51	34,702.36 CT
++ EUR ++	927	4,070.00 4,703.90	4,070.00 4,370.13	12MAY03 .00 .00	12MAY03	0.865239 333.77	4,070.00 CT
++ EUR ++	933	152,206.39 174,367.65	152,206.39 174,367.64	15MAY03 .00 .00	15MAY03	0.872905 .01	152,206.39 CT
++ EUR ++	948	-169,275.13 -195,445.02	-169,275.13 -195,445.01	16MAY03 .00 .00	16MAY03	0.866101 -.01	-169,275.13 CT BTC
++ EUR ++	969	128,560.71 152,389.38	128,560.71 148,394.57	27MAY03 .00 .00	27MAY03	0.843633 3,994.81	128,560.71 CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	983	69,264.00 82,039.72	69,264.00 81,509.90	16JUN03 .00 .00	16JUN03	0.844274 529.82	69,264.00 CT
EUR TOTAL		-547,458.53 -676,606.29	-547,458.53 -675,926.22	.00 .00		-680.07	-680.07
			GBP - POUND STERLING				
++ GBP ++	649	60,125.09 92,505.40	60,125.09 92,505.41	06AUG02 .00 .00	06AUG02	0.649963 -.01	60,125.09 CT
++ GBP ++	655	146,558.66 223,956.44	146,558.66 223,956.45	08AUG02 .00 .00	08AUG02	0.654407 -.01	146,558.66 CT
++ GBP ++	658	238,153.53 362,874.63	238,153.53 362,874.64	09AUG02 .00 .00	09AUG02	0.656297 -.01	238,153.53 CT
++ GBP ++	663	120,405.60 184,545.78	120,405.60 184,545.75	12AUG02 .00 .00	12AUG02	0.652443 .03	120,405.60 CT
++ GBP ++	678	6,119.00 9,447.44	6,119.00 9,508.80	16SEP02 .00 .00	16SEP02	0.647689 -61.36	6,119.00 CT
++ GBP ++	681	9,537.70 14,857.83	9,537.70 14,725.79	23SEP02 .00 .00	23SEP02	0.641931 132.04	9,537.70 CT

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING				
++ GBP ++	700	11,273.50 17,592.30	11,273.50 17,472.36	28OCT02 .00 .00	28OCT02	0.640820 119.94	11,273.50 CT
++ GBP ++	702	7,589.40 11,798.85	7,589.40 11,762.52	04NOV02 .00 .00	04NOV02	0.643232 36.33	7,589.40 CT
++ GBP ++	736	66,956.62 107,967.56	66,956.62 107,649.40	21JAN03 .00 .00	21JAN03	0.620155 318.16	66,956.62 CT
++ GBP ++	749	-94,622.24 -154,768.80	-94,622.24 -154,768.79	27JAN03 .00 .00	27JAN03	0.611378 -.01	-94,622.24 CT BTC
++ GBP ++	757	295,322.01 486,041.16	295,322.01 486,041.10	29JAN03 .00 .00	29JAN03	0.607607 .06	295,322.01 CT
++ GBP ++	812	6,119.00 9,794.99	6,119.00 9,640.87	10MAR03 .00 .00	10MAR03	0.624707 154.12	6,119.00 CT
++ GBP ++	822	-44,685.63 -70,073.78	-44,685.63 -70,073.79	17MAR03 .00 .00	17MAR03	0.637694 .01	-44,685.63 CT BTC
++ GBP ++	929	785,938.53 1,265,006.68	785,938.53 1,264,886.44	13MAY03 .00 .00	13MAY03	0.621292 120.24	785,938.53 CT
++ GBP ++	947	-77,887.74 -126,536.45	-77,887.74 -126,536.44	16MAY03 .00 .00	16MAY03	0.615536 -.01	-77,887.74 CT BTC

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING				
++ GBP ++	956	19,862.70 32,482.46	19,862.70 32,268.95	19MAY03 .00 .00	19MAY03	0.611490 213.51	19,862.70 CT
++ GBP ++	970	9,612.80 15,765.95	9,612.80 15,699.76	27MAY03 .00 .00	27MAY03	0.609719 66.19	9,612.80 CT
++ GBP ++	973	32,002.40 52,461.57	32,002.40 52,266.76	02JUN03 .00 .00	02JUN03	0.610016 194.81	32,002.40 CT
++ GBP ++	978	5.70 9.59	5.70 9.31	16JUN03 .00 .00	16JUN03	0.594672 .28	5.70 CT
GBP TOTAL		1,598,386.63 2,535,729.60	1,598,386.63 2,534,435.29	.00 .00		1,294.31	1,294.31
			HKD - HONG KONG DOLLAR				
++ HKD ++	979	-.36 -.05	-.36 -.04	16JUN03 .00 .00	16JUN03	7.798850 -.01	-.36 CT BTC
HKD TOTAL		-.36 -.05	-.36 -.04	.00 .00		-.01	-.01
			JPY - JAPANESE YEN				
++ JPY ++	625	554,667.00 4,621.65	554,667.00 4,616.70	01JUL02 .00 .00	01JUL02	120.015000 4.99	554,667.00 CT

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL COST BASE COST	NET NET	MAT RATE TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)			JPY - JAPANESE YEN					
++ JPY ++	632	141,564,665.00 1,193,178.52		141,564,665.00 1,192,967.72		08JUL02 .00 .00	08JUL02	118.645000 -141,564,665.00 210.80	CT
++ JPY ++	633	2,033,625.00 17,140.42		2,033,625.00 17,137.39		08JUL02 .00 .00	08JUL02	118.645000 2,033,625.00 3.03	CT
++ JPY ++	706	-91,212,832.00 -752,270.78		-91,212,832.00 -752,270.79		07NOV02 .00 .00	07NOV02	121.250000 -91,212,832.00 .01	CT BTC
++ JPY ++	722	753,950.00 6,112.78		753,950.00 6,088.53		09DEC02 .00 .00	09DEC02	123.340000 753,950.00 24.25	CT
++ JPY ++	730	574,005.00 4,733.09		574,005.00 4,652.40		16DEC02 .00 .00	16DEC02	121.275000 574,005.00 80.69	CT
++ JPY ++	758	53,896,504.00 456,343.97		53,896,504.00 456,343.96		29JAN03 .00 .00	29JAN03	118.105000 53,896,504.00 .01	CT
++ JPY ++	849	297,500.00 2,470.62		297,500.00 2,475.66		07APR03 .00 .00	07APR03	120.415000 297,500.00 -5.04	CT
JPY TOTAL		108,462,084.00 932,330.27		108,462,084.00 932,011.57		.00 .00		318.70	318.70

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL COST BASE COST	NET NET	MAT RATE TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
				KRW - SOUTH KOREAN WON					
++ KRW ++	762	-118,591,270.00 -101,882.53		-118,591,270.00 -101,187.09		31JAN03 .00 .00	31JAN03	1164.000000 -118,591,270.00 -695.44	CT BTC
++ KRW ++	842	38,372,430.00 30,673.41		38,372,430.00 30,841.05		31MAR03 .00 .00	31MAR03	1251.000000 38,372,430.00 -167.64	CT
++ KRW ++	866	-182,920,550.00 -151,424.30		-182,920,550.00 -151,424.31		21APR03 .00 .00	21APR03	1208.000000 -182,920,550.00 .01	CT BTC
++ KRW ++	868	97,807,730.00 80,966.66		97,807,730.00 80,966.67		21APR03 .00 .00	21APR03	1208.000000 97,807,730.00 -.01	CT
++ KRW ++	959	-52,102,580.00 -43,382.66		-52,102,580.00 -43,554.93		20MAY03 .00 .00	20MAY03	1201.000000 -52,102,580.00 172.27	CT BTC
KRW TOTAL		-217,434,240.00 -185,049.42		-217,434,240.00 -184,358.61		.00 .00		-690.81	-690.81
				SEK - SWEDISH KRONA					
++ SEK ++	641	-2,587,130.95 -271,914.55		-2,587,130.95 -271,914.56		31JUL02 .00 .00	31JUL02	9.514500 -2,587,130.95 .01	CT BTC
++ SEK ++	957	667,505.00 84,947.00		667,505.00 84,147.60		19MAY03 .00 .00	19MAY03	7.857900 667,505.00 799.40	CT

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		SEK - SWEDISH KRONA				
++ SEK ++			16JUN03	16JUN03	7.667100	
981	-.02	-.02	.00			-.02 CT BTC
	.00	-.01	.00		.01	
SEK TOTAL						
	-1,919,625.97	-1,919,625.97	.00			
	-186,967.55	-187,766.97	.00		799.42	799.42
MISCELLANEOUS RECEIPT						
		CAD - CANADIAN DOLLAR				
++ CAD ++			03FEB03	03FEB03	1.520100	
771	-15,288.00	-15,288.00	.00			-15,288.00 MR BTC
	-10,057.23	-10,057.00	.00		-.23	
CAD TOTAL						
	-15,288.00	-15,288.00	.00			
	-10,057.23	-10,057.00	.00		-.23	-.23
		CHF - SWISS FRANC				
++ CHF ++			07MAR03	07MAR03	1.333300	
809	-25,255.75	-25,255.75	.00			-25,255.75 MR BTC
	-18,942.29	-18,942.28	.00		-.01	
CHF TOTAL						
	-25,255.75	-25,255.75	.00			
	-18,942.29	-18,942.28	.00		-.01	-.01
		EUR - EURO CURRENCY				
++ EUR ++			01JUL02	01JUL02	1.011122	
659	-681.08	-681.08	.00			-681.08 MR BTC

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
	-673.59	-656.90	.00		-16.69	
++ EUR ++			01JUL02	01JUL02	1.011122	
660	-2,713.88	-2,713.88	.00			-2,713.88 MR BTC
	-2,684.03	-2,617.55	.00		-66.48	
++ EUR ++			01JUL02	01JUL02	1.011122	
661	-12,605.63	-12,605.63	.00			-12,605.63 MR BTC
	-12,466.97	-12,158.18	.00		-308.79	
++ EUR ++			13SEP02	13SEP02	1.026431	
677	-12,210.00	-12,210.00	.00			-12,210.00 MR BTC
	-11,895.59	-11,895.61	.00		.02	
++ EUR ++			08MAY03	08MAY03	0.931359	
925	-4,070.00	-4,070.00	.00			-4,070.00 MR BTC
	-4,369.96	-4,370.06	.00		.10	
++ EUR ++			12JUN03	12JUN03	0.849762	
975	-69,264.00	-69,264.00	.00			-69,264.00 MR BTC
	-81,509.88	-81,509.90	.00		02	
EUR TOTAL						
	-101,544.59	-101,544.59	.00			
	-113,600.02	-113,208.20	.00		-391.82	-391.82
MISCELLANEOUS DISBURSEMEN						
		EUR - EURO CURRENCY				
++ EUR ++			01MAY03	01MAY03	0.894374	
919	265.14	265.14	.00			265.14 MD
	296.45	290.39	.00		6.06	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE / MAT RATE LOCAL COST BASE COST	TRD DT / STL DT LOCAL SECTY GN/LS BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
EUR TOTAL					
	265.14	265.14	.00		
	296.45	290.39	.00	6.06	6.06
FOREIGN CASH TOTAL					
	5,370,718.97	5,370,723.29	.00	-4.32	-4.32

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	6,096.99	6,096.99
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	-45.37	-45.37
** BIFURCATE MISCELLANEOUS RECEIPT			
** BIFURCATE	.00 .00	-.23	-.23
FOREIGN CASH TOTAL	.00 .00	6,051.39	6,051.39
CURRENCY TOTAL	.00 .00	6,051.39	6,051.39

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	105,221.65	105,221.65
EQUITY TOTAL	.00 .00	105,221.65	105,221.65
CURRENCY TOTAL	.00 .00	105,221.65	105,221.65

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-82,588.62 -55,954.35	.00	-55,954.35
EQUITY TOTAL	-82,588.62 -55,954.35	.00	-55,954.35
CURRENCY TOTAL	-82,588.62 -55,954.35	.00	-55,954.35

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-82,588.62 -55,954.35	105,221.65	49,267.30
EQUITY TOTAL	-82,588.62 -55,954.35	105,221.65	49,267.30
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-931.62	-931.62
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	.01	.01
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-.01	-.01
FOREIGN CASH TOTAL	.00 .00	-931.62	-931.62
CURRENCY TOTAL	-82,588.62 -55,954.35	104,290.03	48,335.68

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-.01	-.01
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-698.19	-698.19
FOREIGN CASH TOTAL	.00 .00	-698.20	-698.20
CURRENCY TOTAL	.00 .00	-698.20	-698.20

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	EQUITY			
	** BIFURCATE COMMON STOCK	106,404.37 114,128.39	1,324,028.14	1,438,156.53
	** BIFURCATE RIGHTS	26,502.63 28,346.11	.00	28,346.11
	EQUITY TOTAL	132,907.00 142,474.50	1,324,028.14	1,466,502.64
	CURRENCY TOTAL	132,907.00 142,474.50	1,324,028.14	1,466,502.64

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC LOSS / BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	-4,379,361.43 -4,457,736.31	-263,410.09	-4,721,146.40
	EQUITY TOTAL	-4,379,361.43 -4,457,736.31	-263,410.09	-4,721,146.40
	CURRENCY TOTAL	-4,379,361.43 -4,457,736.31	-263,410.09	-4,721,146.40

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GN/LS / BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	UITY			
	** BIFURCATE COMMON STOCK	-4,272,957.06 -4,343,607.92	1,060,618.05	-3,282,989.87
	** BIFURCATE RIGHTS	26,502.63 28,346.11	.00	28,346.11
	EQUITY TOTAL	-4,246,454.43 -4,315,261.81	1,060,618.05	-3,254,643.76
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-6,340.86	-6,340.86
	** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-680.07	-680.07
	** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-391.82	-391.82
	** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	6.06	6.06
	FOREIGN CASH TOTAL	.00 .00	-7,406.69	-7,406.69
	CURRENCY TOTAL	-4,246,454.43 -4,315,261.81	1,053,211.36	-3,262,050.45

STATE STREET.

GBP / USD	POUND STERLING / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	EQUITY			
	** BIFURCATE COMMON STOCK	2,609.80 4,184.95	367,890.39	372,075.34
	EQUITY TOTAL	2,609.80 4,184.95	367,890.39	372,075.34
	CURRENCY TOTAL	2,609.80 4,184.95	367,890.39	372,075.34

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-1,375,682.43 -2,172,293.96	.00	-2,172,293.96
EQUITY TOTAL	-1,375,682.43 -2,172,293.96	.00	-2,172,293.96
CURRENCY TOTAL	-1,375,682.43 -2,172,293.96	.00	-2,172,293.96

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-1,373,072.63 -2,168,109.01	367,890.39	-1,800,218.62
EQUITY TOTAL	-1,373,072.63 -2,168,109.01	367,890 39	-1,800,218.62
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-734 61	-734.61
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1,294.31	1,294.31
FOREIGN CASH TOTAL	.00 .00	559.70	559.70
CURRENCY TOTAL	-1,373,072.63 -2,168,109.01	368,450.09	-1,799,658.92

STATE STREET.

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO.
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HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
OREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-49.02	-49.02
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	-.01	-.01
FOREIGN CASH TOTAL	.00 .00	-49.03	-49.03
CURRENCY TOTAL	.00 .00	-49.03	-49.03

STATE STREET.

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO.
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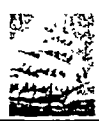
JULY 1, 2002 TO JUNE 30, 2003

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	20,709,727.00 173,256.84	54,536.43	227,793.27
EQUITY TOTAL	20,709,727.00 173,256.84	54,536.43	227,793.27
CURRENCY TOTAL	20,709,727.00 173,256.84	54,536.43	227,793.27

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-149,974,900.00 -1,243,636.89	-37,903.21	-1,281,540.10
EQUITY TOTAL	-149,974,900.00 -1,243,636.89	-37,903.21	-1,281,540.10
CURRENCY TOTAL	-149,974,900.00 -1,243,636.89	-37,903.21	-1,281,540.10



STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-129,265,173.00 -1,070,380.05	16,633.22	-1,053,746.83
EQUITY TOTAL	-129,265,173.00 -1,070,380.05	16,633.22	-1,053,746.83
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	2,324.75	2,324.75
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	318.70	318.70
FOREIGN CASH TOTAL	.00 .00	2,643.45	2,643.45
CURRENCY TOTAL	-129,265,173.00 -1,070,380.05	19,276.67	-1,051,103.38

STATE STREET.

KRW SOUTH KOREAN WON USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
OREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	3,124.40	3,124.40
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	-690.81	-690.81
FOREIGN CASH TOTAL	.00 .00	2,433.59	2,433.59
CURRENCY TOTAL	.00 .00	2,433.59	2,433.59

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-3,406.33	-3,406.33
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	799.42	799.42
FOREIGN CASH TOTAL	.00	-2,606.91	-2,606.91
CURRENCY TOTAL	.00	-2,606.91	-2,606.91

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	1,797,641.57	.00	1,797,641.57
** BIFURCATE DEPOSITORY RECEIPTS	403,584.79	.00	403,584.79
** BIFURCATE MUTUAL FUNDS	100,907.47	.00	100,907.47
EQUITY TOTAL	2,302,133.83	.00	2,302,133.83
CURRENCY TOTAL	2,302,133.83	.00	2,302,133.83

STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-10,682,965.91	.00	-10,682,965.91
** BIFURCATE DEPOSITORY RECEIPTS	-1,498,307.50	.00	-1,498,307.50
** BIFURCATE MUTUAL FUNDS	-2,047,679.42	.00	-2,047,679.42
** BIFURCATE WARRANTS	-.01	.00	-.01
EQUITY TOTAL	-14,228,952.84	.00	-14,228,952.84
CURRENCY TOTAL	-14,228,952.84	.00	-14,228,952.84

STATE STREET.

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO.
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JULY 1, 2002 TO JUNE 30, 2003

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-8,885,324.34	.00	-8,885,324.34
** BIFURCATE DEPOSITORY RECEIPTS	-1,094,722.71	.00	-1,094,722.71
** BIFURCATE MUTUAL FUNDS	-1,946,771.95	.00	-1,946,771.95
** BIFURCATE WARRANTS	-.01	.00	-.01
EQUITY TOTAL	-11,926,819.01	.00	-11,926,819.01
CURRENCY TOTAL	-11,926,819.01	.00	-11,926,819.01

STATE STREET.

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO.
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	2,089,211.75	1,851,676.61	3,940,888.36
** BIFURCATE DEPOSITORY RECEIPTS	403,584.79	.00	403,584.79
** BIFURCATE MUTUAL FUNDS	100,907.47	.00	100,907.47
** BIFURCATE RIGHTS	28,346.11	.00	28,346.11
EQUITY TOTAL	2,622,050.12	1,851,676.61	4,473,726.73
CURRENCY TOTAL	2,622,050.12	1,851,676.61	4,473,726.73

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-18,612,587.42	-301,313.30	-18,913,900 72
** BIFURCATE DEPOSITORY RECEIPTS	-1,498,307.50	.00	-1,498,307.50
** BIFURCATE MUTUAL FUNDS	-2,047,679.42	.00	-2,047,679.42
** BIFURCATE WARRANTS	-.01	.00	-.01
EQUITY TOTAL	-22,158,574.35	-301,313.30	-22,459,887.65
CURRENCY TOTAL	-22,158,574.35	-301,313.30	-22,459,887.65

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-16,523,375.67	1,550,363.31	-14,973,012.36
** BIFURCATE DEPOSITORY RECEIPTS	-1,094,722.71	.00	-1,094,722.71
** BIFURCATE MUTUAL FUNDS	-1,946,771.95	.00	-1,946,771.95
** BIFURCATE RIGHTS	28,346.11	.00	28,346.11
** BIFURCATE WARRANTS	-.01	.00	-.01
EQUITY TOTAL	-19,536,524.23	1,550,363.31	-17,986,160.92
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	83.69	83.69
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	297.99	297.99
** BIFURCATE MISCELLANEOUS RECEIPT	.00	-392.06	-392.06
** BIFURCATE MISCELLANEOUS DISBURSEMEN	.00	6.06	6.06
FOREIGN CASH TOTAL	.00	-4.32	-4.32
CURRENCY TOTAL	-19,536,524.23	1,550,358.99	-17,986,165.24

STATE STREET.

KAUFFMAN-ROCKEFELLER
ROCKEFELLER & CO.
DETAIL REALIZED GAIN/LOSS REPORT
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FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	45,330,376.84	60,303,389.20	3,684,681.162	117
DEPOSITORY RECEIPTS	6,416,823.67	7,511,546.38	255,321.758	15
MUTUAL FUNDS	2,916,186.57	4,862,958.52	2,094,795.000	3
RIGHTS	28.346.11	.00	151,698.000	2
WARRANTS	.00	.01	.009	1
TOTAL	54,691,733.19	72,677,894.11	6,186,495.929	138
FOREIGN CASH				
SECURITY SETTLEMENTS	9,460,176.50	9,448,055.49	N/A	N/A
SECURITY SETTLEMENTS	2,213,735.41	2,213,651.72	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	4,755,772.42	4,753,132.42	N/A	N/A
SPOTS	3,299,286.65	3,298,988.66	N/A	N/A
MISCELLANEOUS RECEIP	142,599.54	142,207.48	N/A	N/A
MISCELLANEOUS RECEIP	-142,599.54	-142,207.48	N/A	N/A
MISCELLANEOUS DISBUR	296.45	290.39	N/A	N/A
TOTAL	19,729,267.43	19,714,118.68	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-9,460,176.50	-9,448,055.49	-8,702,533.36	18
CURRENCY TRADES	-4,755,772.42	-4,753,132.42	-450,934,451.56	22
MISCELLANEOUS RECEIP	-142,599.54	-142,207.48	-142,088.34	8
TOTAL	-14,358,548.46	-14,343,395.39	-459,779,073.26	48

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY					
MUTUAL FUNDS					
		USD - US DOLLAR			
722005402 PIMCO FDS PAC INVT MGMT SER		SHORT TERM PORTFOLIO	01OCT02 04OCT02	1.000000	16JUL02 TO 16JUL02
007	1.600.000.00	1.596.405.72	3.594.28		163.098.880
					.00
16JUL02 BUY LOT 516		1.593.476.04	6.523.96 S		163.098.880
					.00 S
			02OCT02 07OCT02	1.000000	16JUL02 TO 16SEP02
008	1.300.000.00	1.297.079.65	2.920.35		132.517.840
					.00
16JUL02 BUY LOT 516		1.006.523.96	4.120.87 S		103.021.900
					.00 S
16SEP02 BUY LOT 757		290.240.06	-884.89 S		29.495.940
					.00 S
			28FEB03 03MAR03	1.000000	16SEP02 TO 16JAN03
338	6.150.000.00	6.133.739.33	16.260.67		623.100.300
					.00
19SEP02 BUY LOT 006		16.806.46	120.05 S		1.714.945
					.00 S
06DEC02 BUY LOT 146		1.500.000.00	-7.560.45 S		151.209.680
					.00 S
13DEC02 BUY LOT 189		11.758.90	-11.90 S		1.190.172
					.00 S
19DEC02 BUY LOT 190		14.909.68	91.19 S		1.519.845
					.00 S
19DEC02 BUY LOT 191		700.000.00	4.281.36 S		71.355.760
					.00 S
16JAN03 BUY LOT 244		3.284.620.06	13.365.72 S		334.142.428
					.00 S
16SEP02 BUY LOT 757		609.759.94	1.858.99 S		61.967.470
					.00 S

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			05MAR03 07MAR03	1.000000	16JAN03 TO 16JAN03
349	600.000.00	597.807.87	2.192.13		60.728.740
					.00
16JAN03 BUY LOT 244		596.963.51	3.036.49 S		60.728.740
					.00 S
			27MAR03 28MAR03	1.000000	16JAN03 TO 19MAR03
465	250.000.00	250.053.40	-53.40		25.458.250
					.00
16JAN03 BUY LOT 244		18.416.43	-18.74 S		1.873.492
					.00 S
19MAR03 BUY LOT 395		232.545.72	-943.41 S		23.584.758
					.00 S
			01APR03 02APR03	1.000000	19MAR03 TO 19MAR03
466	150.000.00	149.879.41	120.59		15.259.410
					.00
19MAR03 BUY LOT 395		150.457.79	-457.79 S		15.259.410
					.00 S
			08APR03 0[illegible]PR03	1.000000	19MAR03 TO 21MAR03
515	1.000.000.00	999.196.04	803.96		101.729.400
					.00
19MAR03 BUY LOT 395		416.996.49	-1.268.77 S		42.291.732
					.00 S
20MAR03 BUY LOT 462		4.648.53	9.47 S		473.856
					.00 S
21MAR03 BUY LOT 463		578.434.99	1.179.29 S		58.963.812
					.00 S
			16MAY03 19MAY03	1.000000	21MAR03 TO 24MAR03
648	1.800.000.00	1.789.450.94	10.549.06		182.186.240
					.00
21MAR03 BUY LOT 463		1.571.565.01	11.213.99 S		160.200.308
					.00 S

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
4MAR03 BUY LOT 464		215,901.85	1,319.15 S	.00 S	21,985.932
			05JUN03 06JUN03	1.000000	24MAR03 TO 24MAR03
704	400,000.00	396,852.40	3,147.60	.00	40,404.040
24MAR03 BUY LOT 464		396,767.67	3,232.33 S	.00 S	40,404.040
722005402 TOTAL	13,250,000.00	13,210,464.76	39,535.24	.00	39,535.24
722005600 PIMCO FDS PAC INVT MGMT SER U S GOVT SECTOR PORT			05DEC02 10DEC02	1.000000	16JUL02 TO 16JUL02
133	500,000.00	484,633.21	15,366.79	.00	44,802.870
16JUL02 BUY LOT 520		474,462.40	25,537.60 S	.00 S	44,802.870
			10DEC02 13DEC02	1.000000	16JUL02 TO 16JUL02
141	500,000.00	482,471.53	17,528.47	.00	44,603.030
16JUL02 BUY LOT 520		472,346.09	27,653.91 S	.00 S	44,603.030
			18DEC02 23DEC02	1.000000	16JUL02 TO 16JUL02
195	800,000.00	799,073.01	926.99	.00	73,868.880
16JUL02 BUY LOT 520		782,271.45	17,728.55 S	.00 S	73,868.880
			28FEB03 03MAR03	1.000000	16JUL02 TO 16JUL02
336	1,900,000.00	1,870,445.51	29,554.49	.00	172,884.440
16JUL02 BUY LOT 520		1,830,846.24	69,153.76 S	.00 S	172,884.440

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			04MAR03 07MAR03	1.000000	16JUL02 TO 16JUL02
347	200,000.00	196,531.30	3,468.70	.00	18,165.300
16JUL02 BUY LOT 520		192,370.53	7,629.47 S	.00 S	18,165.300
			27MAR03 28MAR03	1.000000	16JUL02 TO 16JUL02
469	625,000.00	628,079.90	-3,079.90	.00	57,763.400
16JUL02 BUY LOT 520		147,703.29	3,207.91 S	.00 S	13,947.430
16JUL02 BUY LOT 521		464,011.15	10,077.65 S	.00 S	43,815.970
			01APR03 02APR03	1.000000	16JUL02 TO 17JUL02
470	450,000.00	449,310.68	689.32	.00	41,322.310
16JUL02 BUY LOT 521		35,988.85	1,019.51 S	.00 S	3,398.380
17JUL02 BUY LOT 524		403,131.36	9,860.28 S	.00 S	37,923.930
			03APR03 04APR03	1.000000	17JUL02 TO 17JUL02
486	700,000.00	701,504.50	-1,504.50	.00	64,516.130
17JUL02 BUY LOT 524		685,806.44	14,193.56 S	.00 S	64,516.130
			08APR03 09APR03	1.000000	17JUL02 TO 22JUL02
513	2,300,000.00	2,302,820.87	-2,820.87	.00	211,786.370
17JUL02 BUY LOT 524		411,062.20	8,894.11 S	.00 S	38,670.010
18JUL02 BUY LOT 546		100,000.00	1,876 14 S	.00 S	9,880.860

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
22JUL02 BUY LOT 564		1,763,431.35	14,736.20 S		.00 S	163,735.500
659	700,000.00	680,759.54	19,240.46	20MAY03 21MAY03	1.000000 .00	010CT02 TO 010CT02 62,222.220
010CT02 BUY LOT 012		701,866.65	-1,866.65 S		.00 S	62,222.220
703	100,000.00	97,040.96	2,959.04	05JUN03 06JUN03	1.000000 .00	22JUL02 TO 22JUL02 8,873.114
22JUL02 BUY LOT 564		95,563.44	4,436.56 S		.00 S	8,873.114
19SEP02 BUY LOT 011		47,426.25	126.58 S		.00 S	4,219.417
010CT02 BUY LOT 012		481,190.75	-426.60 S		.00 S	42,658.754
22JUL02 BUY LOT 564		141,005.21	6,546.21 S		.00 S	13,092.406
22AUG02 BUY LOT 698		800,000.00	24,131.60 S		.00 S	73,126.140
710	1,500,000.00	1,455,614.41	44,385.59	05JUN03 06JUN03	1.000000 .00	22JUL02 TO 010CT02 133,096.717
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
722005600 TOTAL	10,275,000.00	10,148,285.42	126,714.58		.00	126,714.58
722005808 PIMCO FDS PAC INVT MGMT SER 511	4,300,000.00	MTG PORTFOLIO INSTL 4,233,971.43	66,028.57	16JUL02 17JUL02	1.000000 .00	06MAY02 TO 06MAY02 387,038.700
06MAY02 BUY LOT 749		4,245,814.55	54,185.45 S		.00 S	387,038.700

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
199	1,600,000.00	1,619,173.94	-19,173.94	16DEC02 19DEC02	1.000000 .00	06MAY02 TO 06MAY02 146,252.290
06MAY02 BUY LOT 749		1,604,387.62	-4,387.62 S		.00 S	146,252.290
200	800,000.00	808,109.58	-8,109.58	18DEC02 23DEC02	1.000000 .00	06MAY02 TO 06MAY02 72,992.700
06MAY02 BUY LOT 749		800,729.92	-729.92 S		.00 S	72,992.700
367	3,000,000.00	3,028,313.46	-28,313.46	07MAR03 12MAR03	1.000000 .00	06MAY02 TO 06MAY02 273,722.630
06MAY02 BUY LOT 749		3,002,737.26	-2,737.26 S		.00 S	273,722.630
381	1,500,000.00	1,516,665.32	-16,665.32	14MAR03 19MAR03	1.000000 .00	06MAY02 TO 05JUN02 137,111.520
05JUN02 BUY LOT 124		204,351.66	-2,034.27 S		.00 S	18,493.363
06MAY02 BUY LOT 749		1,301,241.18	-3,558.57 S		.00 S	118,618.157
386	1,400,000.00	1,419,446.73	-19,446.73	18MAR03 21MAR03	1.000000 .00	05JUN02 TO 05JUN02 128,322.640
05JUN02 BUY LOT 124		1,417,965.17	-17,965.17 S		.00 S	128,322.640
390				19MAR03 24MAR03	1.000000	05JUN02 TO 05JUN02 [illegible]

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	1,500,000.00	1,522,231.05	-22,231.05	.00	
05JUN02 BUY LOT 124		1,520,642.21	-20,642.21 S	.00 S	137,614.680
481			24MAR03 27MAR03	1.000000	05JUN02 TO 27JUN02
	3,000,000.00	3,055,331.87	-55,331.87	.00	276,243.090
05JUN02 BUY LOT 124		1,357,040.96	-23,333.71 S	.00 S	122,809.137
20JUN02 BUY LOT 289		335,894.03	-5,176.96 S	.00 S	30,452.768
27JUN02 BUY LOT 299		1,357,712.28	-22,136.60 S	.00 S	122,981.185
482			27MAR03 28MAR03	1.000000	27JUN02 TO 27JUN02
	1,100,000.00	1,118,229.00	-18,229.00	.00	101,102.940
27JUN02 BUY LOT 299		1,116,176.46	-16,176.46 S	.00 S	101,102.940
483			01APR03 02APR03	1.000000	27JUN02 TO 27JUN02
	700,000.00	710,294.55	-10,294.55	.00	64,220.180
27JUN02 BUY LOT 299		708,990.79	-8,990.79 S	.00 S	64,220.180
512			08APR03 09APR03	1.000000	27JUN02 TO 27JUN02
	3,700,000.00	3,757,861.87	-57,861.87	.00	339,761.250
27JUN02 BUY LOT 299		3,750,964.21	-50,964.21 S	.00 S	339,761.250
654			16MAY03 19MAY03	1.000000	27JUN02 TO 27JUN02
	400,000.00	402,925.35	-2,925.35	.00	36,429.870
27JUN02 BUY LOT 299					36,429.870

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		402,185.77	-2,185.77 S	.00 S	
711			05JUN03 06JUN03	1.000000	27JUN02 TO 27JUN02
	1,600,000.00	1,610,234.98	-10,234.98	.00	145,586.897
27JUN02 BUY LOT 299		1,607,279.34	-7,279.34 S	.00 S	145,586.897
722005808 TOTAL					
	24,600,000.00	24,802,789.13	-202,789.13	.00	-202,789.13
722005824 PIMCO FDS PAC INV MGMT	PRIVATE ACCT PORTFOL		16JUL02 19JUL02	1.000000	25JUN02 TO 25JUN02
512					
	1,400,000.00	1,367,628.60	32,371.40	.00	129,032.260
25JUN02 BUY LOT 293		1,385,806.46	14,193.54 S	.00 S	129,032.260
25JUN02 BUY LOT 293		494,930.88	5,069.12 S	.00 S	46,082.950
514			16JUL02 19JUL02	1.000000	25JUN02 TO 25JUN02
	500,000.00	488,438.79	11,561.21	.00	46,082.950
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
522			17JUL02 22JUL02	1.000000	25JUN02 TO 25JUN02
	2,000,000.00	1,957,363.19	42,636.81	.00	184,672.210
JUN02 BUY LOT 293		1,983,379.53	16,620.47 S	.00 S	184,672.210
547			18JUL02 25JUL02	1.000000	25JUN02 TO 25JUN02
	69,897.52	68,470.64	1,426.88	.00	6,460.030
25JUN02 BUY LOT 293		69,380.72	516.80 S	.00 S	6,460.030

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	MAT DATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	MAT RATE / TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
341	200,000.00	197,152.97	2,847.03	28FEB03 03MAR03	1.000000	18DEC02 TO 18DEC02 19,436.350
18DEC02 BUY LOT 164		199,028.22	971.78 S		.00	.00 S 19,436.350
475	50,000.00	50,114.59	-114.59	27MAR03 28MAR03	1.000000	18DEC02 TO 06JAN03 4,940.710
18DEC02 BUY LOT 164		971.78	-11.39 S		.00	.00 S 94.900
19DEC02 BUY LOT 209		2,597.66	-5.13 S		.00	.00 S 256.179
06JAN03 BUY LOT 220		46,538.85	-91.77 S		.00	.00 S 4,589.631
476	50,000.00	50,263.59	-263.59	01APR03 02APR03	1.000000	06JAN03 TO 06JAN03 4,955.400
06JAN03 BUY LOT 220		50,247.75	-247.75 S		.00	.00 S 4,955.400
514	175,000.00	176,798.73	-1,798.73	08APR03 09APR03	1.000000	06JAN03 TO 16JAN03 17,430.280
06JAN03 BUY LOT 220		103,213.40	-1,017.86 S		.00	.00 S 10,178.839
16JAN03 BUY LOT 242		73,167.04	-362.58 S		.00	.00 S 7,251.441
705	100,000.00	95,510.31	4,489.69	05JUN03 06JUN03	1.000000	16JAN03 TO 16JAN03 9,416.196
16JAN03 BUY LOT 242		95,009.41	4,990.59 S		.00	.00 S 9,416.196

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	MAT DATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	MAT RATE / TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
722005824 TOTAL	4,544,897.52	4,451,741.41	93,156.11		.00	93,156.11
722005832 PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTF				28FEB03 03MAR03	1.000000	01AUG02 TO 01AUG02
340	450,000.00	422,649.01	27 350.99		.00	38,395.900
01AUG02 BUY LOT 628		412,371.94	37,628.06 S		.00	.00 S 38,395.900
387	400,000.00	383,876.51	16,123.49	18MAR03 21MAR03	1.000000	01AUG02 TO 01AUG02 34,873.580
01AUG02 BUY LOT 628		374,542.23	25,457.77 S		.00	.00 S 34,873.580
472	100,000.00	97,002.09	2,997.91	27MAR03 28MAR03	1.000000	01AUG02 TO 05DEC02 8,810.570
19SEP02 BUY LOT 016		5,251.40	27.91 S		.00	.00 S 465.137
05DEC02 BUY LOT 136		79,181.12	1,710.50 S		.00	.00 S 7,127.013
01AUG02 BUY LOT 628		13,085.83	743.24 S		.00	.00 S 1,218.420
473	50,000.00	48,119.50	1,880.50	01APR03 02APR03	1.000000	05DEC02 TO 05DEC02 4,370.630
05DEC02 BUY LOT 136		48,557.70	1,442.30 S		.00	.00 S 4,370.630
511	300,000.00	291,520.10	8,479.90	08APR03 09APR03	1.000000	05DEC02 TO 10DEC02 29,478.380
05DEC02 BUY LOT 136						.00 S 29,605.971

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
10DEC02 BUY LOT 143		272,261.18	5,391.27 S		.00 S	1,972.423
		21,992.52	355.03 S		.00 S	
				05JUN03 06JUN03	1.000000	10DEC02 TO 10DEC02
706	150,000.00	137,851.51	12,148.49		.00	12,520.868
10DEC02 BUY LOT 143		139,607.67	10,392.33 S		.00 S	12,520.868
722005832 TOTAL	1,450,000.00	1,381,018.72	68,981.28		.00	68,981.28
722005840 PIMCO FDS PAC INVT MGMT SER		EMERGING MKTS PORTFO		01AUG02 06AUG02	1.000000	12DEC01 TO 13DEC01
622	2,500,000.00	2,666,686.13	-166,686.13		.00	246,791.710
12DEC01 BUY LOT 566		2,500,000.00	-159,427.05 S		.00 S	231,053.600
13DEC01 BUY LOT 568		170,128.97	-10,701.92 S		.00 S	15,738.110
				28FEB03 03MAR03	1.000000	13DEC01 TO 13DEC01
337	550,000.00	515,612.28	34,387.72		.00	47,577.850
13DEC01 BUY LOT 568		514,316.55	35,683.45 L		.00 L	47,577.850
				27MAR03 28MAR03	1.000000	13DEC01 TO 13DEC01
505	150,000.00	140,087.72	9,912.28		.00	12,787.720
13DEC01 BUY LOT 568		138,235.25	11,764.75 L		.00 L	12,787.720
				01APR03 02APR03	1.000000	13DEC01 TO 13DEC01
506	100,000.00	92,135.11	7,864.89		.00	8,410.430

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(CONTINUED)		USD - US DOLLAR				
13DEC01 BUY LOT 568		90,916.75	9,083.25 L		.00 L	8,410.430
				08APR03 09APR03	1.000000	13DEC01 TO 13DEC01
510	600,000.00	545,018.01	54,981.99		.00	49,751.240
13DEC01 BUY LOT 568		537,810.89	62,189.11 L		.00 L	49,751.240
				30APR03 01MAY03	1.000000	13DEC01 TO 13DEC01
572	200,000.00	175,981.76	24,018.24		.00	16,064.260
13DEC01 BUY LOT 568		173,654.65	26,345.35 L		.00 L	16,064.260
				15MAY03 20MAY03	1.000000	13DEC01 TO 13DEC01
639	400,000.00	344,221.94	55,778.06		.00	31,421.840
13DEC01 BUY LOT 568		339,670.08	60,329.92 L		.00 L	31,421.840
				05JUN03 06JUN03	1.000000	13DEC01 TO 13DEC01
707	200,000.00	169,317.82	30,682.18		.00	15,455.951
13DEC01 BUY LOT 568		167,078.82	32,921.18 L		.00 L	15,455.951
)05840 TOTAL	4,700,000.00	4,649,060.77	50,939.23		.00	50,939.23
722005857 PIMCO FDS PAC INVT MGMT SER		INTL PORTFOLIO INSTL		28JUN02 01JUL02	1.000000	28SEP00 TO 28SEP00
348	2,500,000.00	2,538,470.88	-38,470.88		.00	375,939.850
28SEP00 BUY LOT 250						375,939.850

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
			2,556,390.98	-56,390.98 L		.00 L	
	113				02DEC02 05DEC02	1.000000	28SEP00 TO 31DEC01
		1,000,000.00	995,885.06	4,114.94		.00	147,492.630
22JUN01	BUY LOT 012		74,363.36	441.33 L		.00 L	11,033.140
21SEP01	BUY LOT 199		117,297.75	-5,286.66 L		.00 L	16,520.810
12DEC00	BUY LOT 244		123,470.25	365.29 L		.00 L	18,264.830
12DEC00	BUY LOT 245		310,109.73	917.47 L		.00 L	45,874.220
28SEP00	BUY LOT 250		213,638.62	-628.36 L		.00 L	31,417.444
29SEP00	BUY LOT 336		27,657.81	81.83 L		.00 L	4,091.392
23MAR01	BUY LOT 442		49,229.36	-2,284.91 L		.00 L	6,923.960
14DEC01	BUY LOT 714		79,187.68	-3,355.42 S		.00 S	11,184.700
31DEC01	BUY LOT 715		14,292.98	501.89 S		.00 S	2,182.134
	273				06FEB03 11FEB03	1.000000	31DEC01 TO 05JUN02
		700,000.00	650,357.09	49,642.91		.00	96,286.110
05JUN02	BUY LOT 152		321,315.17	28,379.63 S		.00 S	48,101.074
21MAR02	BUY LOT 525		11,681.60	1,284.08 S		.00 S	1,783.450
31DEC01	BUY LOT 715		303,930.39	33,409.13 L		.00 L	46,401.586
	404				28FEB03 03MAR03	1.000000	05JUN02 TO 05JUN02
		600,000.00	551,381.43	48,618.57		.00	81,632.650
05JUN02	BUY LOT 152		545,306.10	54,693.90 S		.00	81,632.650

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(CONTINUED)			USD - US DOLLAR				
	420				27MAR03 28MAR03	1.000000	05JUN02 TO 05JUN02
		900,000.00	859,827.47	40,172.53		.00	127,298.440
05JUN02	BUY LOT 152		850,353.57	49,646.43 S		.00 S	127,298.440
05JUN02	BUY LOT 152		141,725.62	8,274.38 S		.00 S	21,216.410
	425				27MAR03 28MAR03	1.000000	05JUN02 TO 05JUN02
		150,000.00	143,304.60	6,695.40		.00	21,216.410
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	456				01APR03 02APR03	1.000000	05JUN02 TO 05JUN02
		100,000.00	92,908.17	7,091.83		.00	13,755.160
05JUN02	BUY LOT 152		91,884.47	8,115.53 S		.00 S	13,755.160
	509				08APR03 09APR03	1.000000	05JUN02 TO 05JUN02
		350,000.00	334,377.36	15,622.64		.00	49,504.950
05JUN02	BUY LOT 152		330,693.06	19,306.94 S		.00 S	49,504.950
	708				05JUN03 06JUN03	1.000000	05JUN02 TO 05JUN02
		250,000.00	228,820.19	21,179.81		.00	32,679.739
05JUN02	BUY LOT 152		218,300.65	31,699.35 S		.00 S	32,679.739
	755				18JUN03 19JUN03	1.000000	05JUN02 TO 05JUN02
		400,000.00	373,933.12	26,066.88		.00	53,404.539

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
05JUN02 BUY LOT 152		356,742.32	43,257.68 L	53,404.539 .00 L	
722005857 TOTAL	6,950,000.00	6,769,265.37	180,734.63	.00	180,734.63
722005865 PIMCO FDS PAC INVT MGMT SER 378	HIGH YIELD PORTFOLIO 533,139.52	26JUN02 767,627.84	03JUL02 -234,488.32	1.000000 .00	02JAN01 TO 25JUN02 69,600.460
22JUN01 BUY LOT 011		13,089.28	-1,811.00 L	1,472.360 .00 L	
21SEP01 BUY LOT 198		11,285.89	-1,067.22 S	1,334.030 .00 S	
20JUN02 BUY LOT 291		11,081.54	-309.38 S	1,406.287 .00 S	
02JAN01 BUY LOT 326		685,938.01	-226,790.57 L	59,940.920 .00 L	
25JUN02 BUY LOT 374		-.25	.25 S	.033 .00 S	
23MAR01 BUY LOT 443		8,991.11	-1,794.46 L	939.510 .00 L	
21MAR02 BUY LOT 527		7,733.74	-500.48 S	944.290 .00 S	
14DEC01 BUY LOT 712		16,410.20	-1,338.00 S	1,967.650 .00 S	
31DEC01 BUY LOT 713		13,098.07	-877.46 S	1,595.380 .00 S	
722005873 PIMCO FDS PAC INVT MGMT SER 417	INVT GRADE CORP PORT 3,000,000.00	09JUL02 3,046,102.52	12JUL02 -46,102.52	1.000000 .00	21AUG00 TO 12MAR01 291,828.790
12DEC00 BUY LOT 246		666,556.25	7,872.72 L	65,605.930 .00 L	
12DEC00 BUY LOT 247		12,901.37	152.38 L	1,269.820 .00 L	
12MAR01 BUY LOT 329		19,542.58	-536.17 L	1,848.872 .00 L	
29SEP00 BUY LOT 333		333,994.07	3,280.89 L	32,808.848 .00 L	
21AUG00 BUY LOT 475				190,295.320	

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ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		1,952,429.97	3,805.94 L	.00 L	
565	2,000,000.00	2,068,974.89	22JUL02 -68,974.89	25JUL02 1.000000 .00	12MAR01 TO 12MAR01 198,216.060
12MAR01 BUY LOT 329		2,095,143.74	-95,143.74 L	198,216.060 .00 L	
608	1,400,000.01	1,543,101.31	26JUL02 -143,101.30	31JUL02 1.000000 .00	12MAR01 TO 12MAR01 147,835.270
12MAR01 BUY LOT 329		1,562,618.79	-162,618.78 L	147,835.270 .00 L	
697	800,000.00	813,084.99	22AUG02 -13,084.99	23AUG02 1.000000 .00	12MAR01 TO 23MAR01 77,896.790
12MAR01 BUY LOT 329		822,694.89	-23,349.93 L	77,833.008 .00 L	
23MAR01 BUY LOT 444		676.09	-21.05 L	63.782 .00 L	
721	800 000.00	802,150.06	04SEP02 -2,150.06	05SEP02 1.000000 .00	23MAR01 TO 31DEC01 76,849.180
22JUN01 BUY LOT 015		256,059.39	-6,706.88 L	23,953.170 .00 L	
SEP01 BUY LOT 196		225,786.81	-11,134.68 S	20,619.800 .00 S	
MAR01 BUY LOT 444		106,531.57	-1,909.52 L	10,050.148 .00 L	
14DEC01 BUY LOT 706		37,750.35	-1,023.14 S	3,528.070 .00 S	
14DEC01 BUY LOT 707		109,236.62	-2,960.61 S	10,209.030 .00 S	
31DEC01 BUY LOT 708		91,426.12	-3,056.03 S	8,488.962 .00 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	132		05DEC02 10DEC02	1.000000	31DEC01 TO 21MAR02
	400,000.00	395,683.77	4,316.23	.00	37,914.690
21MAR02 BUY LOT	520	217,662.51	206.52 S	.00 S	20,651.092
31DEC01 BUY LOT	708	185,928.95	-3,797.98 S	.00 S	17,263.598
	204		18DEC02 23DEC02	1.000000	21MAR02 TO 01APR02
	400,000.00	396,412.30	3,587.70	.00	37,986.700
01APR02 BUY LOT	436	399,101.55	-1,510.27 S	.00 S	37,757.952
21MAR02 BUY LOT	520	2,411.00	-2.28 S	.00 S	228.748
	222		06JAN03 09JAN03	1.000000	01APR02 TO 01APR02
	700,000.00	704,041.90	-4,041.90	.00	67,502.410
01APR02 BUY LOT	436	713,500.47	-13,500.47 S	.00 S	67,502.410
	225		08JAN03 13JAN03	1.000000	01APR02 TO 18APR02
	1,400,000.00	1,388,006.60	11,993.40	.00	133,079.850
01APR02 BUY LOT	436	1,387,397.98	-6,562.92 S	.00 S	131,258.088
18APR02 BUY LOT	625	19,602.16	-437.22 S	.00 S	1,821.762
	342		28FEB03 06MAR03	1.000000	18APR02 TO 18APR02
	2,450,000.00	2,359,482.99	90,517.01	.00	226,223.450
18APR02 BUY LOT	625	2,434,164.34	15,835.66 S	.00 S	226,223.450

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	478		27MAR03 28MAR03	1.000000	18APR02 TO 18APR02
	600,000.00	580,682.27	19,317.73	.00	55,658.630
18APR02 BUY LOT	625	598,886.86	1,113.14 S	.00 S	55,658.630
	479		01APR03 02APR03	1.000000	18APR02 TO 18APR02
	400,000.00	382,158.43	17,841.57	.00	36,630.040
18APR02 BUY LOT	625	394,139.23	5,860.77 S	.00 S	36,630.040
	508		08APR03 09APR03	1.000000	18APR02 TO 30MAY02
	2,100,000.00	2,006,331.55	93,668.45	.00	192,307.690
30MAY02 BUY LOT	168	1,109,800.17	22,818.33 S	.00 S	103,719.642
18APR02 BUY LOT	625	953,207.41	14,174.09 S	.00 S	88,588.048
	529		10APR03 11APR03	1.000000	30MAY02 TO 30MAY02
	500,000.00	479,013.94	20,986.06	.00	45,913.680
30MAY02 BUY LOT	168	491,276.38	8,723.62 S	.00 S	45,913.680
	545		21APR03 22APR03	1.000000	30MAY02 TO 30MAY02
	200,000.00	188,319.91	11,680.09	.00	18,050.540
30MAY02 BUY LOT	168	193,140.78	6,859.22 S	.00 S	18,050.540
	557		25APR03 28APR03	1.000000	30MAY02 TO 30MAY02

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
		600,000.00	554,451.29	45,548.71		.00	
30MAY02	BUY LOT 168		568,644.87	31,355.13 S		.00 S	53,144.380
					28APR03 01MAY03	1.000000	30MAY02 TO 30MAY02
	561	400,000.00	369,961.82	30,038.18		.00	35,460.990
30MAY02	BUY LOT 168		379,432.59	20,567.41 S		.00 S	35,460.990
					07MAY03 08MAY03	1.000000	30MAY02 TO 30MAY02
	606	400,000.00	359,136.83	40,863.17		.00	34,423.410
30MAY02	BUY LOT 168		368,330.49	31,669.51 S		.00 S	34,423.410
					12MAY03 13MAY03	1.000000	30MAY02 TO 30MAY02
	618	300,000.00	270,049.77	29,950.23		.00	25,884.380
30MAY02	BUY LOT 168		276,962.87	23,037.13 S		.00 S	25,884.380
					15MAY03 16MAY03	1.000000	30MAY02 TO 30MAY02
	638	300,000.00	270,750.66	29,249.34		.00	25,951.560
30MAY02	BUY LOT 168		277,681.69	22,318.31 S		.00 S	25,951.560
					28MAY03 29MAY03	1.000000	30MAY02 TO 30MAY02
	669	100,000.00	89,018.12	10,981.88		.00	8,532.423
30MAY02	BUY LOT 168		91,296.93	8,703.07 S		.00 S	8,532.423

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
					02JUN03 05JUN03	1.000000	30MAY02 TO 30MAY02
	682	500,000.00	444,711.18	55,288.82		.00	42,625.746
30MAY02	BUY LOT 168		456,095.48	43,904.52 L		.00 L	42,625.746
					05JUN03 06JUN03	1.000000	30MAY02 TO 30MAY02
	709	650,000.00	572,270.10	77,729.90		.00	54,852.321
30MAY02	BUY LOT 168		586,919.83	63,080.17 L		.00 L	54,852.321
722005873 TOTAL		20,400,000.01	20,083,897.20	316,102.81		.00	316,102.81
USD TOTAL		86,703,037.05	86,264,150.62	438,886.43		.00	438,886.43
PREFERRED STOCK							
			USD - US DOLLAR				
23324D201	DG FUNDING TRUST FRN		TR PFD SECS 144A		02JUN03 05JUN03	1.000000	31JUL00 TO 31JUL00
	691	1,612,500.00	1,500,000.00	112,500.00		.00	150.000
31JUL00	BUY LOT 049		1,500,000.00	112,500.00 L		.00 L	150.000
					26JUN03 01JUL03	1.000000	31JUL00 TO 31JUL00
	779	642,880.80	600,000.00	42,880.80		.00	60.000
31JUL00	BUY LOT 049		600,000.00	42,880.80 L		.00 L	60.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
23324D2D1 TOTAL	2,255,380.80	2,100,000.00	155,380.80	.00	155,380.80
USD TOTAL	2,255,380.80	2,100,000.00	155,380.80	.00	155,380.80
EQUITY TOTAL	88,958,417.85	88,364,150.62	594,267.23	.00	594,267.23

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
FIXED INCOME					
CMO					
		USD - US DOLLAR			
126690K54	CWMBS INC MTG 1994 303	25JUN2009 6.500	28JUN02 01JUL02	1.000000	09APR02 TO 09APR02 -1,447,127.32
CXL	-1,494,158.97	-1,493,763.26	-395.71	.00	
09APR02 BUY LOT 500		-1,493,763.26	-395.71 S	1,447,127.32 .00 S	
	603		28JUN02 01JUL02	1.000000	09APR02 TO 09APR02 1,399,593.65
	1,445,080.44	1,444,697.74	382.70	.00	
09APR02 BUY LOT 500		1,444,697.74	382.70 S	1,399,593.65 .00 S	
	612		25JUL02 25JUL02	1.000000	09APR02 TO 09APR02 47,533.67
	47,533.67	49,065.52	-1,531.85	.00	
09APR02 BUY LOT 500		49,065.52	-1,531.85 S	47,533.67 .00 S	
126690K54 TOTAL	-1,544.86	.00	-1,544.86	.00	-1,544.86
20846QCP1	CONSECO FINANCE 2000 3MFD 070	01DEC2031 8.480	06NOV02 12NOV02	1.000000	31JUL00 TO 31JUL00 1,600,000.00
	1,656,750.00	1,600,000.00	56,750.00	.00	
31JUL00 BUY LOT 572		1,600,000.00	56,750.00 L	1,600,000.00 .00 L	
23321P6X1	DLJ MTG ACCEP CORP FNT SER 2 409	27FEB2029 6.240	28JUN02 01JUL02	1.000000	08MAR02 TO 08MAR02 864,278.63

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
-L	-875,622.28	-878,525.73	2,903.45	.00	
08MAR02 BUY LOT 386		-878,525.73	2,903.45 S	864,278.63 .00 S	
			28JUN02 01JUL02	1.000000	08MAR02 TO 08MAR02
604	804,242.47	806,909.23	-2,666.76	793,823.54 .00	
08MAR02 BUY LOT 386		806,909.23	-2,666.76 S	793,823.54 .00 S	
			27JUL02 04SEP02	1.000000	08MAR02 TO 08MAR02
624	70,455.09	71,616.50	-1,161.41	70,455.09 .00	
08MAR02 BUY LOT 386		71,616.50	-1,161.41 S	70,455.09 .00 S	
23321P6X1 TOTAL	-924.72	.00	-924.72	.00	-924.72
USD TOTAL	1,654,280.42	1,600,000.00	54,280.42	.00	54,280.42
CORPORATE BONDS					
		EUR - EURO CURRENCY			
GERMANY					
99MXJDII0 IRS EUR SWPV16068 + SWPV16068		17JUN2012 1.000	09JUL02 17JUL02	1.006137	08APR02 TO 08APR02
496	190,944.00 189,779.32	402,277.76 351,993.08	-211,333.76 -210,044.72	10,800,000.00 47,830.96	
08APR02 BUY LOT 561		351,993.08	-211,333.76 S -210,044.72 S	10,800,000.00 47,830.96 S	

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
GERMANY TOTAL	190,944.00 189,779.32	402,277.76 351,993.08	-211,333.76 -210,044.72	47,830.96	-162,213.76
EUR TOTAL	190,944.00 189,779.32	402,277.76 351,993.08	-211,333.76 -210,044.72	47,830.96	-162,213.76
		JPY - JAPANESE YEN			
99LXHEII1 INT RT SWAP 1.6692 6 P009335		18MAY2007 1.669	11JUL02 18JUL02	116.640000	16MAY00 TO 16MAY00
491	23,583,333.00 202,189.07	.00 .00	-23,583,333.00 -202,189.07	375,000,000.00 .00	BTC
16MAY00 BUY LOT 681		202,189.07	-23,583,333.00 L -202,189.07 L	375,000,000.00 .00 L	
99LXHSII0 INT RT SWAP 1.77685 P011562		12JAN2011 1.776	11JUL02 18JUL02	116.640000	10JAN01 TO 10JAN01
493	16,103,522.00 138,061.75	.00 .00	-16,103,522.00 -138,061.75	226,000,000.00 .00	BTC
10JAN01 BUY LOT 691		138,061.75	-16,103,522.00 L -138,061.75 L	226,000,000.00 .00 L	
JPY TOTAL	39,686,855.00 340,250.82	.00 .00	-39,686,855.00 -340,250.82	.00	-340,250.82
		USD - US DOLLAR			
317928AA7 FINOVA GROUP INC SR SECD N		15NOV2009 7.500	25JUN03 30JUN03	1.000000	22AUG01 TO 22AUG01
773	91,875.00	152,943.00	-61,068.00	210,000.00 .00	
22AUG01 BUY LOT 704		152,943.00	-61,068.00 L	210,000.00 .00 L	

STATE STREET.

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		LOCAL COST / BASE COST		LOCAL SECTY GN/LS / BASE SECTY GN/LS		BASE CURR GN/LS	NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR			
4509979P8	IRS USD 557	SWP020340	18DEC2007	6.000	17JUL02	19JUL02	1.000000
	166,500.00	109,500.00	-57,000.00			.00	3,000,000.00 BTC
12JUN02	BUY LOT 237		109,500.00	-57,000.00 S		.00 S	3,000,000.00
48599195S4	INTEREST RATE SWAP 5YR ROLLI 049		16FEB2005	1.000	01AUG00	01AUG00	1.000000
	.00	9,640.00	9,640.00			.00	7,800,000.00 BTC
31JUL00	BUY LOT 607		9,640.00	9,640.00 S		.00 S	7,800,000.00
842400D65	SOUTHERN CA EDISON CO 745		15JUL2025	7.125	13JUN03	18JUN03	1.000000
	255,625.00	240,142.50	15,482.50			.00	250,000.00
31JUL00	BUY LOT 017		240,142.50	15,482.50 L		.00 L	250,000.00
	774				25JUN03	30JUN03	1.000000
	459,562.50	432,256.50	27,306.00			.00	450,000.00
31JUL00	BUY LOT 017		432,256.50	27,306.00 L		.00 L	450,000.00
842400D65 TOTAL							
	715,187.50	672,399.00	42,788.50			00	42,788.50
USD TOTAL							
	973,562.50	944,482.00	-65,639.50			.00	-65,639.50

STATE STREET.

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		LOCAL COST / BASE COST		LOCAL SECTY GN/LS / BASE SECTY GN/LS		BASE CURR GN/LS	NET BASE GN/LS
FHLMC							
				USD - US DOLLAR			
31280MRL3	FED HM LN PC POOL E66791 355		01APR2012	6.500	28JUN02	01JUL02	1.000000
CXL	-349,971.14	-327,126.46	-22,844.68			.00	-336,106.74
31JUL00	BUY LOT 078		-327,126.46	-22,844.68 L		.00 L	336,106.74
	440				28JUN02	02JUL02	1.000000
	336,199.13	314,253.43	21,945.70			.00	322,880.32
31JUL00	BUY LOT 078		314,253.43	21,945.70 L		.00 L	322,880.32
	498				15JUL02	15JUL02	1.000000
	13,226.43	12,873.03	353.40			.00	13,226.42
31JUL00	BUY LOT 078		12,873.03	353.40 L		.00 L	13,226.42
31280MRL3 TOTAL							
	-545.58	.00	-545.58			.00	-545.58
31294JRL4	FED HM LN PC POOL E00491 357		01JUN2012	6.500	28JUN02	01JUL02	1.000000
CXL	-381,848.42	-356,922.81	-24,925.61			.00	-366,721.17
31JUL00	BUY LOT 551		-356,922.81	-24,925.61 L		.00 L	366,721.17
	441				28JUN02	02JUL02	1.000000
	378,731.21	354,009.08	24,722.13			.00	363,727.45
31JUL00	BUY LOT 551						-363,727.45

STATE STREET.

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(CONTINUED)				USD - US DOLLAR					
				354,009.08		24,722.13 L	.00 L		
	499				15JUL02	15JUL02	1.000000	31JUL00 TO 31JUL00	
		2,993.72		2,913.73		79.99	.00	2,993.72	
31JUL00	BUY LOT 551			2,913.73		79.99 L	.00 L	2,993.72	
31294JRL4 TOTAL		-123.49		.00		-123.49	.00		-123.49
3133TMLD6	FEDERAL HOME LN MTG PREASSIGN		15SEP2022 6.000		28JUN02	01JUL02	1.000000	07MAR02 TO 07MAR02	
	320							-5,948,709.00	
CXL		-6,082,554.95		-6,110,904.27		28,349.32	.00		
07MAR02	BUY LOT 246			-6,110,904.27		28,349.32 S	.00 S	5,948,709.00	
	644				28JUN02	01JUL02	1.000000	07MAR02 TO 07MAR02	
		5,875,796.86		5,903,182.53		-27,385.67	.00	5,746,500.60	
07MAR02	BUY LOT 246			5,903,182.53		-27,385.67 S	.00 S	5,746,500.60	
	645				01JUL02	15JUL02	1.000000	07MAR02 TO 07MAR02	
		202,208.40		207,721.74		-5,513.34	.00	202,208.40	
07MAR02	BUY LOT 246			207,721.74		-5,513.34 S	.00 S	202,208.40	
3133TMLD6 TOTAL		-4,549.69		.00		-4,549.69	.00		-4,549.69

STATE STREET.

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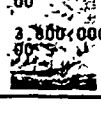
(CONTINUED)				USD - US DOLLAR					
USD TOTAL		-5,218.76		.00		-5,218.76	.00		-5,218.76
FNMA									
				USD - US DOLLAR					
01F052474	FNMA TBA JUL 15 SINGLE FAM		01DEC2099 5.500		21JUN02	18JUL02	1.000000	14JUN02 TO 14JUN02	
	273							-1,000,000.00	
CXL		-1,002,656.25		-997,847.22		-4,809.03	.00		
14JUN02	BUY LOT 271			-1,000,625.00		-2,031.25 S	.00 S	1,000,000.00	
	560				21JUN02	18JUL02	1.000000	14JUN02 TO 14JUN02	
		1,002,656.25		1,000,625.00		2,031.25	.00	1,000,000.00	
14JUN02	BUY LOT 559			1,000,625.00		2,031.25 S	.00 S	1,000,000.00	
01F052474 TOTAL		.00		2,777.78		-2,777.78	.00		-2,777.78
01F062671	FNMA TBA JUL 30 SINGLE FAM		01DEC2099 6.500		28JUN02	15JUL02	1.000000	28JUN02 TO 28JUN02	
	323							-3,800,000.00	
CXL		-3,862,046.86		-3,873,476.56		11,429.70	.00		
28JUN02	BUY LOT 309			-3,873,476.56		11,429.70 S	.00 S	3,800,000.00	
	404				28JUN02	15JUL02	1.000000	28JUN02 TO 28JUN02	
		3,862,046.88		3,869,666.67		-7,619.79	.00	3,800,000.00	
28JUN02	BUY LOT 401			3,873,476.56		-11,429.68 S	.00 S	3,800,000.00	



STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
08JUL02 BUY LOT 402				3,862,046.88		11,429.68 S		3,800,000.00 .00 S
410		3,873,476.56		3,869,666.66	28JUN02 15JUL02	3,809.90	1.000000	08JUL02 TO 08JUL02 3,800,000.00 .00
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
403		3,862,046.88		3,869,666.67	08JUL02 15JUL02	-7,619.79	1.000000	28JUN02 TO 28JUN02 3,800,000.00 .00
28JUN02 BUY LOT 309				3,873,476.56		-11,429.68 S		3,800,000.00 .00 S
01F062671 TOTAL		7,735,523.46		7,735,523.44		.02	.00	.02
31359FXV5	FEDERAL NATL MTG ASS REMIC TR		25DEC2023 6.500		28JUN02 02JUL02		1.000000	31JUL00 TO 01APR01
368		3,698,164.43		2,586,944.32		1,111,220.11		3,712,084.75 .00
31JUL00 BUY LOT 490				2,442,158.96		1,111,763.06 L		3,567,299.39 .00 L
25SEP00 BUY LOT 491				17,757.84		-66.59 L		17,757.84 .00 L
01OCT00 BUY LOT 492				17,854.03		-66.95 L		17,854.03 .00 L
01NOV00 BUY LOT 493				17,950.74		-67.32 L		17,950.74 .00 L
01DEC00 BUY LOT 494				18,047.97		-67.68 L		18,047.97 .00 L
01JAN01 BUY LOT 495				18,145.73		-68.05 L		18,145.73 .00 L
01FEB01 BUY LOT 496				18,244.02		-68.42 L		18,244.02 .00 L
01MAR01 BUY LOT 497				18,342.83		-68.79 L		18,342.83 .00 L
01APR01 BUY LOT 559				18,442.20		-69.15 L		18,442.20 .00 L

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
488		.00		.01	14JUL02 14JUL02	-.01	1.000000	01APR01 TO 01APR01 .01 .00
01APR01 BUY LOT 559				.01		-.01 L		.01 .00 L
31359FXV5 TOTAL		3,698,164.43		2,586,944.33		1,111,220.10	.00	1,111,220.10
31362VFL7	FNMA POOL 072171		01JAN2019 1.000		25JUN03 25JUN03		1.000000	31JUL00 TO 31JUL00
775		54,736.27		55,027.06		-290.79		54,736.27 .00
31JUL00 BUY LOT 650				55,027.06		-290.79 L		54,736.27 .00 L
31371EVA0	FNMA POOL 250009		01APR2009 6.500		28JUN02 01JUL02		1.000000	31JUL00 TO 31JUL00
311								-330,766.77
CXL		-345,237.82		-321,774.04		-23,463.78		.00
31JUL00 BUY LOT 200				-321,774.04		-23,463.78 L		330,766.77 .00 L
432		334,133.49		311,424.40	28JUN02 01JUL02	22,709.09	1.000000	31JUL00 TO 31JUL00 320,127.89 .00
31JUL00 BUY LOT 200				311,424.40		22,709.09 L		320,127.89 .00 L
589		10,638.87		10,349.64	25JUL02 25JUL02	289.23	1.000000	31JUL00 TO 31JUL00 10,638.88 .00
31JUL00 BUY LOT 200				10,349.64		289.23 L		10,638.88 .00 L

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / NET BASE GN/LS / DTL FUND RSN
(CONTINUED)		USD - US DOLLAR		
31371EVA0 TOTAL	-465.46	.00	-465.46	.00	-465.46
31371FBX9 FNMA POOL 250354	01SEP2010 6.500	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
307				-29,893.10
CXL	-31,200.92	-29,285.88	-1,915.04	.00	
31JUL00 BUY LOT 210		-29,285.88	-1,915.04 L	.00 L	29,893.10
		28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
423				28,906.00
	30,170.64	28,318.83	1,851.81	.00	
31JUL00 BUY LOT 210		28,318.83	1,851.81 L	.00 L	28,906.00
		25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
590				987.10
	987.10	967.05	20.05	.00	
31JUL00 BUY LOT 210		967.05	20.05 L	.00 L	987.10
31371FBX9 TOTAL	-43.18	.00	-43.18	.00	-43.18
31371FQV7 FNMA POOL 250768	01OCT2011 6.500	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
310				-125,134.64
CXL	-130,609.28	-121,888.97	-8,720.31	.00	
31JUL00 BUY LOT 574		-121,888.97	-8,720.31 L	.00 L	125,134.64
		28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
424				120,414.93
	125,683.08	117,291.68	8,391.40	.00	
31JUL00 BUY LOT 574					120,414.93

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / NET BASE GN/LS / DTL FUND RSN
(CONTINUED)		USD - US DOLLAR		
		117,291.68	8,391.40 L	.00 L	
		25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
591				4,719.71
	4,719.72	4,597.29	122.43	.00	
31JUL00 BUY LOT 574		4,597.29	122.43 L	.00 L	4,719.71
31371FQV7 TOTAL	-206.48	.00	-206.48	.00	-206.48
31375EXY2 FNMA POOL 332895	01DEC2010 6.000	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
314				-407,052.56
CXL	-421,299.40	-395,858.59	-25,440.81	.00	
31JUL00 BUY LOT 070		-395,858.59	-25,440.81 L	.00 L	407,052.56
		28JUN02 02JUL02	1.000000	31JUL00 TO 31JUL00
442				402,463.91
	416,550.15	391,396.13	25,154.02	.00	
31JUL00 BUY LOT 070		391,396.13	25,154.02 L	.00 L	402,463.91
		25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
614				4,588.65
	4,588.65	4,462.46	126.19	.00	
31JUL00 BUY LOT 070		4,462.46	126.19 L	.00 L	4,588.65
31375EXY2 TOTAL	-160.60	.00	-160.60	.00	-160.60
31375EX48 FNMA POOL 332899	01DEC2010 6.500	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
308				-215,376.50
CXL	-224,799.22	-216,991.80	-7,807.42	.00	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
31JUL00 BUY LOT 071		-216,991.80	-7,807.42 L	215,376.50 .00 L	
			28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
425	222,410.76	214,686.29	7,724.47	213,088.15 .00	
31JUL00 BUY LOT 071		214,686.29	7,724.47 L	213,088.15 .00 L	
			25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
592	2,288.35	2,305.51	-17.16	2,288.35 .00	
31JUL00 BUY LOT 071		2,305.51	-17.16 L	2,288.35 .00 L	
31375EX48 TOTAL	-100.11	.00	-100.11	.00	-100.11
31375QXQ2 FNMA POOL 341887		01APR2011 6.000	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
312 CXL	-76,061.47	-70,563.69	-5,497.78	-73,489.34 .00	
31JUL00 BUY LOT 209		-70,570.75	-5,490.72 L	73,489.34 .00 L	
			28JUN02 02JUL02	1.000000	31JUL00 TO 31JUL00
443	75,458.94	70,004.72	5,454.22	72,907.19 .00	
31JUL00 BUY LOT 209		70,011.72	5,447.22 L	72,907.19 .00 L	
			25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
593	582.15	558.97	23.18	582.15 .00	
31JUL00 BUY LOT 209				582.15	

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		559.03	23.12 L	.00 L	
31375QXQ2 TOTAL	-20.38	.00	-20.38	.00	-20.38
31376TCU9 FNMA POOL 364683		01NOV2011 7.000	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
305 CXL	-150,050.16	-141,370.30	-8,679.86	-142,438.60 .00	
31JUL00 BUY LOT 239		-141,370.30	-8,679.86 L	142,438.60 .00 L	
			28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
426	146,464.95	137,992.48	8,472.47	139,035.25 .00	
31JUL00 BUY LOT 239		137,992.48	8,472.47 L	139,035.25 .00 L	
			25JUL02 25JUL02	1.000000	31JUL00 TO 31JUL00
594	3,403.35	3,377.82	25.53	3,403.35 .00	
31JUL00 BUY LOT 239		3,377.82	25.53 L	3,403.35 .00 L	
31376TCU9 TOTAL	-181.86	.00	-181.86	.00	-181.86
31389C2L2 FNMA POOL 621879		01JAN2017 5.500	02JUL02 18JUL02	1.000000	12JUN02 TO 12JUN02
505	254,776.68	252,439.28	2,337.40	253,548.55 .00	
12JUN02 BUY LOT 501		252,439.28	2,337.40 S	253,548.55 .00 S	
31389EQJ7 FNMA POOL 623357		01JAN2017 5.500	02JUL02 18JUL02	1.000000	12JUN02 TO 12JUN02
506	566,845.77	561,645.35	5,200.42	564,113.35 .00	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
12JUN02 BUY LOT 502		561,645.35	5,200.42 S	.00 S	564,113.35
31389FX64 507	FNMA POOL 624501	01JAN2017 5.500	02JUL02 18JUL02	1.000000	12JUN02 TO 12JUN02
	183,305.34	181,623.63	1,681.71	.00	182,421.73
12JUN02 BUY LOT 503		181,623.63	1,681.71 S	.00 S	182,421.73
31389QQ35 678	FNMA POOL 632374	01JUL2017 5.500	02JUL02 19AUG02	1.000000	21JUN02 TO 21JUN02
	92,119.13	91,846.29	272.84	.00	91,903.73
21JUN02 BUY LOT 676		91,846.29	272.84 S	.00 S	91,903.73
31389XLN1 679	FNMA POOL 638533	01APR2017 5.500	02JUL02 19AUG02	1.000000	21JUN02 TO 21JUN02
	910,124.98	907,429.36	2,695.62	.00	907,996.86
21JUN02 BUY LOT 677		907,429.36	2,695.62 S	.00 S	907,996.86
31390ST35 508	FNMA POOL 654970	01JUL2017 5.500	02JUL02 18JUL02	1.000000	12JUN02 TO 12JUN02
	251,186.82	248,882.36	2,304.46	.00	249,976.00
12JUN02 BUY LOT 504		248,882.36	2,304.46 S	.00 S	249,976.00
USD TOTAL					
	13,745,604.81	12,624,138.88	1,121,465.93	.00	1,121,465.93

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
GNMA I					
		USD - US DOLLAR			
36203KK52 306	GNMA POOL 351416	15JAN2024 7.000	28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
CXL	-226,302.68	-210,115.52	-16,187.16	.00	-217,207.13
31JUL00 BUY LOT 130		-210,115.52	-16,187.16 L	.00 L	217,207.13
			28JUN02 01JUL02	1.000000	31JUL00 TO 31JUL00
444					211,625.00
	220,486.80	204,715.64	15,771.16	.00	
31JUL00 BUY LOT 130		204,715.64	15,771.16 L	.00 L	211,625.00
			15JUL02 15JUL02	1.000000	31JUL00 TO 31JUL00
548					5,582.13
	5,582.13	5,399.88	182.25	.00	
31JUL00 BUY LOT 130		5,399.88	182.25 L	.00 L	5,582.13
36203KK52 TOTAL					
	-233.75	.00	-233.75	.00	-233.75
36207K2X7 335	GNMA POOL 434690	15JAN2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
XL	-209,119.95	-202,171.64	-6,948.31	.00	-195,040.47
6JAN01 BUY LOT 560		-202,171.64	-6,948.31 L	.00 L	195,040.47
			28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
445					152,999.63
	164,044.29	158,593.68	5,450.61	.00	
16JAN01 BUY LOT 560					152,999.63

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		158,593.68	5,450.61 L	.00 L	
			15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
549	42,040.84	43,577.96	-1,537.12	.00	42,040.84
16JAN01 BUY LOT 560		43,577.96	-1,537.12 L	.00 L	42,040.84
36207K2X7 TOTAL	-3,034.82	.00	-3,034.82	.00	-3,034.82
36207TSH5 GNMA POOL 441620		15NOV2029 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
334					-80,009.88
CXL	-85,785.59	-82,935.22	-2,850.37	.00	
16JAN01 BUY LOT 561		-82,935.22	-2,850.37 L	.00 L	80,009.88
			28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
446	69,113.37	66,816.96	2,296.41	.00	64,460.15
16JAN01 BUY LOT 561		66,816.96	2,296.41 L	.00 L	64,460.15
			15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
550	15,549.73	16,118.26	-568.53	.00	15,549.73
16JAN01 BUY LOT 561		16,118.26	-568.53 L	.00 L	15,549.73
36207TSH5 TOTAL	-1,122.49	.00	-1,122.49	.00	-1,122.49
36207Y6X2 GNMA POOL 445814		15JUN2027 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
329					106,634.55
CXL	-114,332.23	-110,533.37	-3,798.86	.00	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
16JAN01 BUY LOT 562		-110,533.37	-3,798.86 L	.00 L	106,634.55
			28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
447	114,229.52	110,434.07	3,795.45	.00	106,538.75
16JAN01 BUY LOT 562		110,434.07	3,795.45 L	00 L	106,538.75
			15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
533	95.80	99.30	-3.50	.00	95.80
16JAN01 BUY LOT 562		99.30	-3.50 L	.00 L	95.80
36207Y6X2 TOTAL	-6.91	.00	-6.91	.00	-6.91
36208CPM3 GNMA POOL 446928		15JUN2027 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
330					-184,923.10
CXL	-198,272.24	-191,684.36	-6,587.88	.00	
16JAN01 BUY LOT 564		-191,684.36	-6,587.88 L	.00 L	184,923.10
			28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
448	198,017.70	191,438.28	6,579.42	.00	184,685.70
16JAN01 BUY LOT 564		191,438.28	6,579.42 L	.00 L	184,685.70
			15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
551	237.41	246.08	-8.67	.00	237.40
16JAN01 BUY LOT 564					237.40

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(CONTINUED)			USD - US DOLLAR				
			246.08	-8.67 L		.00 L	
36208CPM3 TOTAL							
		-17.13	.00	-17.13		.00	-17.13
36208SR79	GNMA POOL 459610		15NOV2027 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
331							-334,451.69
CXL		-358,594.92	-346,680.07	-11,914.85		.00	
16JAN01	BUY LOT 565		-346,680.07	-11,914.85 L		.00 L	334,451.69
				28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
449							334,141.40
		358,262.23	346,358.44	11,903.79		.00	
16JAN01	BUY LOT 565		346,358.44	11,903.79 L		.00 L	334,141.40
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
552							310.29
		310.28	321.63	-11.35		.00	
16JAN01	BUY LOT 565		321.63	-11.35 L		.00 L	310.29
36208SR79 TOTAL							
		-22.41	.00	-22.41		.00	-22.41
36208SR87	GNMA POOL 459611		15NOV2027 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
332							-204,779.75
CXL		-219,562.29	-212,267.02	-7,295.27		.00	
16JAN01	BUY LOT 566		-212,267.02	-7,295.27 L		.00 L	204,779.75
				28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
450							204,475.97
		219,236.58	211,952.13	7,284.45		.00	

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
16JAN01	BUY LOT 566		211,952.13	7,284.45 L		204,475.97 .00 L	
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
553							303.78
		303.78	314.89	-11.11		.00	
16JAN01	BUY LOT 566		314.89	-11.11 L		.00 L	303.78
36208SR87 TOTAL							
		-21.93	.00	-21.93		.00	-21.93
36209XVU1	GNMA POOL 484927		15OCT2028 8.500	28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01
333							-31,596.96
CXL		-33,877.87	-32,752.22	-1,125.65		.00	
16JAN01	BUY LOT 569		-32,752.22	-1,125.65 L		.00 L	31,596.96
				28JUN02	02JUL02	1.000000	16JAN01 TO 16JAN01
451							31,568.12
		33,846.94	32,722.33	1,124.61		.00	
16JAN01	BUY LOT 569		32,722.33	1,124.61 L		.00 L	31,568.12
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01
530							28.84
		28.84	29.89	-1.05		.00	
16JAN01	BUY LOT 569		29.89	-1.05 L		.00 L	28.84

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
36209XVU1 TOTAL	-2.09	.00	-2.09	00	-2.09
36210ABR7 GNMA POOL 486148		15MAR2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
336 CXL	-110,221.51	-106,559.24	-3,662.27	.00	-102,800 59
16JAN01 BUY LOT 570		-106,559.24	-3,662.27 L	.00 L	102,800.59
452	108,386.59	104,785.29	28JUN02 01JUL02 3,601.30	1.000000 .00	16JAN01 TO 16JAN01 101,089.21
16JAN01 BUY LOT 570		104,785.29	3,601.30 L	.00 L	101,089.21
554	1,711.37	1,773.95	15JUL02 15JUL02 -62.58	1.000000 .00	16JAN01 TO 16JAN01 1,711.38
16JAN01 BUY LOT 570		1,773.95	-62.58 L	.00 L	1,711.38
36210ABR7 TOTAL	-123.55	.00	-123.55	.00	-123.55
36210EF95 GNMA POOL 489892		15JUL2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
344 CXL	-182,173.07	-176,120.10	-6,052.97	.00	-169,907.85
16JAN01 BUY LOT 574		-176,120.10	-6,052.97 L	.00 L	169,907.85
453	154,890.52	149,744.05	28JUN02 01JUL02 5,146.47	1.000000 .00	16JAN01 TO 16JAN01 144,462.16
16JAN01 BUY LOT 574					144,462.16

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		149,744.05	5,146.47 L	.00 L	
555	25,445.69	26,376.05	15JUL02 15JUL02 -930.36	1.000000 .00	16JAN01 TO 16JAN01 25,445.69
16JAN01 BUY LOT 574		26,376.05	-930.36 L	.00 L	25,445.69
36210EF95 TOTAL	-1,836.86	.00	-1,836.86	.00	-1,836.86
362116HC0 GNMA POOL 512427		15MAY2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
341 CXL	-110,210.82	-106,548.90	-3,661.92	.00	-102,790.62
16JAN01 BUY LOT 587		-106,548.90	-3,661.92 L	.00 L	102,790.62
454	110,136.82	106,477.36	28JUN02 01JUL02 3,659.46	1.000000 .00	16JAN01 TO 16JAN01 102,721.60
16JAN01 BUY LOT 587		106,477.36	3,659.46 L	.00 L	102,721.60
531	69.02	71.54	15JUL02 15JUL02 -2.52	1.000000 .00	16JAN01 TO 16JAN01 69.02
16JAN01 BUY LOT 587		71.54	-2.52 L	.00 L	69.02
362116HC0 TOTAL	-4.98	.00	-4.98	.00	-4.98
36211KYL2 GNMA POOL 515615		15APR2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
338 CXL	-216,904.69	-209,697.71	-7,206.98	.00	-202,301.08

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
16JAN01 BUY LOT 589		-209,697.71	-7,206.98 L	202,301.08 .00 L	
455	216,612.78	209,415.50	28JUN02 01JUL02 7,197.28	1.000000 .00	16JAN01 TO 16JAN01 202,028.82
16JAN01 BUY LOT 589		209,415.50	7,197.28 L	202,028.82 .00 L	
556	272.26	282.21	15JUL02 15JUL02 -9.95	1.000000 .00	16JAN01 TO 16JAN01 272.26
16JAN01 BUY LOT 589		282.21	-9.95 L	272.26 .00 L	
36211KYL2 TOTAL	-19.65	.00	-19.65	.00	-19.65
36211LSX1 GNMA POOL 516334		15MAR2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
337 CXL	-21,734.45	-21,012.29	-722.16	-20,271.13 .00	
16JAN01 BUY LOT 591		-21,012.29	-722.16 L	20,271.13 .00 L	
457	21,719.55	20,997.88	28JUN02 02JUL02 721.67	1.000000 .00	16JAN01 TO 16JAN01 20,257.23
16JAN01 BUY LOT 591		20,997.88	721.67 L	20,257.23 .00 L	
529	13.90	14.41	15JUL02 15JUL02 -.51	1.000000 .00	16JAN01 TO 16JAN01 13.90
16JAN01 BUY LOT 591				13.90	

STATE STREET.

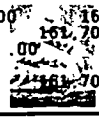
ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		14.41	-.51 L	.00 L	
36211LSX1 TOTAL	-1.00	.00	-1.00	.00	-1.00
36211L3X8 GNMA POOL 516614		15APR2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
339 CXL	-196,139.54	-189,622.51	-6,517.03	-182,933.99 .00	
16JAN01 BUY LOT 590		-189,622.51	-6,517.03 L	182,933.99 .00 L	
456	195,881.80	189,373.34	28JUN02 01JUL02 6,508.46	1.000000 .00	16JAN01 TO 16JAN01 182,693.61
16JAN01 BUY LOT 590		189,373.34	6,508.46 L	182,693.61 .00 L	
538	240.38	249.17	15JUL02 15JUL02 -8.79	1.000000 .00	16JAN01 TO 16JAN01 240.38
16JAN01 BUY LOT 590		249.17	-8.79 L	240.38 .00 L	
36211L3X8 TOTAL	-17.36	.00	-17.36	.00	-17.36
12AHS7 GNMA POOL 527741		15APR2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
340 AL	-123,741.89	-119,630.38	-4,111.51	-115,410.68 .00	
16JAN01 BUY LOT 593		-119,630.38	-4,111.51 L	115,410.68 .00 L	
458	123,655.27	119,546.64	28JUN02 01JUL02 4,108.63	1.000000 .00	16JAN01 TO 16JAN01 115,329.89

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
16JAN01 BUY LOT 593			119,546.64		4,108.63 L	.00 L	115,329.89	
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01	
535	80.79		83.74		-2.95	.00	80.79	
16JAN01 BUY LOT 593			83.74		-2.95 L	.00 L	80.79	
36212AHS7 TOTAL	-5.83		.00		-5.83	.00		-5.83
36212AY33 GNMA POOL 528230		15MAY2030 8.500		28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
342							-108,019.04	
CXL	-115,816.66		-111,968.49		-3,848.17	.00		
16JAN01 BUY LOT 594			-111,968.49		-3,848.17 L	.00 L	108,019.04	
				28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
459	115,711.32		111,866.65		3,844.67	.00	107,920.79	
16JAN01 BUY LOT 594			111,866.65		3,844.67 L	.00 L	107,920.79	
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01	
534	98.25		101.84		-3.59	.00	98.25	
16JAN01 BUY LOT 594			101.84		-3.59 L	.00 L	98.25	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR						
36212AY33 TOTAL	-7.09		.00		-7.09	.00		-7.09
36212BMF7 GNMA POOL 528758		15MAY2030 8.500		28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
343							-204,510.35	
CXL	-219,273.44		-211,987.78		-7,285.66	.00		
16JAN01 BUY LOT 595			-211,987.78		-7,285.66 L	.00 L	204,510.35	
				28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
460	199,900.46		193,258.49		6,641.97	.00	186,441.70	
16JAN01 BUY LOT 595			193,258.49		6,641.97 L	.00 L	186,441.70	
				15JUL02	15JUL02	1.000000	16JAN01 TO 16JAN01	
542	18,068.65		18,729.29		-660.64	.00	18,068.65	
16JAN01 BUY LOT 595			18,729.29		-660.64 L	.00 L	18,068.65	
36212BMF7 TOTAL	-1,304.33		.00		-1,304.33	.00		-1,304.33
36212FZK3 GNMA POOL 532746		15JUL2030 8.500		28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
345							-166,566.33	
CXL	-178,590 34		-172,656.41		-5,933.93	.00		
16JAN01 BUY LOT 596			-172,656.41		-5,933.93 L	.00 L	166,566.33	
				28JUN02	01JUL02	1.000000	16JAN01 TO 16JAN01	
461	173,380.03		167,619.22		5,760.81	.00	161,706.82	
16JAN01 BUY LOT 596							161,706.82	



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		167,619.22	5,760.81 L	.00 L	
			15JUL02 15JUL02	1.000000	16JAN01 TO 16JAN01
543	4,859.51	5,037.19	-177.68	.00	4,859.51
16JAN01 BUY LOT 596		5,037.19	-177.68 L	.00 L	4,859.51
36212FZK3 TOTAL	-350.80	.00	-350.80	.00	-350.80
36212GVT6 GNMA POOL 533526		15NOV2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
347	-186,680.55	-180,477.82	-6,202.73	.00	-174,111.85
CXL					
16JAN01 BUY LOT 597		-63,137.14	-2,169.94 L	.00 L	60,910.13
16JAN01 BUY LOT 598		-117,340.65	-4,032.82 L	.00 L	113,201.72
			28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
462	186,561.64	180,362.88	6,198.76	.00	174,000.96
16JAN01 BUY LOT 597		63,137.14	2,169.94 L	.00 L	60,910.13
16JAN01 BUY LOT 598		117,225.71	4,028.85 L	.00 L	113,090.83
			15JUL02 15JUL02	1.000000	16JAN01 TO 16JAN01
537	110.89	114.94	-4.05	.00	110.89
16JAN01 BUY LOT 598		114.94	-4.05 L	.00 L	110.89

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
36212GVT6 TOTAL	-8.02	.00	-8.02	.00	-8.02
36212YNR0 GNMA POOL 547700		15AUG2030 8.500	28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
346	-116,388.52	-112,521.34	-3,867.18	.00	-108,552.39
CXL					
16JAN01 BUY LOT 599		-55,115.98	-1,894.25 L	.00 L	53,171.88
16JAN01 BUY LOT 600		-57,405.36	-1,972.93 L	.00 L	55,380.51
			28JUN02 01JUL02	1.000000	16JAN01 TO 16JAN01
463	100,892.77	97,540.46	3,352.31	.00	94,099.93
16JAN01 BUY LOT 599		55,115.98	1,894.25 L	.00 L	53,171.88
16JAN01 BUY LOT 600		42,424.48	1,458.06 L	.00 L	40,928.05
			15JUL02 15JUL02	1.000000	16JAN01 TO 16JAN01
544	14,452.46	14,980.88	-528.42	.00	14,452.46
16JAN01 BUY LOT 600		14,980.88	-528.42 L	.00 L	14,452.46
36212YNR0 TOTAL	-1,043.29	.00	-1,043.29	.00	-1,043.29
SD TOTAL	-9,184.29	.00	-9,184.29	.00	-9,184.29

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
GOVERNMENT ISSUES					
USD - US DOLLAR					
313397C82 FEDERAL HOME LN MTG DISC NT		22AUG2002 0.010	22AUG02 22AUG02	1.000000	15AUG02 TO 15AUG02
690	1,200,000.00	1,199,596.34	403.66	.00	1,200,000.00
15AUG02 BUY LOT 675		1,199,596.34	403.66 S	.00 S	1,200,000.00
912810DX3 UNITED STATES TREAS BDS		15NOV2016 7.500	08APR03 09APR03	1.000000	24FEB03 TO 24FEB03
507	1,038,406.25	1,049,333.60	-10,927.35	.00	800,000.00
24FEB03 BUY LOT 312		1,049,333.60	-10,927.35 S	.00 S	800,000.00
9128272M3 UNITED STATES TREAS INFLATION		15JAN2007 3.375	28FEB03 28FEB03	1.000000	31JUL01 TO 31JUL01
346 ADJC-	.00	.00	.00	.00	1,458.00
31JUL01 BUY LOT 446		.00	.00	.00	1,458.00
			30JUN03 30JUN03	1.000000	31JUL01 TO 16MAY03
783 ADJC-	.00	.00	.00	.00	1,547.00
31JUL01 BUY LOT 446		.00	.00	.00	1,325.29
16MAY03 BUY LOT 647		.00	.00	.00	221.71
9128272M3 TOTAL					
9128273A8 UNITED STATES TREAS INFLATION		15JUL2002 3.625	15JUL02 15JUL02	1.000000	26SEP00 TO 26DEC00
786	561,230.00	517,907.83	43,322.17	.00	561,230.00
26SEP00 BUY LOT 125					507.00

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
26DEC00 BUY LOT 137		84,416.53	7,090.47 L	00 L	469,723.00
		435,138.84	34,584.16 L	.00 L	
9128276X5 UNITED STATES TREAS NTS		15MAY2006 4.625	18JUN03 18JUN03	1.000000	31MAY02 TO 31MAY02
749	8,418,865.18	8,344,002.73	74,862.45	.00	8,200,000.00
31MAY02 BUY LOT 083		8,357,420.32	61,444.86 L	.00 L	8,200,000.00
29OCT01 BUY LOT 322		8,516,540.25	97,675.07 L	.00 L	8,200,000.00
			18JUN03 18JUN03	1.000000	29OCT01 TO 29OCT01
750	8,418,865.18	8,493,727.62	74,862.44	.00	8,200,000.00 BTC
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
9128276X5 TOTAL					
	16,837,730.36	16,837,730.35	149,724.89	.00	149,724.89
912828AU4 UNITED STATES TREAS DTD		15FEB2013 3.875	12FEB03 18FEB03	1.000000	12FEB03 TO 12FEB03
295	796,392.00	794,432.01	1,959.99	.00	800,000.00
12FEB03 BUY LOT 288		794,432.01	1,959.99 S	.00 S	800,000.00
USD TOTAL					
	20,433,758.61	20,399,000.13	184,483.36	.00	184,483.36
MUNICIPALS					
		USD - US DOLLAR			
542690B66 LONG ISLAND PWR AUTH GEN SER A		01DEC2022 5.125	17JUL02 28AUG02	1.000000	17JUL02 TO 17JUL02
705					1,000,000.00

STATE STREET.

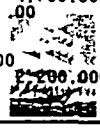
ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST		LOCAL SECTY GN/LS / BASE SECTY GN/LS		BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
	1,004,290.00	1,004,100.00		190.00		.00	
17JUL02 BUY LOT 688		1,004,100.00		190.00 S		.00 S	1,000,000.00
542690PQ9 602	LONG ISLAND PWR AUTH FLTR CTFS	01DEC2022	1.000	17JUL02	25JUL02	1.000000	31JUL00 TO 31JUL00
	496,520.00	424,710.00		71,810.00		.00	500,000.00
31JUL00 BUY LOT 558		424,710.00		71,810.00 L		.00 L	500,000.00
542690PS5 582	LONG ISLAND PWR AUTH RESIDUAL	01DEC2026	1.000	23JUL02	25JUL02	1.000000	31JUL00 TO 31JUL00
	1,001,970.00	843,140.00		158,830.00		.00	1,000,000.00
31JUL00 BUY LOT 559		843,140.00		158,830.00 L		.00 L	1,000,000.00
544712KP6 527	LOS ANGELES CNTY CA REF PROP	01JUL2023	5.000	18JUL02	25JUL02	1.000000	18JUL02 TO 18JUL02
	994,670.00	990,990.00		3,680.00		.00	1,000,000.00
18JUL02 BUY LOT 525		990,990.00		3,680.00 S		.00 S	1,000,000.00
544712QB1 652	LOS ANGELES CNTY CA RESIDUAL	01JUL2023	1.000	18JUL02	25JUL02	1.000000	31JUL00 TO 31JUL00
	484,590.00	423,560.00		61,030.00		.00	500,000.00
31JUL00 BUY LOT 063		423,560.00		61,030.00 L		.00 L	500,000.00
576018FD2 579	MASSACHUSETTS ST TPK RESIDUAL	01JAN2037	1.000	23JUL02	25JUL02	1.000000	31JUL00 TO 31JUL00
	598,221.00	484,861.00		113,360.00		.00	650,000.00
31JUL00 BUY LOT 061		484,861.00		113,360.00 L		.00 L	650,000.00

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST		LOCAL SECTY GN/LS / BASE SECTY GN/LS		BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
USD TOTAL							
	4,580,261.00	4,171,361.00		408,900.00		.00	408,900.00
OTHER ASSET BACKED							
		USD - US DOLLAR					
909284AB7 037	UNITED AIR LINES 92 A	07APR2016	9.350	27JUN03	30JUN03	1.000000	31JUL00 TO 31JUL00
	403,200.00	1,634,119.20		-1,230,919.20		.00	1,440,000.00
31JUL00 BUY LOT 072		1,634,119.20		-1,230,919.20 L		.00 L	1,440,000.00
USD TOTAL							
	403,200.00	1,634,119.20		-1,230,919.20		.00	-1,230,919.20
FIXED INCOME TOTAL							
	42,306,294.43	41,725,094.29		-92,127.58		47,830.96	-44,296.62

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
CASH EQUIV					
GOVERNMENT ISSUES					
		USD - US DOLLAR			
313385M78 FEDERAL HOME LN BK CONS DSC NT		01NOV2002 0.010	16SEP02 16SEP02	1.000000	
753	399,141.33	398,291.22	850.11	.00	400,000.00
02AUG02 BUY LOT 621		.00	.00 S	.00	400,000.00
			20SEP02 20SEP02	1.000000	
771	798,450.67	796,582.45	1,868.22	.00	800,000.00
02AUG02 BUY LOT 621		.00	.00 S	.00	800,000.00
313385M78 TOTAL	1,197,592.00	1,194,873.67	2,718.33	.00	2,718.33
313397D81 FEDERAL HOME LN MTG DISC NTS		30AUG2002 0.010	08JUL02 08JUL02	1.000000	
398	1,296,698.54	1,287,507.36	9,191.18	.00	1,300,000.00
26FEB02 BUY LOT 178		.00	.00 S	.00	1,300,000.00
313589D67 FEDERAL NATL MTG ASSN DISC NTS		28AUG2002 0.010	02JUL02 02JUL02	1.000000	
366	4,687,125.91	4,656,094.17	31,031.74	.00	4,700,000.00
04MAR02 BUY LOT 213		.00	.00 S	.00	4,700,000.00
			08JUL02 08JUL02	1.000000	
396					2,200,000.00



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	2,194,639.33	2,179,448.34	15,190.99	.00	
04MAR02 BUY LOT 213		.00	.00 S	.00	2,200,000.00
313589D67 TOTAL	6,881,765.24	6,835,542.51	46,222.73	.00	46,222.73
912795KW0 UNITED STATES TREAS BILLS		15AUG2002 0.010	08JUL02 08JUL02	1.000000	
393	499,134.44	497,417.69	1,716.75	.00	500,000.00
08JUL02 BUY LOT 393		.00	.00 S	.00	500,000.00
USD TOTAL	9,875,190.22	9,815,341.23	59,848.99	.00	59,848.99
SHORT TERMS					
		USD - US DOLLAR			
00181R002 ANZ DELAWARE INC DTC MMI 6		05AUG2002 1.770	08JUL02 08JUL02	1.000000	
399	2,296,851.56	2,292,875.75	3,975.81	.00	2,300,000.00
08JUL02 BUY LOT 399		.00	.00 S	.00	2,300,000.00
			19JUL02 19JUL02	1.000000	
539	2,298,110.17	2,292,875.75	5,234.42	.00	2,300,000.00
08JUL02 BUY LOT 399		.00	.00 S	.00	2,300,000.00

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
00181R002	TOTAL								
	4,594,961.73			4,585,751.50			9,210.23	.00	9,210.23
0027A1000	ABBEY NATIONAL NA LL DTC MMI S	30JUL2002	1.750		19JUL02	19JUL02	1.000000		
	540								3,400,000.00
	3,398,202.72			3,397,025.00			1,177.72	.00	
19JUL02	BUY LOT 540								3,400,000.00
				.00			.00 S	.00	
06737J006	BARCLAYS U S FUND DTC CP GE	27MAY2003	1.220		01MAY03	01MAY03	1.000000		
	579								900,000.00
	897,950.00			897,956.50			-6.50	.00	
01MAY03	BUY LOT 575								900,000.00
				.00			.00 S	.00	
23636K000	DANSKE CORP DTC MMI G	20MAR2003	1.320		25FEB03	25FEB03	1.000000		
	326								700,000.00
	697,721.30			697,690.00			31.30	.00	
25FEB03	BUY LOT 314								700,000.00
				.00			.00 S	.00	
40410T007	HBOS TREAS SVCS PLC DTC MMI S	07OCT2002	1.700		16SEP02	16SEP02	1.000000		
	747								2,600,000.00
	2,597,345.83			2,592,387.78			4,958.05	.00	
16SEP02	BUY LOT 747								2,600,000.00
				.00			.00 S	.00	
					22JAN03	22JAN03	1.000000		
	249								1,000,000.00
	998,506.94			996,600.14			1,906.80	.00	
16SEP02	BUY LOT 747								1,000,000.00
				.00			.00 S	.00	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR					
					25FEB03	25FEB03	1.000000		
	327								500,000.00
	498,396.25			498,369.58			26.67	.00	
16SEP02	BUY LOT 747								500,000.00
				.00			.00 S	.00	
					25APR03	25APR03	1.000000		
	562								900,000.00
	898,943.75			898,937.50			6.25	.00	
16SEP02	BUY LOT 747								900,000.00
				.00			.00 S	.00	
					25FEB03	25FEB03	1.000000		
	328								700,000.00
	697,955.61			697,942.00			13.61	.00	
16SEP02	BUY LOT 747								700,000.00
				.00			.00 S	.00	
					26MAR03	26MAR03	1.000000		
	438								500,000.00
	499,135.00			499,114.58			20.42	.00	
16SEP02	BUY LOT 747								500,000.00
				.00			.00 S	.00	
					26MAR03	26MAR03	1.000000		
	437								200,000.00
	199,501.11			199,486.11			15.00	.00	
16SEP02	BUY LOT 747								200,000.00
				.00			.00 S	.00	
					25APR03	25APR03	1.000000		
	563								600,000.00
	598,478.33			598,458.34			19.99	.00	
16SEP02	BUY LOT 747								600,000.00

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		.00	.00 S	.00	
			01MAY03 01MAY03	1.000000	
580	398,978.22	398,972.22	6.00	.00	400,000.00
16SEP02 BUY LOT 747		.00	.00 S	.00	400,000.00
40410T007 TOTAL	7,387,241.04	7,380,268.25	6,972.79	.00	6,972.79
63253B008 NATIONAL AUSTRALIA F DTC CP GE		02OCT2002 1.750	16SEP02 16SEP02	1.000000	
748	2,398,154.67	2,396,733.33	1,421.34	.00	2,400,000.00
01NOV01 BUY LOT 289		.00	.00 S	.00	2,400,000.00
78009S006 ROYAL BK OF SCOTLAND DTC ST GE		02JUL2003 1.255	06JUN03 06JUN03	1.000000	
715	599,278.75	599,267.92	10.83	.00	600,000.00
06JUN03 BUY LOT 714		.00	.00 S	.00	600,000.00
86958U005 SVENSKA HANDLSBN MMI DTC G		07MAR2003 1.295	22JAN03 22JAN03	1.000000	
246	1,198,166.67	1,197,237.33	929.34	.00	1,200,000.00
22JAN03 BUY LOT 246		.00	.00 S	.00	1,200,000.00
			26MAR03 26MAR03	1.000000	
447	699,248.86	699,246.53	2.33	.00	700,000.00
22JAN03 BUY LOT 246		.00	.00 S	.00	700,000.00

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
86958U005 TOTAL	1,897,415.53	1,896,483.86	931.67	.00	931.67
90262D006 UBS FIN DEL LLC DISC DTC MMI G		19SEP2002 1.740	16SEP02 16SEP02	1.000000	
749	399,941.67	399,729.34	212.33	.00	400,000.00
19SEP01 BUY LOT 060		.00	.00 S	.00	400,000.00
			22JAN03 22JAN03	1.000000	
250	2,095,406.25	2,090,647.71	4,758.54	.00	2,100,000.00
19SEP01 BUY LOT 060		.00	.00 S	.00	2,100,000.00
90262D006 TOTAL	2,495,347.92	2,490,377.05	4,970.87	.00	4,970.87
USD TOTAL	24,366,273.66	24,341,553.41	24,720.25	.00	24,720.25
CASH EQUIV TOTAL	34,241,463.88	34,156,894.64	84,569.24	.00	84,569.24

STATE STREET.

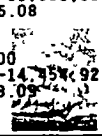
ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET	DTL FUND RSN / BASE GN/LS
SN CASH							
SECURITY SETTLEMENTS							
EUR - EURO CURRENCY							
++ EUR ++ 1401	32,480.00 32,104.87	32,480.00 30,737.82	01JUL02 .00 .00	01JUL02	1.011685 1,367.05	32,480.00	SS
++ EUR ++ 1402	22,040.00 21,725.92	22,040.00 20,857.81	02JUL02 .00 .00	02JUL02	1.014456 868.11	22,040.00	SS
++ EUR ++ 1403	10,440.00 10,325.16	10,440.00 9,880.01	03JUL02 .00 .00	03JUL02	1.011122 445.15	10,440.00	SS
++ EUR ++ 1406	30,160.00 29,609.60	30,160.00 28,639.93	05JUL02 .00 .00	05JUL02	1.018589 969.67	30,160.00	SS
++ EUR ++ 1407	73,080.00 71,154.35	73,080.00 69,396.74	09JUL02 .00 .00	09JUL02	1.027063 1,757.61	73,080.00	SS
++ EUR ++ 1411	7,099.20 7,055.84	7,099.20 6,755.15	11JUL02 .00 .00	11JUL02	1.006137 300.69	7,099.20	SS
EUR TOTAL	175,299.20 171,975.74	175,299.20 166,267.46	.00 .00		5,708.28		5,708.28

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET	DTL FUND RSN / BASE GN/LS
CURRENCY TRADES							
CAD - CANADIAN DOLLAR							
++ CAD ++ 1427	842,233.74 535,669.87	842,233.74 550,678.95	29JUL02 .00 .00	29JUL02	1.572300 -15,009.08	842,233.74	CT
++ CAD ++ 1421	1,053,000.00 688,415.27	1,053,000.00 688,484.57	12JUL02 .00 .00	12JUL02	1.529600 -69.30	1,053,000.00	CT
++ CAD ++ 1455	68.04 44.65	68.04 42.97	23JAN03 .00 .00	23JAN03	1.524000 1.68	68.04	CT
CAD TOTAL	1,895,301.78 1,224,129.79	1,895,301.78 1,239,206.49	.00 .00		-15,076.70		-15,076.70
EUR - EURO CURRENCY							
++ EUR ++ 1422	190,944.00 192,461.95	190,944.00 186,401.73	17JUL02 .00 .00	17JUL02	0.992113 6,060.22	190,944.00	CT
++ EUR ++ 1449	509,000.00 500,066.81	509,000.00 500,765.85	23SEP02 .00 .00	23SEP02	1.017864 -699.04	509,000.00	CT
EUR ++ 1413	796,000.00 790,149.73	796,000.00 777,064.34	11JUL02 .00 .00	11JUL02	1.007404 13,085.39	796,000.00	CT
++ EUR ++ 1440	727,000.00 717,294.29	727,000.00 714,599.63	14AUG02 .00 .00	14AUG02	1.013531 2,694.66	727,000.00	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
++ EUR ++	1452	600,000.00 585,509.80	600,000.00 585,651.53	26SEP02 / 26SEP02 .00 .00	1.024748 600,000.00 -141.73	CT
++ EUR ++	1453	127,000.00 123,932.91	127,000.00 123,962.90	26SEP02 / 26SEP02 .00 .00	1.024748 127,000.00 -29.99	CT
EUR TOTAL		2,949,944.00 2,909,415.49	2,949,944.00 2,888,445.98	.00 .00	20,969.51	20,969.51
			GBP - POUND STERLING			
++ GBP ++	1459	-619.07 -985.90	-619.07 -939.74	18FEB03 / 18FEB03 .00 .00	0.627924 -619.07 -46.16	CT BTC
GBP TOTAL		-619.07 -985.90	-619.07 -939.74	.00 .00	-46.16	-46.16
			JPY - JAPANESE YEN			
++ JPY ++	1434	-1,852,174.00 -15,872.60	-1,852,174.00 -15,769.62	12JUL02 / 12JUL02 .00 .00	116.690000 -1,852,174.00 -102.98	CT BTC
++ JPY ++	1435	-39,686,855.00 -338,726.20	-39,686,855.00 -338,040.12	18JUL02 / 18JUL02 .00 .00	117.165000 -39,686,855.00 -686.08	CT BTC
++ JPY ++	1458	-14,454,921.00 -121,546.53	-14,454,921.00 -119,188.44	18FEB03 / 18FEB03 .00 .00	118.925000 -14,454,921.00 -2,358.09	CT BTC



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
++ JPY ++	1460	-118,736.00 -1,013.24	-118,736.00 -979.04	26FEB03 / 26FEB03 .00 .00	117.185000 -118,736.00 -34.20	CT BTC
++ JPY ++	1462	-5,232.00 -43.75	-5,232.00 -44.26	10APR03 / 10APR03 .00 .00	119.575000 -5,232.00 .51	CT BTC
++ JPY ++	1442	-32,894,000.00 -280,521.92	-32,894,000.00 -280,742.92	15AUG02 / 15AUG02 .00 .00	117.260000 -32,894,000.00 221.00	CT BTC
++ JPY ++	1445	-32,894,000.00 -277,586.50	-32,894,000.00 -277,590.55	06SEP02 / 06SEP02 .00 .00	118.500000 -32,894,000.00 4.05	CT BTC
JPY TOTAL		-121,905,918.00 -1,035,310.74	-121,905,918.00 -1,032,354.95	.00 .00	-2,955.79	-2,955.79
MISCELLANEOUS RECEIPT						
			JPY - JAPANESE YEN			
++ JPY ++	1431	-138,210.00 -1,184.42	-138,210.00 -1,175.74	12JUL02 / 12JUL02 .00 .00	116.690000 -138,210.00 -8.68	MR BTC
JPY TOTAL		-138,210.00 -1,184.42	-138,210.00 -1,175.74	.00 .00	-8.68	-8.68

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
ELLANEOUS DISBURSEMEN						
	JPY - JAPANESE YEN					
++ JPY ++				12JUL01	12JUL01 124.065017	
1084	-1,990,385.00	-1,990,385.00	.00		-1,990,385.00	MD
CXL	-16,043.08	-16,258.45	.00		215.37	
JPY TOTAL						
	-1,990,385.00	-1,990,385.00	.00			
	-16,043.08	-16,258.45	.00		215.37	215.37
FOREIGN CASH TOTAL						
	3,251,996.88	3,243,191.05	.00		8,805.83	8,805.83

STATE STREET.

ASSET ID / TICKER / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
OPTIONS						
OPTION BOUGHTBACK						
	USD - US DOLLAR					
33599K913	EURODOLLAR FUTURES JUN03 98.75 CALL			08MAY03 09MAY03	1.000000	19SEP02 TO 19SEP02
611 BB	2,260.00	5,140.00	2,880.00		.00	16.00
19SEP02 BUY LOT 772		5,140.00	2,880.00 S		.00 S	16.00
33599Z985	EURODOLLAR FUTURES DEC03 98.75 CALL			08MAY03 09MAY03	1.000000	07JAN03 TO 07JAN03
644 BB	6,702.50	4,016.25	-2,686.25		.00	14.00
07JAN03 BUY LOT 522		4,016.25	-2,686.25 S		.00 S	14.00
				15MAY03 16MAY03	1.000000	07JAN03 TO 07JAN03
645 BB	2,572.50	1,721.25	-851.25		.00	6.00
07JAN03 BUY LOT 522		1,721.25	-851.25 S		.00 S	6.00
33599Z985 TOTAL						
	9,275.00	5,737.50	-3,537.50		.00	-3,537.50
99Z934	SWAP OPTION 3MO LIBOR 031020 6 CALL			28JUN02 02JUL02	1.000000	05APR02 TO 09APR02
528 BB	722,680.00	473,217.50	-249,462.50		17,800,000.00 .00	
05APR02 BUY LOT 486		165,200.00	-74,340.00 S		5,900,000.00 .00 S	
08APR02 BUY LOT 490		161,437.50	-94,342.50 S		6,300,000.00 .00 S	
09APR02 BUY LOT 510		146,580.00	-80,780.00 S		5,600,000.00 .00 S	

STATE STREET.

ASSET ID / TICKER	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
94499N985	U S TREAS NOTES 10YR FUTURES		FEB03 117 CALL	16JAN03 / 17JAN03	1.000000	26NOV02 TO 26NOV02
	237 BB	555.00	1,845.00	1,290.00	.00	8.00
26NOV02	BUY LOT 095		1,845.00	1,290.00 S	.00 S	8.00
	277 BB	245.00	1,614.38	07FEB03 / 07FEB03 1,369.38	1.000000 .00	26NOV02 TO 26NOV02 7.00
26NOV02	BUY LOT 095		1,614.38	1,369.38 S	.00 S	7.00
94499N985 TOTAL		800.00	3,459.38	2,659.38	.00	2,659.38
945996989	U S TREAS NOTES 10YR FUTURES		MAY03 116 CALL	03APR03 / 04APR03	1.000000	16JAN03 TO 07FEB03
	493 BB	19,687.80	20,027.66	339.86	.00	33.00
16JAN03	BUY LOT 238		4,745.04	-27.76 S	.00 S	8.00
16JAN03	BUY LOT 239		10,800.00	61.20 S	.00 S	18.00
07FEB03	BUY LOT 279		4,482.62	306.42 S	.00 S	7.00
94699Y922	U S TREAS BONDS FUTURES		AUG03 108 PUT	28MAY03 / 28MAY03	1.000000	09APR03 TO 11APR03
	673 BB	1,140.00	8,352.72	7,212.72	.00	4.00
09APR03	BUY LOT 525		4,063.34	3,493.34 S	.00 S	2.00
10APR03	BUY LOT 533		1,949.38	1,664.38 S	.00 S	1.00
11APR03	BUY LOT 539		2,340.00	2,055.00 S	.00 S	1.00

STATE STREET.

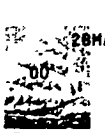
ASSET ID / TICKER	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
USD TOTAL						
17,800.088 CTRS		755,842.80	515,934.76	-239,908.04	.00	-239,908.04
OPTIONS BOUGHTBACK TOTAL						
17,800.088 CTRS		755,842.80	515,934.76	-239,908.04	.00	-239,908.04

STATE STREET.

ASSET ID / TICKER	SECURITY DESCRIPTION / LOT	MAT DATE / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
TONS							
OPTION EXPIRED-WRITE							
			USD - US DOLLAR				
944990947	US TREAS NOTE 10YR FUTURES FEB03 109 PUT			21FEB03	21FEB03	1.000000	26NOV02 TO 26NOV02
	323 XW						15.00
		.00	12,581.18	12,581.18		.00	
26NOV02	BUY LOT 096						15.00
			12,581.18	12,581.18 S		.00 S	
USD TOTAL							
	15 CTRS						
		.00	12,581.18	12,581.18		.00	12,581.18
OPTIONS EXPIRE-WRITTEN TOTAL							
	15 CTRS	.00	12,581.18	12,581.18		.00	12,581.18

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL - NOTIONAL / BASE - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST / FUTURE GN/LS	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
FUTURES							
SELL TO CLOSE							
			EUR - EURO CURRENCY				
	GERMANY						
GBL	99X052437	GERMANY FED REP BDS SEP02		1.006137			28MAY02 TO 30MAY02
413	116	09JUL02	1,299.20	12,266,068.47	155,072.33		
	11,600,000.00		1,291.28	11,454,591.96	154,126.45	.00	154,126.45
28MAY02	21	BUY LOT 055		2,216,550.00	32,104.80 S		
	2,100,000.00			2,058,177.37	31,908.97 S	.00 S	31,908.97 S
29MAY02	20	BUY LOT 068		2,113,000.00	28,576.00 S		
	2,000,000.00			1,968,364.57	28,401.70 S	.00 S	28,401.70 S
29MAY02	15	BUY LOT 069		1,585,800.00	20,382.00 S		
	1,500,000.00			1,477,251.56	20,257.68 S	.00 S	20,257.68 S
29MAY02	1	BUY LOT 070		105,730.00	1,348.80 S		
	100,000.00			98,492.75	1,340.57 S	.00 S	1,340.57 S
29MAY02	6	BUY LOT 071		634,440.00	8,032.80 S		
	600,000.00			591,012.41	7,983.80 S	.00 S	7,983.80 S
30MAY02	53	BUY LOT 089		5,610,548.47	64,627.93 S		
	5,300,000.00			5,261,293.30	64,233.73 S	.00 S	64,233.73 S
EUR TOTAL							
	116		1,299.20	12,266,068.47	.00 LT		
	11,600,000.00		1,291.28	11,454,591.96	.00 LT	.00 LT	.00 LT
					155,072.33 ST		
					154,126.45 ST	.00 ST	154,126.45 ST
					.00 S3		
					.00 S3	.00 S3	.00 S3
					.00 5Y		
					.00 5Y	.00 5Y	.00 5Y
			USD - US DOLLAR				
ED	28099W938	EURODOLLAR FUTURES SEP04		1.000000			28MAR03 TO 28MAR03
693	1	04JUN03					
	250,000.00		7.50	243,850.00	2,336.25	.00	2,336.25
28MAR03	1	BUY LOT 440		243,850.00	2,336.25 S		


STATE STREET.

TICKER LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL / BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
	(CONTINUED)				USD - US DOLLAR			
	250,000.00				243,850.00	2,336.25 S	.00 S	2,336.25 S
						1.000000		28MAR03 TO 10APR03
776	8	25JUN03						
	2,000,000.00			60.00	1,951,475.00	19,765.00	.00	19,765.00
28MAR03	2	BUY LOT	440		487,700.00	5,110.00 S		
	500,000.00				487,700.00	5,110.00 S	.00 S	5,110.00 S
10APR03	6	BUY LOT	532		1,463,775.00	14,655.00 S		
	1,500,000.00				1,463,775.00	14,655.00 S	.00 S	14,655.00 S
	28099W938 TOTAL							
				67.50	2,195,325.00	22,101.25 S	.00	22,101.25 S
				.00	.00	.00	.00	.00
ED	28099W946	EURODLLAR FUTURES	DEC04			1.000000		10MAR03 TO 10MAR03
694	1	04JUN03						
	250,000.00			7.50	243,750.00	1,892.50	.00	1,892.50
10MAR03	1	BUY LOT	373		243,750.00	1,892.50 S		
	250,000.00				243,750.00	1,892.50 S	.00 S	1,892.50 S
						1.000000		10MAR03 TO 10MAR03
777	6	25JUN03						
	1,500,000.00			45.00	1,462,500.00	10,530.00	.00	10,530.00
10MAR03	6	BUY LOT	373		1,462,500.00	10,530.00 S		
	1,500,000.00				1,462,500.00	10,530.00 S	.00 S	10,530.00 S
	28099W946 TOTAL							
				52.50	1,706,250.00	12,422.50 S	.00	12,422.50 S
				.00	.00	.00	.00	.00
ED	28099X944	EURODOLLAR FUTURES	JUN03			1.000000		19SEP02 TO 19SEP02
441	3	28MAR03						
	750,000.00			22.50	734,775.00	6,540.00	.00	6,540.00
19SEP02	3	BUY LOT	769		734,775.00	6,540.00 S		
	750,000.00				734,775.00	6,540.00 S	.00 S	6,540.00 S

TICKER LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL / BASE	NOTIONAL - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
	(CONTINUED)				USD - US DOLLAR			
ED	28099X969	EURODOLLAR FUTURES	DEC03			1.000000		04OCT02 TO 04OCT02
350	15	05MAR03						
	3,750,000.00			112.50	3,656,625.00	41,137.50	.00	41,137.50
04OCT02	15	BUY LOT	019		3,656,625.00	41,137.50 S		
	3,750,000.00				3,656,625.00	41,137.50 S	.00 S	41,137.50 S
						1.000000		04OCT02 TO 11OCT02
370	9	07MAR03						
	2,250,000.00			67.50	2,194,800.00	25,882.50	.00	25,882.50
04OCT02	6	BUY LOT	019		1,462,650.00	17,805.00 S		
	1,500,000.00				1,462,650.00	17,805.00 S	.00 S	17,805.00 S
11OCT02	3	BUY LOT	025		732,150.00	8,077.50 S		
	750,000.00				732,150.00	8,077.50 S	.00 S	8,077.50 S
						1.000000		11OCT02 TO 15OCT02
372	14	10MAR03						
	3,500,000.00			105.00	3,415,350.00	40,620.00	.00	40,620.00
11OCT02	11	BUY LOT	025		2,684,550.00	30,855.00 S		
	2,750,000.00				2,684,550.00	30,855.00 S	.00 S	30,855.00 S
15OCT02	3	BUY LOT	029		730,800.00	9,765.00 S		
	750,000.00				730,800.00	9,765.00 S	.00 S	9,765.00 S
	28099X969 TOTAL							
				285.00	9,266,775.00	107,640.00 S	.00	107,640.00 S
				.00	.00	.00	.00	.00
ED	28099X993	EURODOLLAR FUTURES	MAR05			1.000000		07MAY03 TO 07MAY03
692	1	04JUN03						
	250,000.00			7.50	243,712.50	1,355.00	.00	1,355.00
07MAY03	1	BUY LOT	607		243,712.50	1,355.00 S		
	250,000.00				243,712.50	1,355.00 S	.00 S	1,355.00 S
US	80299C964	U S TREAS BONDS FUTUDEC02				1.000000		05NOV02 TO 05NOV02
118	6	02DEC02						
	600,000.00			45.00	657,000.00	-3,795.00	.00	-3,795.00

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL / BASE	NOTIONAL / PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR			
JV02	6	BUY LOT	059		657,000.00	-3,795.00 S		
	600,000.00				657,000.00	-3,795.00 S	.00 S	-3,795.00 S
					1.000000			05NOV02 TO 05NOV02
134	6	05DEC02						
	600,000.00			45.00	657,062.50	-1,420.00	.00	-1,420.00
05NOV02	5	BUY LOT	059		547,500.00	-1,131.25 S		
	500,000.00				547,500.00	-1,131.25 S	.00 S	-1,131.25 S
05NOV02	1	BUY LOT	060		109,562.50	-288.75 S		
	100,000.00				109,562.50	-288.75 S	.00 S	-288.75 S
80299C964 TOTAL								
				90.00	1,314,062.50	-5,215.00 S	.00	-5,215.00 S
				.00	.00	.00	.00	.00
FV	80299C980	U S TREAS NOTES 5YR DEC02				1.000000		19SEP02 TO 19SEP02
058	21	05NOV02						
	2,100,000.00			157.50	2,375,296.88	-7,376.25	.00	-7,376.25
19SEP02	21	BUY LOT	770		2,375,296.88	-7,376.25 S		
	2,100,000.00				2,375,296.88	-7,376.25 S	.00 S	-7,376.25 S
FV	94299D955	U S TREAS NOTES 5YR SEP02				1.000000		06JUN02 TO 06JUN02
407	94	08JUL02						
	9,400,000.00			705.00	9,953,718.75	153,513.75	.00	153,513.75
06JUN02	94	BUY LOT	129		9,953,718.75	153,513.75 S		
	9,400,000.00				9,953,718.75	153,513.75 S	.00 S	153,513.75 S
TY	94399B982	U S TREAS NOTES 10YRDEC02				1.000000		16SEP02 TO 26SEP02
791	14	01OCT02						
	1,400,000.00			105.00	1,599,281.25	13,238.75	.00	13,238.75
16SEP02	6	BUY LOT	756		683,156.25	7,923.75 S		
	600,000.00				683,156.25	7,923.75 S	.00 S	7,923.75 S
26SEP02	8	BUY LOT	782		916,125.00	5,315.00 S		
	800,000.00				916,125.00	5,315.00 S	.00 S	5,315.00 S

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL / BASE	NOTIONAL / PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
(CONTINUED)					USD - US DOLLAR			
					1.000000			26SEP02 TO 26SEP02
056	7	05NOV02						
	700,000.00			52.50	801,609.38	-6,724.38	.00	-6,724.38
26SEP02	7	BUY LOT	782		801,609.38	-6,724.38 S		
	700,000.00				801,609.38	-6,724.38 S	.00 S	-6,724.38 S
26SEP02	1	BUY LOT	782		114,515.62	-898.12 S		
	100,000.00				114,515.62	-898.12 S	.00 S	-898.12 S
					1.000000			26SEP02 TO 26SEP02
057	1	05NOV02						
	100,000.00			7.50	114,515.62	-898.12	.00	-898.12
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
94399B982 TOTAL								
				165.00	2,515,406.25	5,616.25 S	.00	5,616.25 S
				.00	.00	.00	.00	.00
US	94499R994	U S TREAS BONDS FUTUMAR03				1.000000		02DEC02 TO 05DEC02
324	8	24FEB03						
	800,000.00			60.00	861,765.62	47,174.38	.00	47,174.38
02DEC02	6	BUY LOT	117		645,703.12	36,001.88 S		
	600,000.00				645,703.12	36,001.88 S	.00 S	36,001.88 S
05DEC02	2	BUY LOT	135		216,062.50	11,172.50 S		
	200,000.00				216,062.50	11,172.50 S	.00 S	11,172.50 S
					1.000000			05DEC02 TO 05DEC02
234	4	27FEB03						
	400,000.00			30.00	432,125.00	26,845.00	.00	26,845.00
2C02	4	BUY LOT	135		432,125.00	26,845.00 S		
	400,000.00				432,125.00	26,845.00 S	.00 S	26,845.00 S

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL - NOTIONAL / BASE - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
94499R994 TOTAL			90.00	1,293,890.62	74,019.38 S	.00	74,019.38 S
			.00	.00	.00	.00	00
TY 677	945996963 25	U S TREAS NOTES 10YRJUN03 29MAY03			1.000000		10MAR03 TO 28MAR03
	2,500,000.00		187.50	2,887,218.75	78,218.75	.00	78,218.75
10MAR03	13	BUY LOT 374		1,514,906.25	27,121.25 S		
	1,300,000.00			1,514,906.25	27,121.25 S	.00 S	27,121.25 S
28MAR03	12	BUY LOT 444		1,372,312.50	51,097.50 S		
	1,200,000.00			1,372,312.50	51,097.50 S	.00 S	51,097.50 S
US 443	94599M952 4	U S TREAS BONDS FUTUJUN03 28MAR03			1.000000		27FEB03 TO 27FEB03
	400,000.00		30.00	453,656.25	-5,936.25	.00	-5,936.25
27FEB03	4	BUY LOT 333		453,656.25	-5,936.25 S		
	400,000.00			453,656.25	-5,936.25 S	.00 S	-5,936.25 S
TY 729	94699T956 18	U S TREAS NOTES 10YRSEP03 09JUN03			1.000000		29MAY03 TO 29MAY03
	1,800,000.00		135.00	2,124,000.00	17,021.25	.00	17,021.25
29MAY03	18	BUY LOT 678		2,124,000.00	17,021.25 S		
	1,800,000.00			2,124,000.00	17,021.25 S	.00 S	17,021.25 S
09MAY03	5	BUY LOT 617		578,750.00	15,118.75 S		
	500,000.00			578,750.00	15,118.75 S	.00 S	15,118.75 S
					1.000000		09MAY03 TO 09MAY03
730	5	09JUN03					
	500,000.00		37.50	578,750.00	15,118.75	.00	15,118.75
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
					1.000000		09MAY03 TO 09MAY03
733	2	10JUN03					
	200,000.00		15.00	231,500.00	7,391.25	.00	7,391.25
09MAY03	2	BUY LOT 617		231,500.00	7,391.25 S		

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL - NOTIONAL / BASE - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
(CONTINUED)				USD - US DOLLAR			
	200,000.00			231,500.00	7,391.25 S	.00 S	7 391.25 S
94699T956 TOTAL			187.50	2,934,250.00	39,531.25 S	.00	39,531.25 S
			.00	.00	.00	.00	.00
USD TOTAL							
	273						
	36,000,000.00		2,047.50	37,874,337.50	.00 LT	.00 LT	.00 LT
					482,430.63 ST	.00 ST	482,430.63 ST
					.00 S3	.00 S3	.00 S3
					.00 5Y	.00 5Y	.00 5Y
SELL TO CLOSE TOTAL							
	389						
	47,600,000.00		3,338.78	49,328,929.46	.00 LT	.00 LT	.00 LT
					636,557.08 ST	.00 ST	636,557.08 ST
					.00 S3	.00 S3	.00 S3
					.00 5Y	.00 5Y	.00 5Y

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL - NOTIONAL / BASE - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS / FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS
		RES					
		TO CLOSE					
		USD - US DOLLAR					
US 731	94699T980	U S TREAS BONDS FUTUSEP03		1.000000			09MAY03 TO 09MAY03
	9	09JUN03					
	900,000.00		67.50	1,033,031.25	-48,442.50	.00	-48,442.50
09MAY03	9	BUY LOT 616		1,033,031.25	-48,442.50 S		
	900,000.00			1,033,031.25	-48,442.50 S	.00 S	-48,442.50 S
753				1.000000			09MAY03 TO 09MAY03
	2	18JUN03					
	200,000.00		15.00	229,562.50	-9,702.50	.00	-9,702.50
09MAY03	2	BUY LOT 616		229,562.50	-9,702.50 S		
	200,000.00			229,562.50	-9,702.50 S	.00 S	-9,702.50 S
		94699T980 TOTAL					
			82.50	1,262,593.75	-58,145.00 S	.00	-58,145.00 S
			.00	.00	.00	.00	.00
		USD TOTAL					
	11						
	1,100,000.00		82.50	1,262,593.75	.00 LT	.00 LT	.00 LT
					-58,145.00 ST	.00 ST	-58,145.00 ST
					.00 S3	.00 S3	.00 S3
					.00 5Y	.00 5Y	.00 5Y
		BUY TO CLOSE TOTAL					
	11						
	1,100,000.00		82.50	1,262,593.75	.00 LT	.00 LT	.00 LT
					-58,145.00 ST	.00 ST	-58,145.00 ST
					.00 S3	.00 S3	.00 S3
					.00 5Y	.00 5Y	.00 5Y

STATE STREET.

CAD / USD	CANADIAN DOLLAR / US DOLLAR	LOCAL SEC GN/LS / BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	FOREIGN CASH			
	** BIFURCATE CURRENCY TRADES			
	** BIFURCATE SPOTS	.00		
		.00	-15,009.08	-15,009.08
	** BIFURCATE CURRENCY TRADES			
	** BIFURCATE FORWARDS	.00		
		.00	-67.62	-67.62
	FOREIGN CASH TOTAL	.00		
		.00	-15,076.70	-15,076.70
	CURRENCY TOTAL	.00		
		.00	-15,076.70	-15,076.70

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	FIXED INCOME			
	** BIFURCATE CORPORATE BONDS	.00 .00	47,830.96	47,830.96
	FIXED INCOME TOTAL	.00 .00	47,830.96	47 830.96
	CURRENCY TOTAL	.00 .00	47,830.96	47,830 96

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC LOSS / BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
	FIXED INCOME			
	** BIFURCATE CORPORATE BONDS	-211,333.76 -210,044.72	.00	-210,044.72
	FIXED INCOME TOTAL	-211,333.76 -210,044.72	.00	-210,044.72
	CURRENCY TOTAL	-211,333.76 -210,044.72	.00	-210,044.72

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
** BIFURCATE CORPORATE BONDS	-211,333.76 -210,044.72	47,830.96	-162,213.76
FIXED INCOME TOTAL	-211,333.76 -210,044.72	47,830.96	-162,213.76
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	5,708.28	5,708.28
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	5,361.18	5,361.18
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	15,608.33	15,608.33
FOREIGN CASH TOTAL	.00 .00	26,677.79	26,677.79
CURRENCY TOTAL	-211,333.76 -210,044.72	74,508.75	-135,535.97

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-46.16	-46.16
FOREIGN CASH TOTAL	.00 .00	-46.16	-46.16
CURRENCY TOTAL	.00 .00	-46.16	-46.16

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-39,686,855.00 -340,250.82	.00	-340,250.82
FIXED INCOME TOTAL	-39,686,855.00 -340,250.82	.00	-340,250.82
CURRENCY TOTAL	-39,686,855.00 -340,250.82	.00	-340,250.82

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-39,686,855.00 -340,250.82	.00	-340,250.82
** BIFURCATE CORPORATE BONDS	.00 .00	.00	.00
FIXED INCOME TOTAL	-39,686,855.00 -340,250.82	.00	-340,250.82
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-3,180.84	-3,180.84
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	225.05	225.05
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-8.68	-8.68
** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	215.37	215.37
FOREIGN CASH TOTAL	.00	-2,749.10	-2,749.10
CURRENCY TOTAL	-340,250.82	-2,749.10	-342,999.92

STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE PREFERRED STOCK	155,380.80	.00	155,380.80
** BIFURCATE MUTUAL FUNDS	1,434,440.70	.00	1,434,440.70
EQUITY TOTAL	1,589,821.50	.00	1,589,821.50
FIXED INCOME			
** BIFURCATE BUYS TO COVER	9,640.00	.00	9,640.00
** BIFURCATE BUYS TO COVER	74,862.44	.00	74,862.44
** BIFURCATE GNMA I	-4,650.92	.00	-4,650.92
** BIFURCATE FNMA	1,125,583.77	.00	1,125,583.77
** BIFURCATE FHLMC	-669.07	.00	-669.07
** BIFURCATE CMO	56,736.99	.00	56,736.99
** BIFURCATE GOVERNMENT ISSUES	120,548.27	.00	120,548.27
** BIFURCATE MUNICIPALS	408,900.00	.00	408,900.00
** BIFURCATE CORPORATE BONDS	42,788.50	.00	42,788.50
FIXED INCOME TOTAL	1,833,739.98	.00	1,833,739.98
CASH EQUIV			

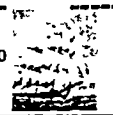
STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
** BIFURCATE SHORT TERMS	24,726.75	.00	24,726.75
** BIFURCATE GOVERNMENT ISSUES	59,848.99	.00	59,848.99
CASH EQUIV TOTAL	84,575.74	.00	84,575.74
CURRENCY TOTAL	3,508,137.22	.00	3,508,137.22

STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE MUTUAL FUNDS	-995,554.27	.00	-995,554.27
EQUITY TOTAL	-995,554.27	.00	-995,554.27
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-57,000.00	.00	-57,000.00
** BIFURCATE GNMA I	-4 533.37	.00	-4,533.37
** BIFURCATE FNMA	-4,117.84	.00	-4,117.84
** BIFURCATE FHLMC	-4,549.69	.00	-4,549.69
** BIFURCATE CMO	-2,456.57	.00	-2,456.57
** BIFURCATE OTHER ASSET BACKED	-1,230,919.20	.00	-1,230,919.20
** BIFURCATE GOVERNMENT ISSUES	-10,927.35	.00	-10,927.35
** BIFURCATE CORPORATE BONDS	-61,068.00	.00	-61,068.00
FIXED INCOME TOTAL	-1,375,572.02	.00	-1,375,572.02
CASH EQUIV			
** BIFURCATE SHORT TERMS	-6.50	.00	-6.50
CASH EQUIV TOTAL	-6.50	.00	-6.50
CURRENCY TOTAL			



STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	-2,371,132.79	.00	-2,371,132.79

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE PREFERRED STOCK	155,380.80	.00	155,380.80
** BIFURCATE MUTUAL FUNDS	438,886.43	.00	438,886.43
EQUITY TOTAL	594,267.23	.00	594,267.23
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-47,360.00	.00	-47,360.00
** BIFURCATE BUYS TO COVER	74,862.44	.00	74,862 44
** BIFURCATE GNMA I	-9,184.29	.00	-9,184.29
** BIFURCATE FNMA	1,121,465.93	.00	1,121,465.93
** BIFURCATE FHLMC	-5,218.76	.00	-5,218.76
** BIFURCATE CMO	54,280.42	.00	54,280.42
** BIFURCATE OTHER ASSET BACKED	-1,230,919.20	.00	-1,230,919.20
** BIFURCATE GOVERNMENT ISSUES	109,620.92	.00	109,620.92
** BIFURCATE MUNICIPALS	408,900.00	.00	408,900.00
** BIFURCATE CORPORATE BONDS	-18,279.50	.00	-18,279.50
FIXED INCOME TOTAL	458,167.96	.00	458,167.96
CASH EQUIV			

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
** BIFURCATE SHORT TERMS	24,720.25	.00	24,720.25
** BIFURCATE GOVERNMENT ISSUES	59,848.99	.00	59,848.99
CASH EQUIV TOTAL	84,569.24	.00	84,569.24
CURRENCY TOTAL	1,137,004.43	.00	1,137,004.43

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE PREFERRED STOCK	155,380.80	.00	155,380.80
** BIFURCATE MUTUAL FUNDS	1,434,440.70	.00	1,434,440.70
EQUITY TOTAL	1,589,821.50	.00	1,589,821.50
FIXED INCOME			
** BIFURCATE BUYS TO COVER	84,502.44	.00	84,502.44
** BIFURCATE GNMA I	-4,650.92	.00	-4,650.92
** BIFURCATE FNMA	1,125,583.77	.00	1,125,583.77
** BIFURCATE FHLMC	-669.07	.00	-669.07
** BIFURCATE CMO	56,736.99	.00	56,736.99
** BIFURCATE GOVERNMENT ISSUES	120,548.27	.00	120,548.27
** BIFURCATE MUNICIPALS	408,900.00	.00	408,900.00
** BIFURCATE CORPORATE BONDS	42,788.50	47,830.96	90,619.46
FIXED INCOME TOTAL	1,833,739.98	47,830.96	1,881,570.94
CASH EQUIV			
** BIFURCATE SHORT TERMS	24,726.75	.00	24,726.75

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
** BIFURCATE GOVERNMENT ISSUES	59,848.99	.00	59,848.99
CASH EQUIV TOTAL	84,575.74	.00	84,575.74
CURRENCY TOTAL	3,508,137.22	47,830.96	3,555,968.18

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE MUTUAL FUNDS	-995,554.27	.00	-995,554.27
EQUITY TOTAL	-995,554.27	.00	-995,554.27
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-397,250.82	.00	-397,250.82
** BIFURCATE GNMA I	-4,533.37	.00	-4,533.37
** BIFURCATE FNMA	-4,117.84	.00	-4,117.84
** BIFURCATE FHLMC	-4,549.69	.00	-4,549.69
** BIFURCATE CMO	-2,456.57	.00	-2,456.57
** BIFURCATE OTHER ASSET BACKED	-1,230,919.20	.00	-1,230,919.20
** BIFURCATE GOVERNMENT ISSUES	-10,927.35	.00	-10,927.35
** BIFURCATE CORPORATE BONDS	-271,112.72	.00	-271,112.72
FIXED INCOME TOTAL	-1,925,867.56	.00	-1,925,867.56
CASH EQUIV			
** BIFURCATE SHORT TERMS	-6.50	.00	-6.50
CASH EQUIV TOTAL	-6.50	.00	-6.50
CURRENCY TOTAL			

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
	-2,921,428.33	.00	-2,921,428.33

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE PREFERRED STOCK	155,380.80	.00	155,380.80
** BIFURCATE MUTUAL FUNDS	438,886.43	.00	438,886.43
EQUITY TOTAL	594,267.23	.00	594,267.23
FIXED INCOME			
** BIFURCATE BUYS TO COVER	-312,748.38	.00	-312,748.38
** BIFURCATE GNMA I	-9,184.29	.00	-9,184.29
** BIFURCATE FNMA	1,121,465.93	.00	1,121,465.93
** BIFURCATE FHLMC	-5,218.76	.00	-5,218.76
** BIFURCATE CMO	54,280.42	.00	54,280.42
** BIFURCATE OTHER ASSET BACKED	-1,230,919.20	.00	-1,230,919.20
** BIFURCATE GOVERNMENT ISSUES	109,620.92	.00	109,620.92
** BIFURCATE MUNICIPALS	408,900.00	.00	408,900.00
** BIFURCATE CORPORATE BONDS	-228,324.22	47,830.96	-180,493.26
FIXED INCOME TOTAL	-92,127.58	47,830.96	-44,296.62
CASH EQUIV			

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
** BIFURCATE SHORT TERMS	24,720.25	.00	24,720.25
** BIFURCATE GOVERNMENT ISSUES	59,848.99	.00	59,848.99
CASH EQUIV TOTAL	84,569.24	.00	84,569.24
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	5,708.28	5,708 28
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	-12,874.90	-12,874 90
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00	15,765.76	15,765.76
** BIFURCATE MISCELLANEOUS RECEIPT	.00	-8.68	-8 68
** BIFURCATE MISCELLANEOUS DISBURSEMEN	.00	215.37	215.37
FOREIGN CASH TOTAL	.00	8,805.83	8,805.83
CURRENCY TOTAL	586,708.89	56,636.79	643,345.68

STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
PREFERRED STOCK	2,255,380.80	2,100,000.00	210.000	2
MUTUAL FUNDS	86,703,037.05	86,264,150.62	8,494,504.501	91
TOTAL	88,958,417.85	88,364,150.62	8,494,714.501	93
FIXED INCOME				
GNMA I	-9,184.29	.00	.00	40
FNMA	13,745,604.81	12,624,138.88	13,616,781.25	27
FHLMC	-5,218.76	.00	.00	6
CMO	1,654,280.42	1,600,000.00	1,600,000.00	5
OTHER ASSET BACKED	403,200.00	1,634,119.20	1,440,000.00	1
GOVERNMENT ISSUES	12,014,893.43	11,905,272.51	11,564,235.00	7
MUNICIPALS	4,580,261.00	4,171,361.00	4,650,000.00	6
CORPORATE BONDS	996,841.82	1,177,335.08	11,710,000.00	4
TOTAL	33,380,678.43	33,112,226.67	44,581,016.25	96
CASH EQUIV				
SHORT TERMS	24,366,273.66	24,341,553.41	24,400,000.00	20
GOVERNMENT ISSUES	9,875,190.22	9,815,341.23	9,900,000.00	6
TOTAL	34,241,463.88	34,156,894.64	34,300,000.00	26
FOREIGN CASH				
SECURITY SETTLEMENTS	171,975.74	166,267.46	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	1,036,296.64	1,033,294.69	N/A	N/A
SPOTS	750,010.41	762,885.31	N/A	N/A
FORWARDS	2,347,238.23	2,331,472.47	N/A	N/A
MISCELLANEOUS RECEIP	1,184.42	1,175.74	N/A	N/A
MISCELLANEOUS RECEIP	-1,184.42	-1,175.74	N/A	N/A
MISCELLANEOUS DISBUR	-16,043.08	-16,258.45	N/A	N/A
TOTAL	4,289,477.94	4,277,661.48	N/A	N/A
BUYS TO COVER				
GOVERNMENT ISSUES	8,418,865.18	8,493,727.62	8,200,000.00	1
CURRENCY TRADES	-1,036,296.64	-1,033,294.69	-121,906,537.07	8
MISCELLANEOUS RECEIP	-1,184.42	-1,175.74	-138,210.00	1
CORPORATE BONDS	506,750.82	119,140.00	611,800,000.00	4
TOTAL	7,888,134.94	7,578,397.19	497,955,252.93	14

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
OPTIONS BOUGHTBACK				
US DOLLAR		13,091.96	0.00	13,091.96
OPTIONS EXPIRED-WRITTEN				
US DOLLAR		12,581.18	0.00	12,581.18

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
OPTIONS BOUGHTBACK				
US DOLLAR		-253,000.00	0.00	-253,000.00

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

CURRENCY / LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS			
ONS BOUGHTBACK			
US DOLLAR	-239,908.04	0.00	-239,908.04
OPTIONS EXPIRED-WRITTEN			
US DOLLAR	12,581.18	0.00	12 581.18

STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS		NET GAIN/LOSS
OPTIONS				
OPTIONS BOUGHTBACK	-239,908.04	0.00		-239,908.04
OPTIONS EXPIRED-WRITTEN	12,581.18	0.00		12,581.18
OPTIONS				
OPTIONS BOUGHTBACK	755,842.80	515,934.76	17,800,088	8
OPTIONS EXPIRED-WRITTEN	0.00	12,581.18	15	1

STATE STREET.

CURRENCY	LOCAL BASE	GROSS SEC GAINS	GROSS CURR GAINS	TOTAL GROSS GAINS
GROSS GAINS				
SELL TO CLOSE				
EURO CURRENCY		0.00 LT		0.00 LT
		0.00 LT	0.00 LT	0.00 LT
		155.072.33 ST		155.072.33 ST
		154.126.45 ST	0.00 ST	154.126.45 ST
		0.00 S3		0.00 S3
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y		0.00 5Y
		0.00 5Y	0.00 5Y	0.00 5Y
US DOLLAR		0.00 LT	0.00 LT	0.00 LT
		508.580.63 ST	0.00 ST	508.580.63 ST
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y	0.00 5Y	0.00 5Y

STATE STREET.

CURRENCY	LOCAL BASE	GROSS SEC LOSSES	GROSS CURR LOSSES	TOTAL GROSS LOSSES
GROSS LOSSES				
SELL TO CLOSE				
US DOLLAR		0.00 LT	0.00 LT	0.00 LT
		-26.150.00 ST	0.00 ST	-26.150.00 ST
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y	0.00 5Y	0.00 5Y
BUY TO CLOSE				
US DOLLAR		0.00 LT	0.00 LT	0.00 LT
		-58.145.00 ST	0.00 ST	-58.145.00 ST
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y	0.00 5Y	0.00 5Y

STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

CURRENCY	LOCAL BASE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	TOTAL NET GAIN/LOSS
NET GAIN/LOSS				
TO CLOSE				
EURO CURRENCY		0.00 LT		0.00 LT
		0.00 LT	0.00 LT	0.00 LT
		155,072.33 ST		155,072.33 ST
		154,126.45 ST	0.00 ST	154,126.45 ST
		0.00 S3		0.00 S3
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y		0.00 5Y
		0.00 5Y	0.00 5Y	0 00 5Y
US DOLLAR		0.00 LT	0.00 LT	0.00 LT
		482,430.63 ST	0.00 ST	482,430.63 ST
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y	0.00 5Y	0.00 5Y
BUY TO CLOSE				
US DOLLAR		0.00 LT	0.00 LT	0.00 LT
		-58,145.00 ST	0.00 ST	-58,145.00 ST
		0.00 S3	0.00 S3	0.00 S3
		0.00 5Y	0.00 5Y	0.00 5Y

STATE STREET.

KAUFFMAN-PIMCO
PACIFIC INVESTMENT MGT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET TYPE	NET SEC GAIN/LOSS	NET CURR GAIN/LOSS	NET GAIN/LOSS
FUTURES			
SELL TO CLOSE			
	636,557.08 ST	0.00 ST	636,557.08 ST
BUY TO CLOSE			
	-58,145.00 ST	0.00 ST	-58,145.00 ST

STATE STREET.

FUND TOTALS	BASE NOTIONAL PROCEEDS	BASE NOTIONAL COST	CONTRACTS	# OF TRANSACTIONS
FUTURES				
SELL TO CLOSE	3,338.78	49,328,929.46	389	24
BUY TO CLOSE	82.50	1,262,593.75	11	2

STATE STREET.

TICKER / LOT	ASSET ID / CONTRACTS / NOTIONAL PAR	SECURITY DESCRIPTION / TRD DATE / STL DATE	LOCAL / BASE	- NOTIONAL / - PROCEEDS	CLOSE EX. RATE / NOTIONAL COST	FUTURE GN/LS / FUTURE GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG TRDS / NET BASE FUTURE GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY						
COMMON STOCK						
			AUD - AUSTRALIAN DOLLAR			
606558005	AUST + NZ BANK GRP		NPV	02AUG02 08AUG02	1.855115	27NOV00 TO 28NOV00
	023	337,998.88	284,505.79	53,493.09		19,000.000
		182,198.34	150,237.24	28,835.46	3,125.64	
	27NOV00 BUY LOT 446			40,195.86 L		13,400.000
			104,253.80	21,667.58 L	2,576.40 L	
	28NOV00 BUY LOT 448			15,105.33 L		5,600.000
			44,163.53	8,142.53 L	1,394.50 L	
				09OCT02 14OCT02	1.821991	28NOV00 TO 29NOV00
	647	133,194.19	115,299.72	17,894.47		7,700.000
		73,103.65	60,885.62	9,821.38	2,396.65	
	28NOV00 BUY LOT 448			5,955.97 L		2,700.000
			21,293.13	3,268.93 L	1,071.69 L	
	29NOV00 BUY LOT 460			11,061.13 L		5,000.000
			39,452.93	6,070.90 L	1,946.07 L	
606558005 TOTAL						
		471,193.07	399,805.51	71,387.56		
		255,301.99	211,122.86	38,656.84	5,522.29	44,179.13
618549901	CSL LIMITED		NPV	27AUG02 30AUG02	1.806848	31JUL00 TO 31JUL00
	303	483,084.16	556,875.17	-73,791.01		19,300.000
		267,362.92	332,860.35	-40,839.63	-24,657 80	
	31JUL00 BUY LOT 131			-73,791.01 L		19,300.000
			332,860.35	-40,839.63 L	-24,657.80 L	
653323907	BLUESCOPE STEEL LTD		NPV	02SEP02 05SEP02	1.819340	25JUL02 TO 25JUL02
	329	41,919.58	32,151.12	9,768.46		14,600.000
		23,041.09	18,017.49	5,369.23	-345.63	
	25JUL02 BUY LOT 756			9,768.46 S		14,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		AUD - AUSTRALIAN DOLLAR			
			18,017.49	5,369.23 S	-345.63 S	
				03SEP02 06SEP02	1.828655	25JUL02 TO 25JUL02
	333	36,737.92	27,967.07	8,770.85		12,700.000
		20,090.13	15,672.74	4,796.34	-378.95	
	25JUL02 BUY LOT 756			8,770.85 S		12,700.000
			15,672.74	4,796.34 S	-378.95 S	
				12SEP02 17SEP02	1.813730	25JUL02 TO 25JUL02
	407	51,366.14	39,929.04	11,437.10		18,132.000
		28,320.72	22,376.24	6,305.84	-361 36	
	25JUL02 BUY LOT 756			11,437.10 S		18,132.000
			22,376.24	6,305.84 S	-361.36 S	
653323907 TOTAL						
		130,023.64	100,047.23	29,976.41		
		71,451.94	56,066.47	16,471.41	-1,085.94	15,385.47
671034908	QANTAS AIRWAYS		NPV	11OCT02 16OCT02	1.822988	19OCT01 TO 19OCT01
	683	273,889.43	268,815.81	5,073.62		74,288.000
		150,242.04	139,262.08	2,783.13	8,196.83	
	19OCT01 BUY LOT 771			47,311.03 S		74,288.000
			115,113.16	25,952.46 S	9,176.42 S	
	23AUG02 BUY LOT 304			-9,309.39 S		18,142.000
			41,431.80	-5,106.67 S	365.74 S	
	06DEC01 BUY LOT 334			-16,548.60 S		46,600.000
			97,672.16	-9,077.73 S	5,650.66 S	
	07DEC01 BUY LOT 353			-6,322.76 S		19,900.000
			41,088.82	-3,468.35 S	2,625.82 S	
	10DEC01 BUY LOT 379			-1,374.47 S		4,800.000
			9,819.86	-753.97 S	641.76 S	
	29AUG02 BUY LOT 443			-932.16 S		3,383.000
			7,400.12	-511.34 S	-46.92 S	
	19OCT01 BUY LOT 771			389.76 S		612.000
			948.33	213.80 S	75.60 S	
	06MAR02 BUY LOT 775			-1,570.80 S		2,746.000
			6,094.81	-861.66 S	320.43 S	

STATE STREET

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		AUD - AUSTRALIAN DOLLAR			
			11OCT02 160CT02	1.822988	19OCT01 TO 29AUG02
684	354,613.23	348,044.24	6,568.99		96,183.000
	194,523.07	180,306.98	3,603.42	10,612.67	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
671034908 TOTAL					
	628,502.66	616,860.05	11,642.61		
	344,765.11	319,569.06	6,386.55	18,809.50	25,196.05
671574002 QBE INS GROUP		NPV	24SEP02 27SEP02	1.836716	31JUL00 TO 18OCT01
502	946,547.20	749,964.58	196,582.62		130,761.000
	515,347.61	411,919.39	107,029.40	-3,601.18	
31JUL00 BUY LOT 102			40,833.74 L		34,040.000
		129,279.98	22,231.93 L	-17,355.45 L	
05SEP00 BUY LOT 496			-3,661.98 L		3,266.000
		15,563.14	-1,993.76 L	-697.61 L	
18OCT01 BUY LOT 600			160,775.98 S		92,466.000
		258,807.79	87,534.48 S	18,079.32 S	
20MAR01 BUY LOT 798			-2,800.10 L		989.000
		4,977.13	-1,524.51 L	445.17 L	
688692003 NEWS CORPORATION		NPV	09OCT02 14OCT02	1.821991	31JUL00 TO 31JUL00
646	3,837.29	4,838.42	-1,001.13		428.000
	2,106.10	3,135.68	-549.47	-480.11	
31JUL00 BUY LOT 113			-1,001.13 L		428.000
		3,135.68	-549.47 L	-480.11 L	
AUD TOTAL					
	2,663,188.02	2,428,390.96	234,797.06		
	1,456,335.67	1,334,673.81	127,155.10	-5,493.24	121,661.86
		CAD - CANADIAN DOLLAR			
064149107 BANK N S HALIFAX		COM	07AUG02 13AUG02	1.580400	31JUL00 TO 31JUL00
149	582,281.62	418,513.99	163,767.63		11,800.000

STATE STREET.

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(CONTINUED)		CAD - CANADIAN DOLLAR			
	368,439.40	280,477.51	103,624.16	-15,662.27	
31JUL00 BUY LOT 023			163,767.63 L		11,800.000
		280,477.51	103,624.16 L	-15,662.27 L	
097751200 BOMBARDIER INC		CLASS B	07AUG02 12AUG02	1.580400	24APR01 TO 07NOV01
157	307,059.20	470,739.85	-163,680.65		28,000.000
	194,292.08	300,234.72	-103,569.13	-2,373.51	
07NOV01 BUY LOT 033			-1,151.92 S		4,400.000
		31,002.53	-728.88 S	257.96 S	
24APR01 BUY LOT 237			-275,034.40 L		23,600.000
		344,725.20	-174,028.35 L	-6,936.38 L	
			08AUG02 13AUG02	1.581900	07NOV01 TO 11MAR02
165	405,550.90	648,948.51	-243,397.61		38,600.000
	256,369.49	413,895.01	-153,864.09	-3,661.43	
08NOV01 BUY LOT 008			-9,618.56 S		6,400.000
		48,094.71	-6,080.38 S	492.53 S	
08NOV01 BUY LOT 009			-2,830.60 S		2,000.000
		14,919.97	-1,789.37 S	152.79 S	
09NOV01 BUY LOT 031			-5,131.20 S		3,200.000
		24,186.74	-3,243.69 S	310.38 S	
07NOV01 BUY LOT 033			-1,443.40 S		2,000.000
		14,092.06	-912.45 S	103.78 S	
09NOV01 BUY LOT 037			-7,162.65 S		4,500.000
		33,979.47	-4,527.88 S	436.04 S	
12NOV01 BUY LOT 061			-5,585.28 S		6,400.000
		45,411.79	-3,530.74 S	625.81 S	
13NOV01 BUY LOT 076			-4,896.45 S		3,100.000
		23,443.73	-3,095.30 S	240.83 S	
11MAR02 BUY LOT 587			-45,434.40 S		11,000.000
		101,645.14	-28,721.41 S	134.94 S	
51200 TOTAL					
	712,610.10	1,119,688.36	-407,078.26		
	450,661.57	714,129.73	-257,433.22	-6,034.94	-263,468.16
56501R957 MANULIFE FINL CORP		COM	26AUG02 29AUG02	1.557400	31JUL00 TO 31JUL00
302	351,085.00	176,400.00	174,685.00		5,800.000
	225,430.20	119,544.59	112,164.50	-6,278.52	

STATE STREET.

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(CONTINUED)		CAD - CANADIAN DOLLAR			
31JUL00 BUY LOT 187		119.544.59	174.685.00 L 112.164.50 L	-6.278.89 L	9.800.000
66977W950 NOVA CHEMICALS CORP		COM	01AUG02 07AUG02	1.586600	20MAR02 TO 22MAR02
022	254.223.36 160.231.54	303.187.48 191.047.51	-48.964.12 -30.861.04	45.07	8.100.000
20MAR02 BUY LOT 768		75.665.88	-12.788.08 S -8.060.05 S	-348.15 S	3.400.000
21MAR02 BUY LOT 774		100.699.33	-24.207.28 S -15.257.33 S	-380.81 S	4.300.000
22MAR02 BUY LOT 790		9.369.44	-2.221.36 S -1.400.08 S	-56.69 S	400.000
			07NOV02 13NOV02	1.553100	22MAR02 TO 22MAR02
827	56.576.34 36.428.01	67.374.99 42.455.00	-10.798.65 -6.952.97	925.98	1.800.000
22MAR02 BUY LOT 790		42.162.46	-9.913.86 S -6.383.27 S	648.82 S	1.800.000
			11NOV02 14NOV02	1.568900	22MAR02 TO 22MAR02
039	42.493.92 27.085.17	52.402.77 33.020.56	-9.908.85 -6.315.79	380.40	1.400.000
22MAR02 BUY LOT 790		32.793.02	-9.220.68 S -5.877.16 S	169.31 S	1.400.000
			12NOV02 15NOV02	1.574250	22MAR02 TO 22MAR02
049	24.114.64 15.318.18	29.944.44 18.868.89	-5.829.80 -3.703.22	152.51	800.000
22MAR02 BUY LOT 790		18.738.87	-5.436.56 S -3.453.43 S	32.74 S	800.000
			13NOV02 18NOV02	1.576500	22MAR02 TO 26MAR02
063	134.730.00 85.461.47	168.437.49 106.137.50	-33.707.49 -21.381.22	705.19	4.500.000
22MAR02 BUY LOT 790			-9.098.70 S		300.000

STATE STREET.

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(CONTINUED)		CAD - CANADIAN DOLLAR			
25MAR02 BUY LOT 802		30.450.67 65.501.67	-5.771.46 S -20.034.00 S -12.707.90 S	9.66 S 382.26 S	2.800.000
26MAR02 BUY LOT 823		9.475.11	-3.109.32 S -1.972.29 S	93.75 S	400.000
			14NOV02 19NOV02	1.574800	26MAR02 TO 05APR02
078	179.640.00 114.071.63	224.583.32 141.516.67	-44.943.32 -28.539.07	1.094.03	6.000.000
05APR02 BUY LOT 096		14.373.39	-4.888.26 S -3.104.05 S	137.82 S	600.000
26MAR02 BUY LOT 823		127.913.96	-41.975.82 S -26.654.70 S	1.405.21 S	5.400.000
			15NOV02 20NOV02	1.581450	05APR02 TO 09APR02
092	230.538.00 145.776.34	288.215.25 181.613.06	-57.677.25 -36.471.12	634.40	7.700.000
05APR02 BUY LOT 096		47.911.32	-16.294.20 S -10.303.33 S	255.99 S	2.000.000
08APR02 BUY LOT 098		34.062.10	-12.375.58 S -7.825.46 S	268.15 S	1.400.000
09APR02 BUY LOT 105		104.146.94	-37.539.00 S -23.737.08 S	997.71 S	4.300.000
			18NOV02 21NOV02	1.589950	09APR02 TO 09APR02
105	14.970.00 9.415.39	18.715.28 11.793.06	-3.745.28 -2.355.60	-22.07	500.000
09APR02 BUY LOT 105		12.110.11	-4.365.00 S -2.745.37 S	50.65 S	500.000
			19NOV02 22NOV02	1.585200	09APR02 TO 09APR02
165	8.982.00 5.666.16	11.229.17 7.075.83	-2.247.17 -1.417.59	7.92	300.000
09APR02 BUY LOT 105		7.266.07	-2.619.00 S -1.652.16 S	52.25 S	300.000

STATE STREET.

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(CONTINUED)			CAD - CANADIAN DOLLAR			
192	8,982.00 5,671.53	11,229.16 7,075.83	20NOV02 -2,247.16 -1,418.93	25NOV02	1.583700 14.63	09APR02 TO 09APR02 300.000
09APR02 BUY LOT 105		7,266.06	-2,619.00 S -1,653.72 S		59.19 S	300.000
211	8,982.00 5,690.21	11,229.17 7,075.84	21NOV02 -2,247.17 -1,423.61	26NOV02	1.578500 37.98	09APR02 TO 09APR02 300.000
09APR02 BUY LOT 105		7,266.07	-2,619.00 S -1,659.17 S		83.31 S	300.000
243	23,952.00 15,157.10	29,944.44 18,868.89	22NOV02 -5,992.44 -3,792.08	27NOV02	1.580250 80.29	09APR02 TO 09APR02 800.000
09APR02 BUY LOT 105		19,376.17	-6,984.00 S -4,419.55 S		200.48 S	800.000
66977W950 TOTAL	988,184.26 625,972.73	1,216,492.96 766,548.64	-228,308.70 -144,632.24		4,056.33	-140,575.91
884903105 THOMSON CORP		COM	19NOV02	22NOV02	1.585200	31JUL00 TO 11JUN02
168	1,208,214.32 762,184.15	1,446,813.42 959,825.08	-238,599.10 -150,516.72		-47,124.21	31,300.000
31JUL00 BUY LOT 071		489,765.33	-63,982.51 L -40,362.42 L		-47,612.54 L	16,500.000
11JUN02 BUY LOT 083		137,303.34	-41,355.18 S -26,088.30 S		-4,070.95 S	4,400.000
28NOV01 BUY LOT 278		116,611.57	-30,360.81 S -19,152.67 S		-55.17 S	4,000.000
11MAR02 BUY LOT 629		165,968.12	-69,888.02 S -44,087.82 S		-125.64 S	5,000.000
12MAR02 BUY LOT 652		45,845.96	-18,638.06 S -11,757.54 S		2.85 S	1,400.000

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(CONTINUED)			CAD - CANADIAN DOLLAR			
585	374,414.98 248,389.24	374,414.98 248,389.24	07APR03 .00 .00	07APR03	1.507371 .00	11JUN02 TO 11JUN02 8,100.000
11JUN02 BUY LOT 093		252,720.00	-14,374.52 S -9,536.15 S		5,205.39 S	8,100.000
884903105 TOTAL	1,582,629.30 1,010,573.39	1,821,228.40 1,208,214.32	-238,599.10 -150,516.72		-47,124.21	-197,640.93
CAD TOTAL	4,216,790.28 2,681,077.29	4,752,323.71 3,089,914.79	-535,533.43 -336,793.52		-71,043.98	-407,837.50
			CHF - SWISS FRANC			
553397902 SWISSCOM AG		CHF1 (REGD)	13AUG02	13AUG02	1.496100	31JUL00 TO 22FEB02
187	35,240.00 23,554.58	35,240.00 22,849.91	.00 .00		704.67	.000
ADJC-			.00 S			.000
01FEB02 BUY LOT 007		251.51	.00 S		37.24 S	
04FEB02 BUY LOT 020		169.20	.00 S .00 S		23.30 S	.000
05FEB02 BUY LOT 039		169.69	.00 S .00 S		22.81 S	.000
06FEB02 BUY LOT 065		169.87	.00 S .00 S		22.63 S	.000
31JUL00 BUY LOT 168		7,327.43	.00 L .00 L		-408.11 L	.000
2FEB02 BUY LOT 170		166.13	.00 S .00 S		21.02 S	.000
15FEB02 BUY LOT 245		164.90	.00 S .00 S		22.25 S	.000
15FEB02 BUY LOT 251		179.03	.00 S .00 S		24.17 S	.000
22FEB02 BUY LOT 361		94.73	.00 S .00 S		12.23 S	.000
18MAY01 BUY LOT 451			.00 L			.000

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	(CONTINUED)					CHF - SWISS FRANC									
						2,287.94			.00 L	385.68 L					
	13DEC01 BUY LOT	453				1,320.26			.00 S .00 S	128.84 S			.000		
	14DEC01 BUY LOT	477				564.07			.00 S .00 S	50.86 S			.000		
	03AUG01 BUY LOT	486				3,227.11			.00 L .00 L	451.79 L			.000		
	17DEC01 BUY LOT	492				827.82			.00 S .00 S	75.86 S			.000		
	18DEC01 BUY LOT	503				406.50			.00 S .00 S	37.32 S			.000		
	07JAN02 BUY LOT	612				334.46			.00 S .00 S	34 50 S			.000		
	08JAN02 BUY LOT	625				275.55			00 S .00 S	29.24 S			.000		
	09JAN02 BUY LOT	642				303.40			.00 S .00 S	33.48 S			.000		
	10JAN02 BUY LOT	661				852.40			.00 S .00 S	94.06 S			.000		
	11JAN02 BUY LOT	676				322.87			.00 S .00 S	35.39 S			.000		
	14JAN02 BUY LOT	690				424.94			.00 S .00 S	45.62 S			.000		
	15JAN02 BUY LOT	704				216.88			.00 S .00 S	23.75 S			.000		
	16JAN02 BUY LOT	714				495.22			.00 S .00 S	55.55 S			.000		
	17JAN02 BUY LOT	724				172.81			.00 S .00 S	19.69 S			.000		
	21JAN02 BUY LOT	746				168.49			.00 S .00 S	18.66 S			.000		
	23JAN02 BUY LOT	761				456.37			.00 S .00 S	51.62 S			.000		
	25JAN02 BUY LOT	783				305.50			.00 S .00 S	42.07 S			.000		
	29JAN02 BUY LOT	800				164.43			.00 S .00 S	22.72 S			.000		
	30JAN02 BUY LOT	812				281.71			.00 S .00 S	39.12 S			.000		
711076901	HOLCIM					CHF10(BEARER)	10JUN03	10JUN03		1.430137		23MAY01 TO 23JAN02			
	277		1,651,599.85 1,154,854.13			1,651,599.85 1,154,854.13			.00 .00		-6,541.000 .00				
	22JUN01 BUY LOT	124							-4,742.61 L		271.000				

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)					CHF - SWISS FRANC									
						41,269.04			-3,316.19 L	9,893.88 L					
	07DEC01 BUY LOT	362				66,638.45			-30,796.64 L -21,534.05 L	10,687.36 L			316.000		
	10DEC01 BUY LOT	385				5,263.47			-2,463.29 L -1,722.42 L	872.86 L			25.000		
	12DEC01 BUY LOT	433				6,430.14			-3,029.28 L -2,118.17 L	984.72 L			30.000		
	13DEC01 BUY LOT	469				5,161.33			-2,415.43 L -1,688.95 L	764.97 L			24.000		
	23MAY01 BUY LOT	597				642,107.04			232,184.02 L 162,350.87 L	-85,874.16 L			4,070.000		
	14JAN02 BUY LOT	689				101,545.10			-50,312.45 L -35,180.16 L	16,086.81 L			467.000		
	15JAN02 BUY LOT	709				62,063.34			-30,299.05 L -21,186.11 L	9,970.96 L			288.000		
	16JAN02 BUY LOT	716				123,353.96			-58,293.89 L -40,761.05 L	20,162.80 L			582.000		
	17JAN02 BUY LOT	726				9,382.67			-4,526.71 L -3,165.23 L	1,551.03 L			44.000		
	18JAN02 BUY LOT	736				34,480.10			-17,189.52 L -12,019.49 L	5,611.83 L			159.000		
	21JAN02 BUY LOT	745				45,754.12			-22,504.28 L -15,735.75 L	7 411.55 L			212.000		
	23JAN02 BUY LOT	757				11,405.37			-5,610.87 L -3,923.31 L	1,875.40 L			53.000		
712387901	NESTLE SA					CHF1 (REGD)	18MAR03	21MAR03		1.384150		11JUN01 TO 11JUN01			
	310		96,443.74 69,677.23			131,946.23 80,244.21	-35,502.49 -25,649.31			15,082.33			372.000		
	11JUN01 BUY LOT	001				79,043.19			-41,747.47 L -30,161.09 L	20,795.13 L			372.000		
	11JUN01 BUY LOT	001				154,686.68			-81,672.04 L -59,005.19 L	40,695.83 L			728.000		
							18MAR03	21MAR03		1.384150		11JUN01 TO 11JUN01			
	315		188,766.67 136,377.32			258,217.35 157,037.06	-69,450.68 -50,175.69			29,515.95			728.000		

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		CHF - SWISS FRANC			
87901 TOTAL	285,210.41 206,054.55	390,163.58 237,281.27	-104,953.17 -75,825.00	44,598.28	-31,226.72
717158901 CREDIT SUISSE GRP 194	36,310.00 24,291.69	CHF3 (REGD) 36,310.00 21,935.45	14AUG02 14AUG02 .00 .00	1.494750 2,356.24	18SEP01 TO 310CT01 .000
ADJC-					
18SEP01 BUY LOT 079		71.01	.00 S .00 S	5.26 S	.000
20SEP01 BUY LOT 126		639.65	.00 S .00 S	41.40 S	.000
21SEP01 BUY LOT 163		1,389.66	.00 S .00 S	84.83 S	.000
26SEP01 BUY LOT 208		531.58	.00 S .00 S	37.08 S	.000
27SEP01 BUY LOT 227		355.75	.00 S .00 S	28.26 S	.000
040CT01 BUY LOT 398		16,006.90	.00 S .00 S	1,387.31 S	.000
220CT01 BUY LOT 630		1,125.22	.00 S .00 S	125.83 S	.000
300CT01 BUY LOT 731		401.44	.00 S .00 S	34.75 S	.000
310CT01 BUY LOT 747		1,851.65	.00 S .00 S	174.11 S	.000
CHF TOTAL	2,008,360.26 1,408,754.95	2,113,313.43 1,436,920.76	-104,953.17 -75,825.00	47,659.19	-28,165.81
		DKK - DANISH KRONE			
708525902 H LUNDBECK A S 315	2,807,833.08 371,018.79	DKK5 3,158,188.06 381,017.13	27AUG02 30AUG02 -350,354.98 -46,294.87	7.567900 36,296.53	13JUL01 TO 180CT01 15,600.000
13JUL01 BUY LOT 301		46,303.96	-116,255.34 L -15,361.64 L	7,110.89 L	1,600.000
20JUL01 BUY LOT 363			-42,618.05 L		4,600.000

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		DKK - DANISH KRONE			
120CT01 BUY LOT 505		17,628.28	-5,631.42 L -60,187.33 S	2,273.09 L	6,600.000
180CT01 BUY LOT 551		152,392.43	-7,952.98 S -45,791.99 S	12,530.04 S	5,400.000
07SEP01 BUY LOT 793		123,675.03 41,017.43	-6,050.82 S -85,502.27 S -11,298.02 S	10,805.37 S 3,577.15 S	1,400.000
DKK TOTAL	2,807,833.08 371,018.79	3,158,188.06 381,017.13	-350,354.98 -46,294.87	36,296.53	-9,998.34
		EUR - EURO CURRENCY			
GERMANY					
546834904 AIXTRON 641	4,815.55 5,281.70	ORD NPV 101,815.27 96,697.65	22APR03 24APR03 -96,999.72 -106,389.32	0.911743 14,973.37	31JUL00 TO 31JUL00 1,500.000
31JUL00 BUY LOT 165		96,697.65	-96,999.72 L -106,389.32 L	14,973.37 L	1,500.000
659	4,621.34 5,060.13	88,239.90 83,804.62	23APR03 25APR03 -83,618.56 -91,558.11	0.913284 12,813.62	31JUL00 TO 31JUL00 1,300.000
31JUL00 BUY LOT 165		83,804.62	-83,618.56 L -91,558.11 L	12,813.62 L	1,300.000
741	4,526.09 5,139.60	95,027.59 90,251.14	06MAY03 09MAY03 -90,501.50 -102,768.92	0.880631 17,657.38	31JUL00 TO 31JUL00 1,400.000
31JUL00 BUY LOT 165		90,251.14	-90,501.50 L -102,768.92 L	17,657.38 L	1,400.000
756	4,662.32 5,287.54	95,027.59 90,251.13	07MAY03 12MAY03 -90,365.27 -102,483.31	0.881756 17,519.7	31JUL00 TO 31JUL00 1,400.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
31JUL00 BUY LOT	165		90,251.13	-90,365.27 L -102,483.31 L		17,519.72 L	1.400,000
	173	4,490.46 5,273.59	95,027.59 90,251.14	02JUN03 04JUN03 -90,537.13 -106,326.76		0.851499 21,349.21	31JUL00 TO 31JUL00 1.400,000
31JUL00 BUY LOT	165		90,251.14	-90,537.13 L -106,326.76 L		21,349.21 L	1.400,000
	222	7,179.61 8,407.32	149,329.07 141,823.21	04JUN03 06JUN03 -142,149.46 -166,457.01		0.853971 33,041.12	31JUL00 TO 31JUL00 2.200,000
31JUL00 BUY LOT	165		141,823.21	-142,149.46 L -166,457.01 L		33,041.12 L	2.200,000
546834904 TOTAL		30,295.37 34,449.88	624,467.01 593,078.89	-594,171.64 -675,983.43		117,354.42	-558,629.01
552902900 DAIMLERCHRYSLER AG		ORD NPV(REGD)		09OCT02 14OCT02		1.013377	21DEC00 TO 21DEC00
	653	56,024.64 55,285.09	95,511.67 83,621.86	-39,487.03 -38,965.78		10,629.01	1.800,000
21DEC00 BUY LOT	698		74,678.74	-25,918.32 L -25,576.19 L		6,182.54 L	1.800,000
	677	63,147.80 62,273.17	106,124.07 92,913.18	10OCT02 15OCT02 -42,976.27 -42,381.03		1.014045 11,741.02	21DEC00 TO 21DEC00 2.000,000
21DEC00 BUY LOT	698		82,976.37	-27,899.93 L -27,513.50 L		6,810.30 L	2.000,000
	685	39,626.88 39,058.23	63,674.44 55,747.91	11OCT02 16OCT02 -24,047.56 -23,702.48		1.014559 7,012.80	21DEC00 TO 18MAY01 1.200,000
18MAY01 BUY LOT	517			-26,246.50 L			1.800,000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
21DEC00 BUY LOT	698		54,903.05 4,148.82	-25,869.86 L -1,250.15 L -1,232.21 L		6,770.19 L 338.24 L	100.000
	126	550,374.47 556,346.29	886,136.02 775,825.06	19NOV02 22NOV02 -335,761.55 -339,404.72		0.989266 119,925.95	18MAY01 TO 03AUG01 16,700.000
22JUN01 BUY LOT	122		88,824.38	-37,726.56 L -38,135.91 L		15,939.83 L	2.000,000
26JUN01 BUY LOT	152		98,450.92	-41,654.84 L -42,106.81 L		16,947.02 L	2.200,000
28JUN01 BUY LOT	173		57,101.12	-24,560.30 L -24,826.79 L		11,034.06 L	1.300,000
29JUN01 BUY LOT	184		27,586.06	-12,777.92 L -12,916.57 L		5,319.00 L	600.000
03JUL01 BUY LOT	218		66,000.97	-31,715.10 L -32,059.22 L		12,698.06 L	1.400,000
27JUL01 BUY LOT	402		123,210.04	-58,444.22 L -59,078.37 L		19,153.70 L	2.500,000
03AUG01 BUY LOT	491		170,509.58	-77,514.42 L -78,355.49 L		24,445.43 L	3.500,000
18MAY01 BUY LOT	517		159,717.96	-76,564.15 L -77,394.91 L		24,282.23 L	3.200,000
552902900 TOTAL		709,173.79 712,962.78	1,151,446.20 1,008,108.01	-442,272.41 -444,454.01		149,308.78	-295,145.23
563692904 THYSSENKRUPP AG		NPV		06MAR03 11MAR03		0.909298	13FEB02 TO 13FEB02
	240	4,862.26 5,347.27	9,218.51 8,459.95	-4,356.25 -4,790.78		1,678.10	600.000
13FEB02 BUY LOT	215		8,442.07	-4,807.92 L -5,287.51 L		2,192.71 L	600.000
	309	6,138.34 6,509.40	12,291.35 11,279.93	17MAR03 20MAR03 -6,153.01 -6,524.96		0.942996 1,754.43	13FEB02 TO 13FEB02 800.000
13FEB02 BUY LOT	215		11,256.10	-6,755.24 L -7,163.59 L		2,416.89 L	800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)						EUR - EURO CURRENCY							
	326		50,982.64 54,169.08			96,794.38 88,829.46	18MAR03	-45,811.74 -48,675.00	21MAR03	0.941176	14,014.62	13FEB02 TO 26MAR02 6,300.000	
13FEB02	BUY LOT	215				11,256.09		-6,419.58 L -6,820.81 L			2,443.33 L	800.000	
14FEB02	BUY LOT	218				5,740.01		-3,350.88 L -3,560.31 L			1,259.61 L	400.000	
15FEB02	BUY LOT	247				7,316.64		-4,334.79 L -4,605.72 L			1,588.21 L	500.000	
19FEB02	BUY LOT	280				5,809.12		-3,391.40 L -3,603.36 L			1,233.55 L	400.000	
20FEB02	BUY LOT	304				5,716.73		-3,329.44 L -3,537.53 L			1,260.11 L	400.000	
22FEB02	BUY LOT	376				1,452.49		-849.41 L -902.50 L			309.84 L	100.000	
26FEB02	BUY LOT	383				5,911.75		-3,570.64 L -3,793.81 L			1,321.37 L	400.000	
27FEB02	BUY LOT	403				1,487.73		-911.66 L -968.64 L			340.74 L	100.000	
27FEB02	BUY LOT	411				7,487.89		-4,615.29 L -4,903.75 L			1,714.99 L	500.000	
04MAR02	BUY LOT	478				6,154.65		-3,831.23 L -4,070.68 L			1,355.34 L	400.000	
05MAR02	BUY LOT	493				6,111.73		-3,787.99 L -4,024.74 L			1,352.32 L	400.000	
06MAR02	BUY LOT	500				7,466.69		-4,468.15 L -4,747.41 L			1,579.85 L	500.000	
06MAR02	BUY LOT	512				4,473.40		-2,673.35 L -2,840.44 L			946.52 L	300.000	
07MAR02	BUY LOT	518				6,200.85		-3,813.44 L -4,051.78 L			1,290.24 L	400.000	
15MAR02	BUY LOT	705				6,294.95		-3,894.89 L -4,138.32 L			1,282.68 L	400.000	
25MAR02	BUY LOT	796				3,157.03		-1,982.74 S -2,106.66 S			669.28 S	200.000	
26MAR02	BUY LOT	817				1,579.71		-992.82 S -1,054.87 S			334.97 S	100.000	
	340		11,578.04 12,261.73			21,509.86 19,739.88	19MAR03	-9,931.82 -10,518.30	24MAR03	0.944242	3,040.15	27MAR02 TO 04APR02 1,400.000	
27MAR02	BUY LOT	021						-2,914.76 S				900.000	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)						EUR - EURO CURRENCY							
03APR02	BUY LOT	078				4,710.24		-3,086.88 S		1.004.15 S			
04APR02	BUY LOT	084				12,658.41		-7,761.19 S -8,219.49 S		2,567.78 S		800.000	
						4,588.19		-2,746.21 S -2,908.38 S		947.71 S		300.000	
	357		7,521.08 7,983.63			13,827.77 12,689.92	20MAR03	-6,306.69 -6,694.55	25MAR03	0.942063	1,988.26	04APR02 TO 16APR02 900.000	
04APR02	BUY LOT	084				1,529.40		-906.73 S -962.49 S		320.16 S		100.000	
10APR02	BUY LOT	124				6,025.58		-3,508.44 S -3,724.21 S		1,246.91 S		400.000	
16APR02	BUY LOT	185				6,243.61		-3,727.41 S -3,956.65 S		1,261.32 S		400.000	
	368		14,882.64 15,684.06			27,655.54 25,379.85	21MAR03	-12,772.90 -13,460.72	26MAR03	0.948902	3,764.93	17APR02 TO 22APR02 1,800.000	
17APR02	BUY LOT	202				6,266.25		-3,746.55 S -3,948.30 S		1,167.40 S		400.000	
18APR02	BUY LOT	213				6,231.74		-3,693.92 S -3,892.84 S		1,146.45 S		400.000	
18APR02	BUY LOT	222				6,223.93		-3,685.14 S -3,883.58 S		1,145.00 S		400.000	
19APR02	BUY LOT	235				6,185.57		-3,647.91 S -3,844.35 S		1,144.13 S		400.000	
22APR02	BUY LOT	267				3,086.05		-1,822.42 S -1,920.56 S		577.17 S		200.000	
	379		4,895.49 5,211.49			9,218.51 8,459.95	24MAR03	-4,323.02 -4,602.07	27MAR03	0.939364	1,353.61	22APR02 TO 23APR02 600.000	
22APR02	BUY LOT	267				3,086.04		-1,844.23 S -1,963.28 S		614.40 S		200.000	
23APR02	BUY LOT	284				6,129.33		-3,626.33 S -3,860.41 S		1,205.41 S		400.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY				
	393		21,862.64 23,333.99	41,483.31 38,069.77	25MAR03 -19,620.67 -20,941.13	28MAR03	0.936944 6,205.35	24APR02 TO 26APR02 2,700.000
24APR02	BUY LOT	300		6,141.73	-3,649.52 S -3,895.13 S		1,210.29 S	400.000
24APR02	BUY LOT	301		6,160.77	-3,670.88 S -3,917.93 S		1,214.05 S	400.000
25APR02	BUY LOT	315		7,648.02	-4,469.51 S -4,770.31 S		1,443.40 S	500.000
25APR02	BUY LOT	324		9,134.39	-5,315.27 S -5,672.99 S		1,723.93 S	600.000
26APR02	BUY LOT	340		6,127.03	-3,583.31 S -3,824.47 S		1,154.33 S	400.000
26APR02	BUY LOT	341		6,119.40	-3,574.81 S -3,815.39 S		1,152.87 S	400.000
	403		7,348.71 7,847.32	13,827.77 12,689.92	26MAR03 -6,479.06 -6,918.67	31MAR03	0.936461 2,076.07	29APR02 TO 03MAY02 900.000
29APR02	BUY LOT	355		6,117.76	-3,509.59 S -3,747.72 S		1,117.66 S	400.000
30APR02	BUY LOT	368		6,035.48	-3,436.65 S -3,669.83 S		1,122.05 S	400.000
03MAY02	BUY LOT	423		1,545.74	-875.39 S -934.79 S		260.97 S	100.000
	494		4,747.29 5,097.16	9,218.51 8,459.95	03APR03 -4,471.22 -4,800.75	08APR03	0.931359 1,437.96	03MAY02 TO 08MAY02 600.000
03MAY02	BUY LOT	423		4,637.20	-2,702.10 S -2,901.24 S		812.62 S	300.000
08MAY02	BUY LOT	465		4,545.21	-2,654.53 S -2,850.17 S		853.54 S	300.000
	522		21,225.47 22,542.52	39,946.89 36,659.78	07APR03 -18,721.42 -19,883.09	10APR03	0.941575 5,765.83	08MAY02 TO 26JUL02 2,600.000
08MAY02	BUY LOT	465			-859.69 S			800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY				
10MAY02	BUY LOT	507		1,515.07	-913.03 S -3,461.17 S		264.98 S	400.000
13MAY02	BUY LOT	519		6,133.00	-3,675.94 S -3,416.72 S		1,011.02 S	400.000
15MAY02	BUY LOT	564		6,085.46	-3,628.73 S -3,548.86 S		1,011.35 S	400.000
20MAY02	BUY LOT	609		6,182.63	-3,769.07 S -3,658.36 S		1,054.52 S	400.000
23MAY02	BUY LOT	643		6,378.91	-3,885.36 S -3,619.88 S		974.53 S	400.000
26JUL02	BUY LOT	708		6,358.27	-3,844.49 S -862.02 S		954.30 S	200.000
05JUN02	BUY LOT	827		2,463.68 4,883.46	-915.51 S -2,751.89 S -2,922.65 S		185.87 S 640.25 S	300.000
	541		16,143.05 17,249.65	30,728.38 28,199.83	08APR03 -14,585.33 -15,585.15	11APR03	0.935848 4,634.97	26JUL02 TO 26JUL02 2,000.000
26JUL02	BUY LOT	708		24,636.80	-8,804.34 S -9,407.87 S		2,020.72 S	2,000.000
	554		14,282.28 15,316.32	27,655.54 25,379.85	09APR03 -13,373.26 -14,341.48	14APR03	0.932488 4,277.95	26JUL02 TO 26JUL02 1,800.000
26JUL02	BUY LOT	708		22,173.12	-8,170.38 S -8,761.91 S		1,905.11 S	1,800.000
	568		4,731.24 5,111.63	9,218.51 8,459.95	10APR03 -4,487.27 -4,848.05	15APR03	0.925583 1,499.73	26JUL02 TO 26JUL02 600.000
26JUL02	BUY LOT	708		7,391.04	-2,752.98 S -2,974.32 S		694.91 S	600.000
	577		19,728.22 21,212.77	38,410.47 35,249.78	11APR03 -18,682.25 -20,088.10	16APR03	0.930016 6,051.09	26JUL02 TO 26JUL02 2,500.000
26JUL02	BUY LOT	708			-11,456.02 S			2,500.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY					
				30,796.00		-12,318.09 S	2,734.86 S		
	593	19,745.55 21,331.11		36,874.05 33,839.79	15APR03 17APR03	-17,128.50 -18,503.91	0.925669 5,995.23	26JUL02 TO 26JUL02 2,400.000	
	26JUL02 BUY LOT 708			29,564.15		-10,191.32 S -11,009.68 S	2,776.64 S	2,400.000	
	603	15,234.55 16,555.39		27,655.54 25,379.85	16APR03 23APR03	-12,420.99 -13,497.89	0.920217 4,673.43	26JUL02 TO 26JUL02 1,800.000	
	26JUL02 BUY LOT 708			22,173.12		-7,218.11 S -7,843.92 S	2,226.19 S	1,800.000	
563692904	TOTAL	245,909.49 262,764.52		465,534.89 427,227.41		-219,625.40 -234,674.60	70,211.71		-164,462.89
566629903	TUI AG		NPV						
	797	134,436.59 154,635.73		360,475.12 317,230.93	13MAY03 15MAY03	-226,038.53 -260,000.89	0.869376 97,405.69	09JAN02 TO 07FEB02 11,000.000	
	01FEB02 BUY LOT 006			11,943.86		-8,977.04 L -10,325.84 L	4,005.10 L	400.000	
	04FEB02 BUY LOT 021			11,632.64		-8,504.57 L -9,782.38 L	3,772.86 L	400.000	
	05FEB02 BUY LOT 061			14,150.91		-10,207.17 L -11,740.80 L	4,618.79 L	500.000	
	06FEB02 BUY LOT 064			11,281.22		-8,091.75 L -9,307.54 L	3,649.44 L	400.000	
	07FEB02 BUY LOT 093			11,146.97		-7,949.77 L -9,144.23 L	3,620.34 L	400.000	
	09JAN02 BUY LOT 641			11,314.61		-7,848.78 L -9,028.06 L	3,336.57 L	400.000	
	10JAN02 BUY LOT 660			14,637.96		-10,285.73 L -11,831.16 L	4,222.10 L	500.000	
	11JAN02 BUY LOT 673			17,646.97		-12,481.81 L -14,357.21 L	5,144.92 L	600.000	
	14JAN02 BUY LOT 688			43,443.65		-30,292.35 L -34,843.78 L	12,486.87 L	1,500.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY					
	14JAN02 BUY LOT 699			28,726.00		-19,930.27 L -22,924.80 L	8,256.59 L	1,000.000	
	15JAN02 BUY LOT 705			33,877.76		-23,341.45 L -26,848.51 L	9,840.10 L	1,200.000	
	16JAN02 BUY LOT 712			10,770.50		-7,300.05 L -8,396.88 L	3,249.50 L	400.000	
	22JAN02 BUY LOT 753			11,795.99		-8,456.04 L -9,726.56 L	3,553.69 L	400.000	
	23JAN02 BUY LOT 759			11,578.05		-8,214.67 L -9,448.93 L	3,494.00 L	400.000	
	24JAN02 BUY LOT 772			11,824.82		-8,575.47 L -9,863.94 L	3,662.24 L	400.000	
	25JAN02 BUY LOT 784			11,477.60		-8,369.58 L -9,627.11 L	3,772.63 L	400.000	
	28JAN02 BUY LOT 791			11,767.77		-8,791.67 L -10,112.62 L	3,967.97 L	400.000	
	29JAN02 BUY LOT 802			12,000.31		-8,995.03 L -10,346.54 L	3,969.35 L	400.000	
	30JAN02 BUY LOT 813			11,765.49		-8,722.57 L -10,033.14 L	3,890.77 L	400.000	
	31JAN02 BUY LOT 822			14,447.85		-10,702.76 L -12,310.85 L	4,891.90 L	500.000	
578599904	EPCOS		ORD NPV						
	363	23,282.87 23,026.77		69,182.79 60,399.83	01JUL02 04JUL02	-45,899.92 -45,395.04	1.011122 8,021.98	08SEP00 TO 15SEP00 700.000	
	08SEP00 BUY LOT 453			19,418.62		-15,754.27 L -15,580.98 L	2,741.44 L	200.000	
	15SEP00 BUY LOT 500			45,551.31		-36,505.94 L -36,104.39 L	7,000.77 L	500.000	
	276	73,062.23 72,437.53		474,396.25 414,170.24	26NOV02 29NOV02	-401,334.02 -397,902.51	1.008624 56,169.80	15SEP00 TO 10DEC01 4,800.000	
	DEC01 BUY LOT 389			61,223.17		-50,636.78 S -50,203.82 S	7,090.03 S	1,200.000	
	15SEP00 BUY LOT 500			118,433.41		-118,367.37 L -117,355.30 L	18,540.39 L	1,300.000	
	22SEP00 BUY LOT 546			196,582.08		-188,659.35 L -187,046.26 L	25,173.83 L	2,300.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY				
578599904	TOTAL						
		96,345.10 95,464.30	543,579.04 474,570.07	-447,233.94 -443,297.55		64,191.78	-379,105.77
588950907	INFINEON TECHNOLOGIES AG		ORD NPV	15MAY03	19MAY03	0.872905	31JUL00 TO 21SEP01
	816	133,692.94 153,158.64	985,418.48 937,482.28	-851,725.54 -975,736.81		191,413.17	19,800.000
21SEP01	BUY LOT 150		35,438.17	-22,043.38 L -25,252.90 L		9,152.94 L	2,500.000
31JUL00	BUY LOT 200		558,794.66	-524,969.92 L -601,405.56 L		106,040.24 L	8,200.000
16AUG01	BUY LOT 625		21,871.59	-17,179.99 L -19,681.40 L		5,545.09 L	1,000.000
17AUG01	BUY LOT 639		42,996.90	-33,435.51 L -38,303.72 L		10,777.39 L	2,000.000
31AUG01	BUY LOT 751		29,498.27	-23,669.95 L -27,116.30 L		7,673.90 L	1,300.000
04SEP01	BUY LOT 762		36,243.67	-30,062.10 L -34,439.14 L		10,571.93 L	1,600.000
05SEP01	BUY LOT 765		15,538.80	-12,734.77 L -14,588.95 L		4,464.85 L	700.000
05SEP01	BUY LOT 774		11,064.68	-9,057.54 L -10,376.32 L		3,179.28 L	500.000
06SEP01	BUY LOT 776		26,210.02	-20,526.77 L -23,515.47 L		7,361.32 L	1,300.000
07SEP01	BUY LOT 794		14,238.84	-11,015.70 L -12,619.59 L		3,795.45 L	700.000
	GERMANY TOTAL						
		1,349,853.28 1,413,435.85	4,130,920.74 3,757,697.59	-2,781,067.46 -3,034,147.29		689,885.55	-2,344,261.74
	SPAIN						
573252905	TELEFONICA SA		EUR 1	01JUL02	04JUL02	1.011122	31JUL00 TO 03AUG01
	313	92,791.25 91,770.58	132,300.85 124,926.76	-39,509.60 -39,075.01		5,918.83	10,800.000
09APR01	BUY LOT 107		-3,245.96	3,282.06 L 3,245.96 L			882.000

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	(CONTINUED)		EUR - EURO CURRENCY				
31JUL00	BUY LOT 184		109,071.88	-34,812.19 L -34,429.27 L		-1,141.17 L	8,650.000
02FEB01	BUY LOT 309		-3,186.48	3,221.92 L 3,186.48 L		.00 L	375.000
03AUG01	BUY LOT 487		17,591.01	-7,928.73 S -7,841.52 S		2,087.21 S	1,393.000
	370	25,650.08 25,228.14	37,975.25 35,858.61	02JUL02 -12,325.17 -12,122.42	05JUL02	1.016725 1,491.95	03AUG01 TO 03AUG01 3,100.000
03AUG01	BUY LOT 487		39,147.25	-18,629.14 S -18,322.69 S		4,403.58 S	3,100.000
	401	10,529.70 10,337.54	15,925.10 15,037.48	03JUL02 -5,395.40 -5,296.94	08JUL02	1.018589 597.00	03AUG01 TO 03AUG01 1,300.000
03AUG01	BUY LOT 487		16,416.59	-8,039.01 S -7,892.30 S		1,813.25 S	1,300.000
	436	11,931.08 11,616.70	17,150.11 16,194.21	05JUL02 -5,219.03 -5,081.51	10JUL02	1.027063 504.00	03AUG01 TO 03AUG01 1,400.000
03AUG01	BUY LOT 487		17,679.40	-8,065.99 S -7,853.45 S		1,790.75 S	1,400.000
	090	13,629.84 13,742.28	17,150.11 16,194.21	15NOV02 -3,520.27 -3,549.31	20NOV02	0.991818 1,097.38	03AUG01 TO 03AUG01 1,400.000
03AUG01	BUY LOT 487		17,679.40	-6,367.23 L -6,419.76 L		2,482.64 L	1,400.000
	106	130,865.89 131,984.86	160,549.54 151,600.94	18NOV02 -29,683.65 -29,937.46	21NOV02	0.991522 10,321.38	03AUG01 TO 30APR02 13,106.000
030CT01	BUY LOT 353		82,362.57	-13,788.19 L -13,906.09 L		8,079.89 L	7,600.000

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	(CONTINUED)		EUR - EURO CURRENCY				
(PRO2	BUY LOT 370			8,058.05 S			807.000
			-8,126.95	8,126.95 S		.00 S	
26FEB02	BUY LOT 386			7,908.27 S			792.000
			-7,975.89	7,975.89 S		.00 S	
03AUG01	BUY LOT 487			-16,793.97 L			3,907.000
			49,338.17	-16,937.57 L		6,945.11 L	
573252905 TOTAL							
		285,397.84	381,050.96	-95,653.12			
		284,680.10	359,812.21	-95,062.65		19,930.54	-75,132.11
SPAIN TOTAL							
		285,397.84	381,050.96	-95,653.12			
		284,680.10	359,812.21	-95,062.65		19,930.54	-75,132.11
	FINLAND						
590294906	NOKIA (AB) OY		EURO.06	11JUL02	16JUL02	1.007404	31JUL00 TO 31JUL00
	530	16,875.81	17,296.71	-420.90			1,200.000
		16,751.78	15,674.32	-417.81		1,495.27	
31JUL00	BUY LOT 202			13,887.19 L			1,200.000
			3,296.73	13,785.12 L		-330.07 L	
				12JUL02	18JUL02	1.009642	31JUL00 TO 31JUL00
	550	141,796.34	142,697.85	-901.51			9,900.000
		140,442.20	129,313.16	-892.90		12,021.94	
31JUL00	BUY LOT 202			117,140.22 L			9,900.000
			27,198.03	116,021.54 L		-2,777.37 L	
				17JUL02	23JUL02	0.992113	31JUL00 TO 31JUL00
	583	17,190.43	17,296.71	-106.28			1,200.000
		17,327.09	15,674.32	-107.12		1,759.89	
31JUL00	BUY LOT 202			14,201.81 L			1,200.000
			3,296.73	14,314.71 L		-284.35 L	
				18JUL02	23JUL02	0.993739	31JUL00 TO 31JUL00
	596	5,825.81	5,765.57	60.24			400.000

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	(CONTINUED)		EUR - EURO CURRENCY				
		5,862.52	5,224.77	60.62		577.13	
31JUL00	BUY LOT 202			4,829 60 L			400.000
			1,098.91	4,860.03 L		-96.42 L	
				09SEP02	12SEP02	1.018486	31JUL00 TO 31JUL00
	385	129,332.02	130,046.76	-714.74			9,200.000
		126,984.58	118,913.08	-701.77		8,773.27	
31JUL00	BUY LOT 202			106,419.26 L			9,200.000
			25,274.94	104,487.70 L		-2,778.06 L	
				16OCT02	21OCT02	1.017864	31JUL00 TO 31JUL00
	709	101,897.80	93,294.41	8,603.39			6,600.000
		100,109.44	85,307.21	8,452.40		6,349.83	
31JUL00	BUY LOT 202			85,460.39 L			6,600.000
			18,132.02	83,960.52 L		-1,983.10 L	
				06NOV02	11NOV02	1.002707	31JUL00 TO 31JUL00
	790	36,171.99	28,271.03	7,900.96			2,000.000
		36,074.34	25,850.67	7,879.63		2,344.04	
31JUL00	BUY LOT 202			31,190.96 L			2,000.000
			5,494.55	31,106.75 L		-526.96 L	
				15NOV02	29NOV02	0.991818	31JUL00 TO 31JUL00
	080	77,091.57	60,782.72	16,308.85			4,300.000
		77,727.54	55,578.94	16,443.39		5,705.21	
31JUL00	BUY LOT 202			66,382.35 L			4,300.000
			11,813.29	66,929.97 L		-1,015.72 L	
				18NOV02	29NOV02	0.991522	31JUL00 TO 31JUL00
	091	101,318.80	79,158.90	22,159.90			5,600.000
		102,185.13	72,381.87	22,349.38		7,453.88	
31JUL00	BUY LOT 202			87,371.90 L			5,600.000
			15,384.74	88,118.97 L		-1,318.58 L	

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	(CONTINUED)			EUR - EURO CURRENCY			
		244	134,117.93 133,279.73	98,948.62 90,477.34	25NOV02 28NOV02 35,169.31 34,949.51	1.006289 7.852.88	31JUL00 TO 31JUL00 7,000.000
31JUL00	BUY LOT 202			19,230.93	116,684.31 L 115,955.07 L	-1,906.27 L	7,000.000
		279	34,423.34 34,129.01	25,443.93 23,265.60	26NOV02 29NOV02 8,979.41 8,902.63	1 008624 1,960 78	31JUL00 TO 31JUL00 1,800.000
31JUL00	BUY LOT 202			4,945.10	29,940.41 L 29,684.41 L	-500.50 L	1,800.000
		309	72,012.37 71,263.46	53,714.96 49,116.27	27NOV02 02DEC02 18,297.41 18,107.12	1.010509 4,040.07	31JUL00 TO 31JUL00 3,800.000
31JUL00	BUY LOT 202			10,439.65	62,548.40 L 61,897.91 L	-1,074.10 L	3,800.000
		342	513,899.59 510,199.62	360,455.69 329,596.02	02DEC02 05DEC02 153,443.90 152,339.14	1.007252 28,264.46	31JUL00 TO 31JUL00 25,500.000
31JUL00	BUY LOT 202			70,055.53	450,391.40 L 447,148.68 L	-7,004.59 L	25,500.000
		406	49,927.27 50,291.73	40,993.00 37,483.47	10DEC02 13DEC02 8,934.27 8,999.49	0.992753 3 808.77	31JUL00 TO 31JUL00 2,900.000
31JUL00	BUY LOT 202			7,967.10	42,704.77 L 43,016.51 L	-691.88 L	2,900.000
31JUL00	BUY LOT 202			7,692.37	41,096.66 L 41,396.66 L	-668.01 L	2,800.000
31AUG00	BUY LOT 413			111,246.20	-82,587.50 L -83,190.38 L	14,981.07	2,500.000
01SEP00	BUY LOT 420			93,584.57	-69,866.48 L -70,376.50 L	11,221 [redacted]	2,000.000

STATE STREET.

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	(CONTINUED)			EUR - EURO CURRENCY			
01SEP00	BUY LOT 427			14,116.52	-10,567.62 L -10,644.76 L	1,692 67 L	300.000
		413	48,070.11 48,421.02	39,579.45 36,190.94	10DEC02 13DEC02 8,490.66 8,552.64	0.992753 3,677.44	31JUL00 TO 31JUL00 2,800.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
		426	82,032.00 82,630.83	67,850.48 62,041.60	10DEC02 13DEC02 14,181.52 14,285.04	0.992753 6,304.19	31AUG00 TO 01SEP00 4,800.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
		420	76,588.17 77,227.69	63,609.83 58,164.00	11DEC02 16DEC02 12,978.34 13,086.71	0.991719 5,976.98	31JUL00 TO 31AUG00 4,500.000
31JUL00	BUY LOT 202			9,615.47	50,851.77 L 51,276.39 L	-825.88 L	3,500.000
31AUG00	BUY LOT 413			44,498.48	-33,105.41 L -33,381.85 L	6,045.08 L	1,000.000
		492	81,550.93 83,332.84	73,504.69 67,211.74	23DEC02 02JAN03 8,046.24 8,222.05	0.978617 7,899.05	01SEP00 TO 28FEB01 5,200.000
04SEP00	BUY LOT 419			43,330.23	-34,059.58 L -34,803.79 L	5,896.55 L	900.000
01SEP00	BUY LOT 427			23,527.53	-18,316.26 L -18,716.47 L	3,201.71 L	500.000
05SEP00	BUY LOT 431			14,242.45	-11,341.17 L -11,588.98 L	2,154.19 L	300.000
28FEB01	BUY LOT 559			78,971.54	-30,906.60 L -31,581.92 L	8,699 80 L	3,500.000
		731	19,420.18 21,892.38	18,376.17 16,802.93	05MAY03 08MAY03 1,044.01 1,176.91	0.887075 3 912.54	28FEB01 TO 28FEB01 1,300.000
28FEB01	BUY LOT 559				-12,447.14 L	[redacted]	3,300.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
			29,332.28	-14,031.67 L	6,591.77 L	
				06MAY03 09MAY03	0.880631	28FEB01 TO 19MAR01
	735	59,809.34	56,542.07	3,267.27		4,000.000
		67,916.46	51,701.34	3,710.15	12,504.97	
28FEB01	BUY LOT 559			-1,912.20 L		200.000
			4,512.66	-2,171.40 L	1,054.56 L	
12MAR01	BUY LOT 653			-24,889.35 L		2,800.000
			62,096.31	-28,263.09 L	13,708.30 L	
19MAR01	BUY LOT 710			-13,198.86 L		1,000.000
			25,303.69	-14,987.96 L	6,663.39 L	
				04JUN03 09JUN03	0.853971	19MAR01 TO 29MAY01
	207	154,147.36	142,768.72	11,378.64		10,100.000
		180,506.55	130,545.88	13,324.39	36,636.28	
29MAY01	BUY LOT 664			-142,387.39 L		6,600.000
			207,889.61	-166,735.63 L	76,800.79 L	
19MAR01	BUY LOT 710			-30,933.78 L		2,400.000
			60,728.86	-36,223.45 L	18,387.24 L	
20MAR01	BUY LOT 719			-15,809.24 L		1,100.000
			29,518.74	-18,512.62 L	8,653.01 L	
				05JUN03 10JUN03	0.842424	29MAY01 TO 29MAY01
	232	54,221.10	50,887.86	3,333.24		3,600.000
		64,363.19	46,531.20	3,956.72	13,875.27	
29MAY01	BUY LOT 664			-78,388.35 L		3,600.000
			113,394.33	-93,050.95 L	44,019.81 L	
29MAY01	BUY LOT 664			-8,709.81 L		400.000
			12,599.37	-10,338.99 L	4,891.09 L	
29MAY01	BUY LOT 664			-12,957.42 L		600.000
			18,899.06	-15,381.11 L	7,336.63 L	
				05JUN03 10JUN03	0.842424	29MAY01 TO 29MAY01
	233	6,024.57	5,654.21	370.36		400.000
		7,151.47	5,170.13	439.64	1,541.70	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
				05JUN03 10JUN03	0.842424	29MAY01 TO 29MAY01
	245	9,144.16	8,481.31	662.85		600.000
		10,854.58	7,755.20	786.84	2,312.54	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
				06JUN03 11JUN03	0.855176	29MAY01 TO 29MAY01
	247	7,651.67	7,067.76	583.91		500.000
		8,947.48	6,462.67	682.80	1,802.01	
29MAY01	BUY LOT 664			-10,766.31 L		500.000
			15,749.21	-12,589.58 L	5,787.85 L	
29MAY01	BUY LOT 664			-6,505.51 L		300.000
			9,449.53	-7,607.22 L	3,472.71 L	
				06JUN03 11JUN03	0.855176	29MAY01 TO 29MAY01
	249	4,545.28	4,240.66	304.62		300.000
		5,315.02	3,877.60	356.21	1,081.21	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
590294906 TOTAL						
		2,035,085.94	1,692,730.07	342,355.87		
		2,081,187.68	1,546,312.27	344,943.81	189,931.60	534,875.41
FINLAND TOTAL						
		2,035,085.94	1,692,730.07	342,355.87		
		2,081,187.68	1,546,312.27	344,943.81	189,931.60	534,875.41
	FRANCE					
477907	VIVENDI UNIVERSAL		EUR5.5	03JUN03 06JUN03	0.854482	03OCT01 TO 03OCT01
	184	4,745.22	7,643.56	-2,898.34		300.000
		5,553.33	7,107.12	-3,391.93	1,838.14	
03OCT01	BUY LOT 390			-9,462.21 L		300.000
			13,048.81	-11,073.62 L	3,578.14 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY				
	253	13,166.49 15,396.23	20,382.82 18,952.32	06JUN03 -7,216.33 -8,438.42	11JUN03	0.855176 4,882.33	030CT01 TO 030CT01 800.000
	030CT01 BUY LOT 390		34,796.83	-24,719.99 L -28,906.32 L		9,505.72 L	800.000
	281	4,855.04 5,673.60	7,643.56 7,107.12	10JUN03 -2,788.52 -3,258.66	13JUN03	0.855725 1,825.14	030CT01 TO 030CT01 300.000
	030CT01 BUY LOT 390		13,048.81	-9,352.39 L -10,929.20 L		3,553.99 L	300.000
	295	4,865.58 5,724.60	7,643.56 7,107.12	11JUN03 -2,777.98 -3,268.43	16JUN03	0.849943 1,885.91	030CT01 TO 030CT01 300.000
	030CT01 BUY LOT 390		13,048.81	-9,341.85 L -10,991.15 L		3,666.94 L	300.000
	327	4,886.33 5,750.23	7,643.56 7,107.12	12JUN03 -2,757.23 -3,244.71	17JUN03	0.849762 1,887.82	030CT01 TO 030CT01 300.000
	030CT01 BUY LOT 390		13,048.81	-9,321.10 L -10,969.07 L		3,670.49 L	300.000
	410	5,125.91 6,054.21	7,643.56 7,107.12	17JUN03 -2,517.65 -2,973.60	20JUN03	0.846668 1,920.69	030CT01 TO 030CT01 300.000
	030CT01 BUY LOT 390		13,048.81	-9,081.52 L -10,726.19 L		3,731.59 L	300.000
	416	4,956.80 5,805.15	7,643.56 7,107.12	18JUN03 -2,686.76 -3,146.60	23JUN03	0.853862 1,844.63	030CT01 TO 030CT01 800.000
	030CT01 BUY LOT 390			-9,250.63 L			800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY				
			13,048.81	-10,833.87 L		3,590.21 L	
	433	4,919.92 5,745.97	7,643.56 7,107.12	19JUN03 -2,723.64 -3,180.94	24JUN03	0.856238 1,819.79	030CT01 TO 030CT01 300.000
	030CT01 BUY LOT 390		13,048.81	-9,287.51 L -10,846.88 L		3,544.04 L	300.000
	483477907 TOTAL	47,521.29 55,703.32	73,887.74 68,702.16	-26,366.45 -30,903.29		17,904.45	-12,998.84
	598181907 DANONE 172	454,453.27 441,478.65	EUR1 523,015.41 458,866.25	09AUG02 -68,562.14 -66,604.69	14AUG02	1.029389 49,217.09	18MAY01 TO 11MAR02 3,600.000
	18MAY01 BUY LOT 453 11MAR02 BUY LOT 616		364,809.80 94,056.45	-62,297.68 L -60,519.08 L -6,264.46 S -6,085.61 S		39,081.56 L 10,135.53 S	2,800.000 800.000
	721247906 ESSILOR INTL 367	57,020.15 56,971.67	EURO.35 56,009.15 52,621.20	05DEC02 1,011.00 1,010.14	10DEC02	1.000851 3,340.33	07FEB02 TO 08FEB02 1,400.000
	07FEB02 BUY LOT 091 07FEB02 BUY LOT 109 08FEB02 BUY LOT 118		12,527.81 12,533.41 19,092.43	1,862.67 S 1,861.09 S 1,856.22 S 1,854.64 S 2,553.53 S 2,551.36 S		1,888.72 S 1,889.57 S 2,772.64 S	400.000 400.000 600.000
	394	20,104.71 20,285.66	20,003.27 18,793.29	09DEC02 101.44 102.35	12DEC02	0.991080 1,390.02	08FEB02 TO 08FEB02 500.000
	08FEB02 BUY LOT 118 08FEB02 BUY LOT 141		3 182.07 12,710.80	373.66 S 377.02 S 1,514.69 S 1,528.32 S		498.04 S 1,989.45 S	100.000 400.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
407	35,932.67 36,194.97	36,005.88 33,827.92	10DEC02 -73.21 -73.74	13DEC02	0.992753 2,440.79	12FEB02 TO 12FEB02 900.000
12FEB02 BUY LOT 168		29,692.41	2,070.08 S 2,085.19 S		4,417.37 S	900.000
430	28,237.83 28,764.48	28,004.58 26,310.60	12DEC02 233.25 237.60	17DEC02	0.981691 2,216.28	12FEB02 TO 12FEB02 700.000
12FEB02 BUY LOT 168		23,094.09	1,900.26 S 1,935.70 S		3,734.69 S	700.000
494	35,148.54 35,916.54	36,005.88 33,827.92	23DEC02 -857.34 -876.07	30DEC02	0.978617 2,964.69	12FEB02 TO 20FEB02 900.000
12FEB02 BUY LOT 168		3,299.16	142.88 S 146.00 S		545.57 S	100.000
20FEB02 BUY LOT 301		25,821.30	1,583.95 S 1,618.56 S		4,485.95 S	800.000
527	11,616.06 12,095.22	12,001.96 11,275.97	27DEC02 -385.90 -401.82	02JAN03	0.960384 1,221.07	20FEB02 TO 05MAR02 300.000
20FEB02 BUY LOT 301		6,455.33	329.24 S 342.82 S		1,265.33 S	200.000
05MAR02 BUY LOT 482		3,321.33	54.40 S 56.64 S		653.77 S	100.000
528	30,413.37 31,815.41	32,005.23 30,069.26	30DEC02 -1,591.86 -1,665.24	03JAN03	0.955932 3,411.39	05MAR02 TO 09APR02 800.000
09APR02 BUY LOT 102		7,555.08	-984.41 S -1,029.79 S		1,428.56 S	200.000
05MAR02 BUY LOT 482		9,963.99	-47.85 S -50.06 S		2,016.85 S	300.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
11MAR02 BUY LOT 577		10,038.84	-42.44 S -44.40 S		1,936.34 S	300.000
721247906 TOTAL	218,473.33 222,043.95	220,035.95 206,726.16	-1,562.62 -1,666.78		16,984.57	15,317.79
FRANCE TOTAL	720,447.89 719,225.92	816,939.10 734,294.57	-96,491.21 -99,174.76		84,106.11	-15,068.65
UNITED KINGDOM						
001978006 ALLIED IRISH BANKS 471	ORD EURO.32 21,936.98 23,618.45	19,862.31 20,929.90	02APR03 2,074.67 2,233.69	09APR03	0.928807 454.86	10JAN03 TO 10JAN03 1,700.000
10JAN03 BUY LOT 707		20,929.90	2,074.67 S 2,233.69 S		454.86 S	1,700.000
10JAN03 BUY LOT 707		4,924.68	488.45 S 525.89 S		107.03 S	400.000
473	5,161.94 5,557.60	4,673.49 4,924.68	02APR03 488.45 525.89	08APR03	0.928807 107.03	10JAN03 TO 10JAN03 400.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
485	5,129.72 5,507.78	4,673.49 4,924.68	03APR03 456.23 489.85	08APR03	0.931359 93.25	10JAN03 TO 10JAN03 400.000
10JAN03 BUY LOT 707		4,924.68	456.23 S 489.85 S		93.25 S	400.000
10JAN03 BUY LOT 707		18,467.56	1,709.63 S 1,835.63 S		349.64 S	1,500.000
487	19,235.20 20,652.83	17,525.57 18,467.56	03APR03 1,709.63 1,835.63	09APR03	0.931359 349.64	10JAN03 TO 10JAN03 1,500.000

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY					
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
		525	171,930.46 184,180.49	156,561.75 164,976.90	04APR03 15,368.71 16,463.73	09APR03	0 933489 2,739.86	10JAN03 TO 10JAN03 13,400.000
	10JAN03 BUY LOT	707		164,976.90	15,368.71 S 16,463.73 S		2,739 86 S	13,400.000
	10JAN03 BUY LOT	707		20,929.91	1,948.67 S 2,087.51 S		347.59 S	1,700.000
		526	21,810.98 23,365.01	19,862.31 20,929.91	04APR03 1,948.67 2,087.51	09APR03	0.933489 347.59	10JAN03 TO 10JAN03 1 700.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
		555	5,166.08 5,540.10	4,673.49 4,924.68	09APR03 492.59 528.25	14APR03	0.932488 87.17	10JAN03 TO 10JAN03 400.000
	10JAN03 BUY LOT	707		4,924.68	492.59 S 528.25 S		87.17 S	400.000
		560	5,192.20 5,609.65	4,673.48 4,924.68	10APR03 518.72 560.43	15APR03	0.925583 124.54	10JAN03 TO 10JAN03 400.000
	10JAN03 BUY LOT	707		4,924.68	518.72 S 560.43 S		124.54 S	400.000
		649	47,177.87 51,657.39	40,892.99 43,090.98	23APR03 6,284.88 6,881.63	28APR03	0.913284 1,684.78	10JAN03 TO 10JAN03 3.500.000
	10JAN03 BUY LOT	707		43,090.98	6,284.88 S 6,881.63 S		1,684.78 S	3,500.000

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(CONTINUED)			EUR - EURO CURRENCY					
		663	89,954.49 99,309.77	78,280.88 82,488.46	24APR03 11,673.61 12,887.67	29APR03	0.905797 3,933.64	10JAN03 TO 10JAN03 6,700.000
	10JAN03 BUY LOT	707		82,488.46	11,673.61 S 12,887.67 S		3,933.64 S	6,700.000
001978006 TOTAL			392,695.92 424,999.07	351,679.76 370,582.43	41,016.16 44,494.28		9,922.36	54,416.64
UNITED TOTAL			392,695.92 424,999.07	351,679.76 370,582.43	41,016.16 44,494.28		9,922.36	54,416.64
	GREECE							
505160903	OTE (HELLENIC TLCM)	721	EUR2.39(CR) 106,882.11 114,059.29	153,748.76 145,945.43	20JAN03 -46,866.65 -50,013.77	23JAN03	0.937075 18,127.63	19SEP01 TO 09OCT01 10,200.000
	19SEP01 BUY LOT	125		25,478.38	-10,578.83 L -11,289.20 L		3,702.47 L	1,600.000
	20SEP01 BUY LOT	128		25,256.20	-10,516.05 L -11,222.21 L		3,857.66 L	1,600.000
	25SEP01 BUY LOT	184		11,457.94	-5,084.13 L -5,425.53 L		1,795.19 L	700.000
	26SEP01 BUY LOT	202		11,486.30	-5,106.11 L -5,448.99 L		1,790.29 L	700.000
	27SEP01 BUY LOT	228		11,438.33	-5,122.97 L -5,466.98 L		1,856.25 L	700.000
	28SEP01 BUY LOT	252		11,340.55	-5,126.41 L -5,470.65 L		1,957.70 L	700.000
	01OCT01 BUY LOT	272		16,267.89	-7,274.28 L -7,762.75 L		2,677.14 L	1,000.000
	02OCT01 BUY LOT	327		12,934.53	-5,750.87 L -6,137.04 L		2,148.34 L	800.000
	03OCT01 BUY LOT	358		11,367.23	-5,041.49 L -5,380.03 L		1,840.40 L	700.000
	03OCT01 BUY LOT	394		9,698.03	-4,271.95 L -4,558.81 L		1,570.19 L	600.000

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	(CONTINUED)			EUR - EURO CURRENCY				
CT01	BUY LOT	438			-4,830.82 L			700.000
				11,170.71	-5,155.21 L		1,812.10 L	
090CT01	BUY LOT	451			-2,733.71 L			400.000
				6,337.90	-2,917.28 L		1,052.29 L	
		726	190,260.84 / 203,170.06	268,306.66 / 254,689.09	21JAN03 / -78,045.82 / -83,341.24	24JAN03	0.936461 / 31,822.21	090CT01 TO 26JUL02 / 17,800.000
26MAR02	BUY LOT	033			-2,508.25 S			400.000
				5,946.65	-2,678.44 S		1,297.41 S	
09APR02	BUY LOT	104			-2,415.80 S			400.000
				5,886.69	-2,579.71 S		1,258.64 S	
10APR02	BUY LOT	121			-2,952.01 S			500.000
				7,296.70	-3,152.30 S		1,562.62 S	
16APR02	BUY LOT	166			-2,551.59 S			400.000
				6,029.02	-2,724.72 S		1,261.32 S	
090CT01	BUY LOT	451			-1,987.23 L			300.000
				4,753.43	-2,122.06 L		792.84 L	
120CT01	BUY LOT	492			-4,526.00 L			700.000
				10,908.82	-4,833.09 L		1,914.10 L	
170CT01	BUY LOT	535			-4,648.16 L			700.000
				10,995.54	-4,963.54 L		1,957.83 L	
180CT01	BUY LOT	557			-4,778.04 L			700.000
				11,082.00	-5,102.23 L		2,010.06 L	
12MAR02	BUY LOT	625			-2,699.60 S			400.000
				6,110.21	-2,882.77 S		1,338.18 S	
14MAR02	BUY LOT	698			-3,278.59 S			500.000
				7,602.90	-3,501.04 S		1,605.16 S	
26JUL02	BUY LOT	706			-28,412.82 S			10,500.000
				138,894.30	-30,340.63 S		11,293.87 S	
15MAR02	BUY LOT	709			-3,185.51 S			500.000
				7,528.93	-3,401.65 S		1,579.74 S	
300CT01	BUY LOT	729			-5,062.81 L			700.000
				11,366.38	-5,406.32 L		2,029.77 L	
19MAR02	BUY LOT	748			-4,451.57 S			700.000
				10,508.85	-4,753.61 S		2,234.59 S	
22MAR02	BUY LOT	781			-2,510.30 S			400.000
				5,966.77	-2,680.62 S		1,279.47 S	
		761	69,627.73 / 74,971.63	96,469.81 / 91,573.61	23JAN03 / -26,842.08 / -28,902.20	28JAN03	0.928721 / 12,300.22	26JUL02 TO 26JUL02 / 6,400.000
26JUL02	BUY LOT	706			-16,098.95 S			6,400.000

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	(CONTINUED)			EUR - EURO CURRENCY				
				84,659.38	-17,334.54 S		7,646.79 S	
		770	36,047.58 / 39,028.71	48,234.91 / 45,786.80	24JAN03 / -12,187.33 / -13,195.22	29JAN03	0.923617 / 6,437.13	26JUL02 TO 26JUL02 / 3,200.000
26JUL02	BUY LOT	706			-6,815.76 S			3,200.000
				42,329.69	-7,379.42 S		4,078.44 S	
		783	42,290.61 / 45,830.31	57,278.95 / 54,371.83	27JAN03 / -14,988.34 / -16,242.86	30JAN03	0.922765 / 7,701.34	26JUL02 TO 26JUL02 / 3,800.000
26JUL02	BUY LOT	706			-8,609.61 S			3,800.000
				50,266.51	-9,330.23 S		4,894.03 S	
505160903	TOTAL							
			445,108.87 / 477,060.00	624,039.09 / 592,366.76	-178,930.22 / -191,695.29		76,388.53	-115,306.76
	GREECE TOTAL							
			445,108.87 / 477,060.00	624,039.09 / 592,366.76	-178,930.22 / -191,695.29		76,388.53	-115,306.76
	IRELAND							
402068001	ALLIED IRISH BANKS			EURO.32 (DUBLIN LIST	10JAN03	15JAN03	0.948992	18MAY01 TO 18MAY01
		706	351,679.76 / 370,582.43	400,797.47 / 351,679.76	-49,117.71 / -51,757.77		70,660.44	30,100.000
18MAY01	BUY LOT	559			-49,117.71 L			30,100.000
				351,679.76	-51,757.77 L		70,660.44 L	
418224002	CRH			ORD IEPO.32(DUBLIN L	10JAN03	15JAN03	0.948992	01NOV01 TO 01NOV01
		708	378,455.79 / 398,797.66	418,368.12 / 378,455.79	-39,912.33 / -42,057.60		62,399.47	25,500.000
01NOV01	BUY LOT	760			-39,912.33 L			25,500.000
				378,455.79	-42,057.60 L		62,399.47 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
IRELAND TOTAL		730,135.55 769,380.09	819,165.59 730,135.55	-89,030.04 -93,815.37	133,059.91	39,244.54
NETHERLANDS						
520270901	ROYAL DUTCH PETROL		EURO.56(BR)	03FEB03 06FEB03	0.929282	08NOV01 TO 09NOV01
	856	159,850.26 172,014.80	217,587.91 198,104.99	-57,737.65 -62,131.46	36,041.27	4,100.000
08NOV01	BUY LOT 012		198,281.37	-70,447.96 L -75,809.02 L	41,151.48 L	3,900.000
09NOV01	BUY LOT 024		10,385.70	-3,826.04 L -4,117.20 L	2,122.47 L	200.000
520536905	VEDIOR		CVA EURO.05	11DEC02 16DEC02	0.991719	03AUG01 TO 03AUG01
	418	162,643.16 164,001.25	312,541.91 276,318.25	-149,898.75 -151,150.43	38,833.43	24,500.000
03AUG01	BUY LOT 542		276,318.25	-149,898.75 L -151,150.43 L	38,833.43 L	24,500.000
	429	11,083.72 11,290.44	21,686.58 19,173.10	12DEC02 17DEC02 -10,602.86 -10,800.61	0.981691 2,917.95	03AUG01 TO 03AUG01 1,700.000
03AUG01	BUY LOT 542		19,173.10	-10,602.86 L -10,800.61 L	2,917.95 L	1,700.000
	106	5,018.94 5,374.53	12,756.81 11,278.30	18FEB03 21FEB03 -7,737.87 -8,286.09	0.933838 2,382.32	03AUG01 TO 03AUG01 1,000.000
03AUG01	BUY LOT 542		11,278.30	-7,737.87 L -8,286.09 L	2,382.32 L	1,000.000
	122	5,214.55 5,644.23	14,032.49 12,406.13	20FEB03 25FEB03 -8,817.94 -9,544.54	0.923873 2,782.64	03AUG01 TO 03AUG01 1,400.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
03AUG01	BUY LOT 542		12,406.13	-8,817.94 L -9,544.54 L	2,782.64 L	1,100.000
	145	4,740.50 5,111.21	12,756.81 11,278.30	24FEB03 27FEB03 -8,016.31 -8,643.18	0.927472 2,476.09	03AUG01 TO 03AUG01 1,000.000
03AUG01	BUY LOT 542		11,278.30	-8,016.31 L -8,643.18 L	2,476.09 L	1,000.000
	291	27,269.35 29,246.38	88,022.02 77,820.23	14MAR03 19MAR03 -60,752.67 -65,157.23	0.932401 16,583.38	03AUG01 TO 03AUG01 6,900.000
03AUG01	BUY LOT 542		77,820.23	-60,752.67 L -65,157.23 L	16,583.38 L	6,900.000
	302	5,206.47 5,521.20	16,583.86 14,661.78	17MAR03 20MAR03 -11,377.39 -12,065.15	0.942996 2,924.57	03AUG01 TO 03AUG01 1,300.000
03AUG01	BUY LOT 542		14,661.78	-11,377.39 L -12,065.15 L	2,924.57 L	1,300.000
	311	4,307.37 4,576.58	12,756.81 11,278.30	18MAR03 21MAR03 -8,449.44 -8,977.53	0.941176 2,275.81	03AUG01 TO 03AUG01 1,000.000
03AUG01	BUY LOT 542		11,278.30	-8,449.44 L -8,977.53 L	2,275.81 L	1,000.000
520536905 TOTAL		225,484.06 230,765.82	491,137.29 434,214.39	-265,653.23 -274,624.76	71,176.19	-203,448.57
598662906	PHILIPS ELEC(KON)		EURO.20	19JUL02 24JUL02	0.984543	23APR01 TO 23APR01
	600	119,760.00 121,640.19	159,042.95 141,804.64	-39,282.95 -39,899.68	19,735.23	4,800.000
23APR01	BUY LOT 212			-35,671.84 L		4,800.000

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY			
			139,282.46	-36,231.88 L	18,589.61 L	
NETHERLANDS TOTAL						
		505,094.32	867,768.15	-362,673.83		
		524,420.81	774,124.02	-376,655.90	126,952.69	-249,703.21
PORTUGAL						
566789905	VODAFONE TELECEL COMUNI PES	EURO.50		22AUG02 27AUG02	1.031140	31JUL00 TO 31JUL00
	276	106,393.50	245,212.20	-138,818.70		14,200.000
		103,180.46	286,218.12	-134,626.43	-48,411.23	
31JUL00	BUY LOT 192			-138,818.70 L		14,200.000
			286,218.12	-134,626.43 L	-48,411.23 L	
	687	9,556.36	18,995.31	16JAN03 21JAN03 -9,438.95	0.946074	31JUL00 TO 31JUL00 1,100.000
		10,101.07	22,171.83	-9,976.97	-2,093.79	
31JUL00	BUY LOT 192			-9,438.95 L		1,100.000
			22,171.83	-9,976.97 L	-2,093.79 L	
31JUL00	BUY LOT 192			-15,448.45 L		1,800.000
			36,281.17	-16,329.01 L	-3,426.19 L	
	695	15,634.79	31,083.24	16JAN03 21JAN03 -15,448.45	0.946074	31JUL00 TO 31JUL00 1,800.000
		16,525.97	36,281.17	-16,329.01	-3,426.19	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	700	17,332.40	34,536.93	17JAN03 22JAN03 -17,204.53	0.937690	31JUL00 TO 31JUL00 2,000.000
		18,484.15	40,312.41	-18,347.78	-3,480.48	
31JUL00	BUY LOT 192			-17,204.53 L		2,000.000
			40,312.41	-18,347.78 L	-3,480.48 L	
31JUL00	BUY LOT 192			-11,158.64 L		1,300.000
			26,203.07	-11,900.14 L	-2,262.32 L	

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(CONTINUED)			EUR - EURO CURRENCY			
	715	11,290.36	22,449.00	17JAN03 22JAN03 -11,158.64	0.937690	31JUL00 TO 31JUL00 1,300.000
		12,040.61	26,203.07	-11,900.14	-2,262.32	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	722	14,767.89	29,356.39	20JAN03 23JAN03 -14,588.50	0.937075	31JUL00 TO 31JUL00 1,700.000
		15,759.56	34,265.55	-15,568.12	-2,937.87	
31JUL00	BUY LOT 192			-14,588.50 L		1,700.000
			34,265.55	-15,568.12 L	-2,937.87 L	
	731	5,209.56	10,361.08	21JAN03 24JAN03 -5,151.52	0.936461	31JUL00 TO 31JUL00 600.000
		5,563.03	12,093.72	-5,501.05	-1,029.64	
31JUL00	BUY LOT 192			-5,151.52 L		600.000
			12,093.72	-5,501.05 L	-1,029.64 L	
31JUL00	BUY LOT 192			-6,018.77 L		700.000
			14,109.34	-6,427.14 L	-1,201.25 L	
	745	6,069.16	12,087.93	21JAN03 24JAN03 -6,018.77	0.936461	31JUL00 TO 31JUL00 700.000
		6,480.95	14,109.34	-6,427.14	-1,201.25	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	746	30,187.55	60,439.63	22JAN03 27JAN03 -30,252.08	0.932097	31JUL00 TO 31JUL00 3,500.000
		32,386.70	70,546.72	-32,455.94	-5,704.08	
31JUL00	BUY LOT 192			-30,252.08 L		3,500.000
			70,546.72	-32,455.94 L	-5,704.08 L	
	762	21,716.73	43,171.16	23JAN03 28JAN03 -21,454.43	0.928721	31JUL00 TO 31JUL00 2,600.000
		23,383.48	50,390.51	-23,101.05	-3,905.95	
31JUL00	BUY LOT 192			-21,454.43 L		2,600.000

STATE STREET.

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(CONTINUED)				EUR - EURO CURRENCY			
				50.390.51	-23.101.05 L	-3.905.98 L	
		777	5.200.40 5.630.47	10.361.08 12.093.72	24JAN03 29JAN03 -5.160.68 -5.587.47	0.923617 -875.78	31JUL00 TO 31JUL00 600.000
31JUL00	BUY LOT 192			12.093.72	-5.160.68 L -5.587.47 L	-875.78 L	600.000
		782	5.119.74 5.548.26	10.361.08 12.093.72	27JAN03 30JAN03 -5.241.34 -5.680.04	0.922765 -865.42	31JUL00 TO 31JUL00 600.000
31JUL00	BUY LOT 192			12.093.72	-5.241.34 L -5.680.04 L	-865.42 L	600.000
		798	25.621.15 27.761.81	51.805.39 60.468.62	28JAN03 31JAN03 -26.184.24 -28.371.94	0.922892 -4.334.87	31JUL00 TO 31JUL00 3.000.000
31JUL00	BUY LOT 192			60.468.62	-26.184.24 L -28.371.94 L	-4.334.87 L	3.000.000
		809	60.757.90 65.998.30	122.606.10 143.109.06	29JAN03 03FEB03 -61.848.20 -67.182.64	0.920598 -9.928.12	31JUL00 TO 31JUL00 7.100.000
31JUL00	BUY LOT 192			143.109.06	-61.848.20 L -67.182.64 L	-9.928.12 L	7.100.000
		827	17.165.60 18.498.51	34.536.93 40.312.41	30JAN03 04FEB03 -17.371.33 -18.720.22	0.927945 -3.093.68	31JUL00 TO 31JUL00 2.000.000
31JUL00	BUY LOT 192			40.312.41	-17.371.33 L -18.720.22 L	-3.093.68 L	2.000.000
		854	19.740.44 21.200.25	39.717.47 46.359.28	31JAN03 05FEB03 -19.977.03 -21.454.33	0.931142 -3.704.70	31JUL00 TO 31JUL00 2.300.000

STATE STREET.

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(CONTINUED)				EUR - EURO CURRENCY			
31JUL00	BUY LOT 192			46.359.28	-19.977.03 L -21.454.33 L	-3.704.70 L	2.300.000
		858	17.305.32 18.622.25	34.536.93 40.312.41	03FEB03 06FEB03 -17.231.61 -18.542.93	0.929282 -3.147.23	31JUL00 TO 31JUL00 2.000.000
31JUL00	BUY LOT 192			40.312.41	-17.231.61 L -18.542.93 L	-3 147.23 L	2.000.000
566789905 TOTAL							
			389.068.85 407.165.83	811.617.85 947.341.66	-422.549.00 -439.773.20	-100.402.63	-540.175.83
PORTUGAL TOTAL							
			389.068.85 407.165.83	811.617.85 947.341.66	-422.549.00 -439.773.20	-100.402.63	-540.175.83
EUR TOTAL							
			6.852.888.46 7.101.555.35	10.495.911.31 9.812.667.06	-3.643.022.85 -3.940.886.37	1.229.774.66	-2.711.111.71
				GBP - POUND STERLING			
010812006	BOC GROUP	161	101.988.59 160.366.98	ORD GBP0.25 135.967.37 198.998.87	25FEB03 28FEB03 -33.978.78 -53.428.27	0.635970 14.796.38	04MAR02 TO 04MAR02 13.600.000
04MAR02	BUY LOT 459			205.911.08	-42.688.03 S -67.122.71 S	21.578.61 S	13.600.000
		181	20.286.02 31.926.13	26.993.52 39.507.13	28FEB03 05MAR03 -6.707.50 -10.556.26	0.635405 2.975.26	04MAR02 TO 04MAR02 2.700.000
04MAR02	BUY LOT 459			40.879.40	-8.436.54 S -13.277.42 S	4.324.15 S	2.700.000

STATE STREET.

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	(CONTINUED)		GBP - POUND STERLING			
	645	17,755.80 28,086.13	21,994.72 32,190.99	23APR03 28APR03 -4,238.92 -6,705.13	0.632191 2,600.27	04MAR02 TO 04MAR02 2,200.000
04MAR02	BUY LOT 459		33,309.14	-5,647.77 L -8,933.65 L	3,710.64 L	2,200.000
	747	11,908.96 18,967.99	14,996.40 21,948.40	07MAY03 12MAY03 -3,087.44 -4,917.52	0.627845 1,937.11	04MAR02 TO 04MAR02 1,500.000
04MAR02	BUY LOT 459		22,710.78	-4,048.02 L -6,447.48 L	2,704.69 L	1,500.000
	757	4,742.24 7,604.18	5,998.56 8,779.36	08MAY03 13MAY03 -1,256.32 -2,014.51	0.623636 839.33	04MAR02 TO 04MAR02 600.000
04MAR02	BUY LOT 459		9,084.31	-1,640.55 L -2,630.62 L	1,150.49 L	600.000
	795	4,733.37 7,618.84	5,998.56 8,779.36	13MAY03 16MAY03 -1,265.19 -2,036.45	0.621272 875.93	04MAR02 TO 04MAR02 600.000
04MAR02	BUY LOT 459		9,084.31	-1,649.42 L -2,654.91 L	1,189.44 L	600.000
	829	3,944.32 6,407.94	4,998.80 7,316.13	16MAY03 21MAY03 -1,054.48 -1,713.11	0.615536 804.92	04MAR02 TO 04MAR02 500.000
04MAR02	BUY LOT 459		7,570.26	-1,374.67 L -2,233.29 L	1,070.97 L	500.000
	846	3,096.59 5,064.01	3,999.04 5,852.91	19MAY03 22MAY03 -902.45 -1,475.82	0.611490 686.92	04MAR02 TO 04MAR02 400.000
04MAR02	BUY LOT 459			-1,158.61 L		400.000

STATE STREET.

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	(CONTINUED)		GBP - POUND STERLING			
			6,056.21	-1,894.73 L	902.53 L	
	863	3,097.55 5,078.59	3,999.04 5,852.91	20MAY03 23MAY03 -901.49 -1,478.04	0.609923 703.72	04MAR02 TO 04MAR02 400.000
04MAR02	BUY LOT 459		6,056.21	-1,157.65 L -1,898.03 L	920.41 L	400.000
	052	3,872.23 6,350.84	4,998.80 7,316.13	27MAY03 30MAY03 -1,126.57 -1,847.69	0.609719 882.40	04MAR02 TO 04MAR02 500.000
04MAR02	BUY LOT 459		7,570.26	-1,446.76 L -2,372.83 L	1,153.41 L	500.000
	154	3,117.80 5,103.22	3,999.04 5,852.91	02JUN03 05JUN03 -881.24 -1,442.41	0.610948 692.72	04MAR02 TO 04MAR02 400.000
04MAR02	BUY LOT 459		6,056.21	-1,137.40 L -1,861.70 L	908.71 L	400.000
	225	3,118.00 5,176.35	3,999.04 5,852.91	05JUN03 10JUN03 -881.04 -1,462.66	0.602355 786.10	04MAR02 TO 04MAR02 400.000
04MAR02	BUY LOT 459		6,056.21	-1,137.19 L -1,887.91 L	1,008.05 L	400.000
010812006	TOTAL	181,661.47 287,751.20	237,942.89 348,248.01	-56,281.42 -89,077.87	28,581.06	-60,496.81
018227900	CELLTECH GROUP		ORD GBP0.50	27FEB03 04MAR03	0.632891	16JUL02 TO 16JUL02
	177	5,808.87 9,178.31	7,462.78 11,694.06	-1,653.91 -2,613.26	97.61	1,800.000
16JUL02	BUY LOT 560		11,714.29	-1,654.84 S -2,614.73 S	78.79 S	1,800.000

STATE STREET.

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(CONTINUED)				GBP - POUND STERLING				
		182	5,192.20 8,171.48	6,633.59 10,394.72	28FEB03 -1,441.39 -2,268.46	05MAR03	0.635405 45.22	16JUL02 TO 16JUL02 1,600.000
	16JUL02 BUY LOT	560		4,555.56	-630.97 S -993.02 S		12.48 S	700.000
	16JUL02 BUY LOT	562		5,936.29	-861.67 S -1,356.10 S		16.27 S	900 000
		194	3,565.79 5,618.08	4,560.59 7,146.37	03MAR03 -994.80 -1,567.36	06MAR03	0.634699 39.07	16JUL02 TO 16JUL02 1,100.000
	16JUL02 BUY LOT	562		7,255.47	-1,057.00 S -1,665.36 S		27.97 S	1,100.000
		204	11,740.46 18,576.35	15,754.77 24,687.47	04MAR03 -4,014.31 -6,351.65	07MAR03	0.632011 240.53	16JUL02 TO 17JUL02 3,800.000
	16JUL02 BUY LOT	562		4,617.11	-779.06 S -1,232.67 S		37.52 S	700.000
	16JUL02 BUY LOT	568		5,156.78	-813.94 S -1,287.86 S		41.89 S	800.000
	17JUL02 BUY LOT	579		15,520.08	-2,785.96 S -4,408.09 S		131.59 S	2,300.000
		216	16,828.60 26,928.30	23,217.55 36,381.53	05MAR03 -6,388.95 -10,223.29	10MAR03	0.624941 770.06	17JUL02 TO 18JUL02 5,600.000
	17JUL02 BUY LOT	579		16,869.65	-3,239.42 S -5,183.56 S		335.47 S	2,500.000
	18JUL02 BUY LOT	587		15,791.18	-3,156.58 S -5,051.00 S		319.66 S	2,300.000
	18JUL02 BUY LOT	595		5,486.98	-1,094.38 S -1,751.17 S		111.09 S	800.000
		227	3,943.09	5,389.79	06MAR03 -1,446.70	11MAR03	0.623072	18JUL02 TO 19JUL02 1,300.000

STATE STREET.

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(CONTINUED)				GBP - POUND STERLING				
			6,328.47	8,445.71	-2,321.88		204.64	
	18JUL02 BUY LOT	595		3,429.36	-669.96 S -1,075.25 S		79.92 S	500.000
	19JUL02 BUY LOT	607		5,422.20	-1,008.95 S -1,619.32 S		91.56 S	800.000
		243	3,657.51 5,860.25	4,975.19 7,796.04	07MAR03 -1,317.68 -2,111.25	12MAR03	0.624122 175.46	19JUL02 TO 19JUL02 1,200.000
	19JUL02 BUY LOT	607		8,133.30	-1,495.69 S -2,396.47 S		123.42 S	1,200.000
		257	3,328.00 5,327.30	4,560.59 7,146.37	10MAR03 -1,232.59 -1,973.07	13MAR03	0.624707 154.00	19JUL02 TO 19JUL02 1,100.000
	19JUL02 BUY LOT	607		7,455.53	-1,395.77 S -2,234.28 S		106.05 S	1,100.000
		289	3,387.09 5,359.40	4,560.59 7,146.37	14MAR03 -1,173.50 -1,856.83	19MAR03	0.631991 69.86	19JUL02 TO 19JUL02 1,100.000
	19JUL02 BUY LOT	607		7,455.53	-1,336.38 S -2,115.03 S		18.90 S	1,100 000
		298	12,532.32 19,652.56	16,998.57 26,636.48	17MAR03 -4,466.25 -7,003.75	20MAR03	0.637694 19.83	19JUL02 TO 24JUL02 4,100.000
	19JUL02 BUY LOT	607		10,166.63	-1,856.51 S -2,911.29 S		-65.38 S	1,500.000
	24JUL02 BUY LOT	653		5,163.84	-834.13 S -1,308.04 S		-21.15 S	800.000
	23JUL02 BUY LOT	654		11,910.32	-2,103.58 S -3,298.73 S		16.36 S	1,800.000
		314	11,868.76	16,169.37	18MAR03 -4,300.61	21MAR03	0.640061	24JUL02 TO 25JUL02 3,900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						GBP - POUND STERLING						
			18,543.17			25,337.14			-6,719.06	-74.91		
24JUL02	BUY LOT	653							-3,907.39 S		3,700.000	
						23,882.74			-6,104.72 S	-185.78 S		
25JUL02	BUY LOT	671							-224.32 S		200.000	
						1,312.34			-350.47 S	-10.94 S		
	328		10,487.09			14,510.97	19MAR03	24MAR03	-4,023.88	0.638896	25JUL02 TO 26JUL02	
			16,414.39			22,738.45			-6,298.18	-25.88	3,500.000	
25JUL02	BUY LOT	671							-3,155.04 S		2,700.000	
						17,716.63			-4,938.27 S	-115.83 S		
26JUL02	BUY LOT	704							-908.24 S		800.000	
						5,167.32			-1,421.58 S	6.12 S		
	343		3,295.93			4,560.59	20MAR03	25MAR03	-1,264.66	0.638020	26JUL02 TO 29JUL02	
			5,165.87			7,146.37			-1,982.16	1.66	1,100.000	
26JUL02	BUY LOT	704							-454.12 S		400.000	
						2,583.66			-711.76 S	6.60 S		
29JUL02	BUY LOT	726							-927.31 S		700.000	
						4,712.07			-1,453.42 S	28.72 S		
	484		3,594.60			4,975.19	03APR03	08APR03	-1,380.59	0.636031	29JUL02 TO 30JUL02	
			5,651.61			7,796.04			-2,170.63	26.20	1,200.000	
29JUL02	BUY LOT	726							-265.11 S		200.000	
						1,346.31			-416.82 S	12.44 S		
30JUL02	BUY LOT	730							-1,050.66 S		1,000.000	
						6,362.79			-1,651.90 S	-1.21 S		
	500		3,295.05			4,560.59	04APR03	09APR03	-1,265.54	0.640902	29JUL02 TO 29JUL02	
			5,141.27			7,146.37			-1,974.62	-30.48	1,100.000	
29JUL02	BUY LOT	726							-1,458.09 S		1,100.000	
						7,404.68			-2,275.06 S	11.65 S		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						GBP - POUND STERLING						
	521		3,297.58			4,560.59	07APR03	10APR03	-1,263.01	0.645099	30JUL02 TO 30JUL02	
			5,111.74			7,146.37			-1,957.85	-76.78	1,100.000	
30JUL02	BUY LOT	730							-629.02 S		600.000	
						3,817.68			-975.08 S	-54.38 S		
30JUL02	BUY LOT	738							-511.64 S		500.000	
						3,161.67			-793.12 S	-45.03 S		
	644		25,287.63			34,411.73	23APR03	28APR03	-9,124.10	0.632191	30JUL02 TO 05AUG02	
			39,999.98			53,922.63			-14,432.51	509.86	8,300.000	
01AUG02	BUY LOT	004							-1,364.72 S		1,400.000	
						8,769.45			-2,158.71 S	136.24 S		
02AUG02	BUY LOT	064							-782.89 S		800.000	
						5,059.66			-1,238.38 S	34.14 S		
05AUG02	BUY LOT	090							-1,903.96 S		2,000.000	
						12,531.07			-3,011.68 S	119.16 S		
30JUL02	BUY LOT	738							-2,046.18 S		2,100.000	
						13,279.02			-3,236.65 S	78.11 S		
31JUL02	BUY LOT	785							-1,957.85 S		2,000.000	
						12,581.28			-3,096.93 S	154.20 S		
	662		18,532.24			25,290.55	24APR03	29APR03	-6,758.31	0.626115	05AUG02 TO 06AUG02	
			29,598.78			39,629.88			-10,794.04	762.94	6,100.000	
05AUG02	BUY LOT	090							-960.61 S		1,000.000	
						6,265.54			-1,534.24 S	120.96 S		
06AUG02	BUY LOT	113							-4,228.54 S		5,100.000	
						30,344.36			-6,753.62 S	1,155.78 S		
227900 TOTAL												
			149,642.81			203,153.59			-53,510.78			
			236,627.31			318,338.37			-84,619.85	2,908.79		-81,711.06
023691900	REUTERS GROUP				ORD GBP0.25		19MAY03	22MAY03		0.611490	31JUL00 TO 06AUG02	
	847		185,450.85			564,427.37			-378,976.52		114,300.000	
			303,277.00			880,718.81			-619,759.15	42,317.35		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				GBP - POUND STERLING			
06AUG02	BUY LOT	130			-17,446.06 S		20,000.000
				76,680.09	-28,530.41 S	4,824.47 S	
31JUL00	BUY LOT	161			-164,736.80 L		31,000.000
				353,807.28	-269,402.28 L	-2,295.07 L	
03JUL02	BUY LOT	397			-86,233.47 S		48,500.000
				251,530.81	-141,021.88 S	17,953.38 S	
14FEB01	BUY LOT	428			-58,232.03 L		6,500.000
				100,231.21	-95,229.73 L	12,215.12 L	
03AUG01	BUY LOT	499			-60,040.36 L		8,500.000
				105,345.31	-98,186.99 L	15,355.69 L	
026349902	BAE SYSTEMS			ORD GBP0.025	10JUN03 / 13JUN03	0.605180	31JUL00 TO 31JUL00
		291	5,897.14	8,367.44	-2,470.30		4,000.000
			9,744.44	12,623.11	-4,081.93	1,203.26	
31JUL00	BUY LOT	163			-6,056.46 L		4,000.000
				18,792.01	-10,007.70 L	960 13 L	
					11JUN03 / 16JUN03	0.599628	31JUL00 TO 31JUL00
		302	5,607.58	8,158.25	-2,550.67		3,900.000
			9,351.76	12,307.54	-4,253.75	1,297.97	
31JUL00	BUY LOT	163			-6,047.18 L		3,900.000
				18,322.21	-10,084.89 L	1,114.44 L	
					12JUN03 / 17JUN03	0.599323	31JUL00 TO 31JUL00
		325	3,603.59	5,229.65	-1,626.06		2,500.000
			6,012.77	7,889.45	-2,713.16	836.48	
31JUL00	BUY LOT	163			-3,867.41 L		2,500.000
				11,745.01	-6,452.96 L	720.72 L	
					16JUN03 / 19JUN03	0.594672	31JUL00 TO 31JUL00
		375	3,660.50	5,438.84	-1,778.34		2,600.000
			6,155.49	8,205.02	-2,990.46	940.93	
31JUL00	BUY LOT	163			-4,109.34 L		2,600.000
				12,214.81	-6,910.26 L	850.94 L	

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(CONTINUED)				GBP - POUND STERLING			
					17JUN03 / 20JUN03	0.593859	31JUL00 TO 31JUL00
		395	6,592.02	9,622.55	-3,030.53		4,600.000
			11,100.31	14,516.58	-5,103.11	1,686.84	
31JUL00	BUY LOT	163			-7,154.61 L		4,600.000
				21,610.81	-12,047.66 L	1,537.16 L	
					18JUN03 / 23JUN03	0.595220	31JUL00 TO 31JUL00
		413	3,711.12	5,438.84	-1,727.72		2,600.000
			6,234.87	8,205.02	-2,902.66	932.51	
31JUL00	BUY LOT	163			-4,058.72 L		2,600.000
				12,214.81	-6,818.86 L	838.92 L	
					25JUN03 / 30JUN03	0.595664	31JUL00 TO 31JUL00
		508	3,647.52	5,438.84	-1,791.32		2,600.000
			6,123.45	8,205.02	-3,007.27	925.70	
31JUL00	BUY LOT	163			-4,122.32 L		2,600.000
				12,214.80	-6,920.55 L	829.20 L	
					26JUN03 / 01JUL03	0.600925	31JUL00 TO 09FEB01
		537	9,505.72	14,224.65	-4,718.93		6 800.000
			15,818.48	21,459.29	-7,852.78	2,211.97	
02OCT00	BUY LOT	023			-570.53 L		250.000
				1,349.64	-949.42 L	181.34 L	
31JUL00	BUY LOT	163			-8,111.54 L		5,100.000
				23,959.81	-13,498.42 L	1,402.47 L	
09FEB01	BUY LOT	373			-2,312.83 L		1,450.000
				6,288.57	-3,848.78 L	933.27 L	
					30JUN03 / 03JUL03	0.604997	09FEB01 TO 09FEB01
		568	3,697.37	5,438.83	-1,741.46		2,600.000
			6,111.39	8,205.02	-2,878.46	784.83	
09FEB01	BUY LOT	373			-4,084.31 L		2,600.000
				11,276.05	-6,750.96 L	1,586.30 L	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING			
349902 TOTAL		45,922.56 76,652.96	67,357.89 101,616.05	-21,435.33 -35,783.58	10,820.49	-24,963.09
027475904	AMERSHAM PLC		ORD GBP0.05	03JUN03 06JUN03	0.614345	030CT01 TO 030CT01
	179	193,130.47 314,368.10	251,364.63 371,102.26	-58,234.16 -94,790.65	38,056.49	41,000.000
030CT01	BUY LOT 345		371,102.26	-58,234.16 L -94,790.65 L	38,056.49 L	41,000.000
070995006	PRUDENTIAL PLC		ORD GBP0.05	23MAY03 29MAY03	0.610724	22NOV02 TO 26NOV02
	014	86,392.00 141,458.33	122,329.73 191,364.59	-35,937.73 -58,844.47	8,938.21	23,900.000
22NOV02	BUY LOT 220		82,258.43	-15,261.38 S -24,989.00 S	3,101.91 S	10,200.000
25NOV02	BUY LOT 248		108,200.87	-20,616.76 S -33,757.90 S	4,868.39 S	13,400.000
26NOV02	BUY LOT 277		2,365.56	-441.56 S -723.01 S	133.08 S	300.000
	049	3,935.27 6,454.24	5,630.24 8,807.58	27MAY03 30MAY03 -1,694.97 -2,779.92	0.609719 426.58	26NOV02 TO 26NOV02 1,100.000
26NOV02	BUY LOT 277		8,673.72	-1,659.95 S -2,722.48 S	503.00 S	1,100.000
	086	3,695.24 6,043.20	5,118.40 8,006.89	28MAY03 02JUN03 -1,423.16 -2,327.44	0.611471 363.75	26NOV02 TO 26NOV02 1,000.000
26NOV02	BUY LOT 277		7,885.20	-1,391.33 S -2,275.38 S	433.38 S	1,000.000
	127	6,009.05 9,907.42	8,189.44 12,811.02	29MAY03 03JUN03 -2,180.39 -3,594.92	0.606520 691.3[illegible]	26NOV02 TO 26NOV02 1,800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING			
26NOV02	BUY LOT 277		12,616.32	-2,129.46 S -3,510.95 S	802.05 S	1,600.000
	149	3,039.35 4,982.41	4,094.72 6,405.51	30MAY03 04JUN03 -1,055.37 -1,730.07	0.610016 306.97	26NOV02 TO 26NOV02 800.000
26NOV02	BUY LOT 277		6,308.16	-1,029.90 S -1,688.32 S	362.57 S	800.000
	153	3,082.96 5,046.19	4,094.72 6,405.51	02JUN03 05JUN03 -1,011.76 -1,656.05	0.610948 296.73	26NOV02 TO 26NOV02 800.000
26NOV02	BUY LOT 277		6,308.16	-986.29 S -1,614.36 S	352.39 S	800.000
	228	3,688.45 6,123.38	5,118.40 8,006.89	05JUN03 10JUN03 -1,429.95 -2,373.93	0.602355 490.42	26NOV02 TO 26NOV02 1,000.000
26NOV02	BUY LOT 277		7,885.20	-1,398.12 S -2,321.09 S	559.27 S	1,000.000
	250	3,345.31 5,558.56	4,606.56 7,206.20	06JUN03 11JUN03 -1,261.25 -2,095.69	0.601830 448.05	26NOV02 TO 26NOV02 900.000
26NOV02	BUY LOT 277		7,096.68	-1,232.60 S -2,048.09 S	509.97 S	900.000
	292	3,288.60 5,434.09	4,606.56 7,206.20	10JUN03 13JUN03 -1,317.96 -2,177.80	0.605180 405.69	26NOV02 TO 26NOV02 900.000
26NOV02	BUY LOT 277		7,096.67	-1,289.31 S -2,130.46 S	467.88 S	900.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
300	4,881.05 8,140.13	6,653.91 10,408.95	11JUN03 16JUN03 -1,772.86 -2,956.60	0.599628 687.78	26NOV02 TO 26NOV02 1,300.000
26NOV02 BUY LOT 277		10,250.75	-1,731.49 S -2,887.61 S	776.99 S	1,300.000
322	3,405.16 5,681.68	4,606.56 7,206.19	12JUN03 17JUN03 -1,201.40 -2,004.60	0.599323 480.09	26NOV02 TO 26NOV02 900.000
26NOV02 BUY LOT 277		7,096.68	-1,172.75 S -1,956.79 S	541.79 S	900.000
364	3,027.29 5,048.61	4,094.72 6,405.51	13JUN03 18JUN03 -1,067.43 -1,780.15	0.599628 423.25	26NOV02 TO 26NOV02 800.000
26NOV02 BUY LOT 277		6,308.16	-1,041.97 S -1,737.69 S	478.14 S	800.000
386	2,996.93 5,039.64	4,094.71 6,405.50	16JUN03 19JUN03 -1,097.78 -1,846.03	0.594672 480.17	26NOV02 TO 26NOV02 800.000
26NOV02 BUY LOT 277		6,308.15	-1,072.32 S -1,803.21 S	534.70 S	800.000
389	389.75 656.30	511.84 800.69	17JUN03 20JUN03 -122.09 -205.59	0.593859 61.20	26NOV02 TO 26NOV02 100.000
26NOV02 BUY LOT 277		788.52	-118.91 S -200.23 S	68.01 S	100.000

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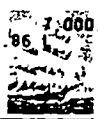
(CONTINUED)		GBP - POUND STERLING			
070995006 TOTAL	131,176.41 215,574.18	183,750.51 287,447.23	-52,574.10 -86,373.26	14,500.21	-71,873.05
071921001 VODAFONE GROUP		ORD USD0.10	09JAN03 14JAN03	0.623403	31JUL00 TO 31JUL00
621	322,134.92 516,736.24	250,537.31 369,856.92	71,597.61 114,849.64	32,029.68	274,500.000
31JUL00 BUY LOT 278		94,519.23	267,753.88 L 429,503.68 L	-7,286.67 L	274,500.000
634	108,616.83 174,628.78	82,599.73 121,938.26	10JAN03 15JAN03 26,017.10 41,829.01	0.621987 10,861.51	31JUL00 TO 31JUL00 90,500.000
31JUL00 BUY LOT 278		31,162.08	90,687.93 L 145,803.58 L	-2,336.88 L	90,500.000
358	42,678.24 66,829.90	32,127.19 47,427.92	21MAR03 26MAR03 10,551.05 16,521.90	0.638610 2,880.08	31JUL00 TO 31JUL00 35,200.000
31JUL00 BUY LOT 278		12,120.50	35,704.79 L 55,910.16 L	-1,200.76 L	35,200.000
669	176,637.64 282,116.93	127,778.59 188,633.77	24APR03 29APR03 48,859.05 78,035.27	0.626115 15,447.89	31JUL00 TO 31JUL00 140,000.000
31JUL00 BUY LOT 278		48,206.52	148,902.32 L 237,819.44 L	-3,909.03 L	140,000.000
071921001 TOTAL	650,067.63 1,040,311.85	493,042.82 727,856.87	157,024.81 251,235.82	61,219.16	312,454.98
075478008 ROYAL BK SCOT GRP		ORD GBP0.25	30JUN03 03JUL03	0.604997	18JUL01 TO 18JUL01
569	8,459.09	7,442.90	1,016.19		500.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
	13,982.04	10,845.05	1,679.66	1,457.33	
18JUL01 BUY LOT 346			1,047.20 L		500.000
		10,498.95	1,730.92 L	1,752.17 L	
079980900 SHIRE PHARMA GROUP		ORD GBP0.05	17JAN03 22JAN03	0.617990	22AUG01 TO 05JUN02
701	87,774.82	222,050.03	-134,275.21		24,300.000
	142,032.75	322,726.78	-217,277.32	36,583.29	
22AUG01 BUY LOT 668			-68,238.92 L		10,100.000
		152,280.70	-110,420.75 L	17,174.24 L	
28AUG01 BUY LOT 715			-29,406.03 L		4,400.000
		65,693.21	-47,583.34 L	7,607.99 L	
29AUG01 BUY LOT 716			-62,904.81 L		9,500.000
		141,134.29	-101,789.37 L	16,182.29 L	
05JUN02 BUY LOT 814			-726.64 S		300.000
		2,638.76	-1,175.81 S	290.54 S	
			20JAN03 23JAN03	0.621987	05JUN02 TO 05JUN02
719	30,883.71	79,499.40	-48,615.69		8,700.000
	49,653.30	115,544.16	-78,161.91	12,271.05	
05JUN02 BUY LOT 814			-21,614.50 S		8,700.000
		76,523.98	-34,750.73 S	7,880.05 S	
079980900 TOTAL					
	118,658.53	301,549.43	-182,890.90		
	191,686.05	438,270.94	-295,439.23	48,854.34	-246,584.89
305875908 HBOS		ORD GBP0.25	07NOV02 12NOV02	0.633072	10SEP01 TO 10SEP01
813	215,596.47	177,205.74	38,390.73		29,800.000
	340,556.00	255,375.53	60,641.96	24,538.51	
10SEP01 BUY LOT 002			38,390.73 L		29,800.000
		255,375.53	60,641.96 L	24,538.51 L	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
GBP TOTAL					
	1,879,766.29	2,487,237.77	-607,471.48		
	3,020,786.69	3,739,819.12	-992,286.15	273,253.72	-719,032.43
		HKD - HONG KONG DOLLAR			
619027006 CHEUNG KONG(HLDGS)		HKD0.50	09SEP02 11SEP02	7.799950	30JAN01 TO 30JAN01
382	165,149.73	248,760.33	-83,610.60		3,000.000
	21,173.18	31,894.88	-10,719.38	-2.32	
30JAN01 BUY LOT 223			-143,400.52 L		3,000.000
		39,561.02	-18,384.80 L	-3.04 L	
			10SEP02 12SEP02	7.799950	31JAN01 TO 01FEB01
390	222,651.73	331,680.44	-109,028.71		4,000.000
	28,545.28	42,526.50	-13,978.13	-3.09	
31JAN01 BUY LOT 242			-137,891.14 L		3,000.000
		39,091.18	-17,678.46 L	-3.76 L	
01FEB01 BUY LOT 259			-47,953.81 L		1,000.000
		13,285.99	-6,147.96 L	-1.71 L	
			11SEP02 13SEP02	7.799950	01FEB01 TO 03AUG01
402	166,662.06	248,760.33	-82,098.27		3,000.000
	21,367.07	31,894.88	-10,525.49	-2.32	
01FEB01 BUY LOT 259			-96,125.43 L		2,000.000
		26,571.97	-12,323.85 L	-3.41 L	
03AUG01 BUY LOT 484			-24,055.98 L		1,000.000
		10,207.46	-3,084.12 L	-.98 L	
			12SEP02 16SEP02	7.799950	03AUG01 TO 03AUG01
408	388,671.08	580,440.77	-191,769.69		7,000.000
	49,829.95	74,421.38	-24,586.02	-5.41	
03AUG01 BUY LOT 484			-168,598.95 L		7,000.000
		71,452.20	-21,615.39 L	-6.86 L	



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			HKD - HONG KONG DOLLAR				
		427	326,631.51 41,876.10	497,520.66 63,769.76		13SEP02 -170,889.15 -21,909.01	17SEP02 7.799950 -4.65	03AUG01 TO 03AUG01 6,000.000
	03AUG01 BUY LOT	484		61,244.75		-151,028.51 L -19,362.75 L	-5.90 L	6,000.000
		441	262,703.21 33,682.27	414,600.55 53,158.13		16SEP02 -151,897.34 -19,475.39	18SEP02 7.799450 -.47	030CT01 TO 040CT01 5,000.000
	030CT01 BUY LOT	354		31,398.92		-34,720.71 S -4,451.69 S	-1.41 S	4,000.000
	040CT01 BUY LOT	391		7,980.17		-9,699.09 S -1,243.56 S	-.16 S	1,000.000
		391	164,954.94 21,151.73	248,760.33 31,894.88		09DEC02 -83,805.39 -10,746.14	11DEC02 7.798650 2.99	040CT01 TO 040CT01 3,000.000
	040CT01 BUY LOT	391		23,940.50		-21,764.24 L -2,790.77 L	2.00 L	3,000.000
		403	269,155.74 34,512.01	414,600.55 53,158.13		10DEC02 -145,444.81 -18,649.40	12DEC02 7.798900 3.28	120CT01 TO 150CT01 5,000.000
	120CT01 BUY LOT	483		25,283.57		-35,718.40 L -4,579.93 L	3.57 L	3,000.000
	150CT01 BUY LOT	501		16,724.77		-22,789.25 L -2,922.11 L	2.14 L	2,000.000
		456	160,734.64 20,610.97	248,760.33 31,894.88		17DEC02 -88,025.69 -11,287.52	19DEC02 7.798500 3.61	150CT01 TO 160CT01 3,000.000
	150CT01 BUY LOT	501		8,362.39		-11,647.57 L -1,493.57 L	1.50 L	1,000.000
	160CT01 BUY LOT	521		16,737.79		-23,398.29 L -3,000.36 L	3 L	2,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			HKD - HONG KONG DOLLAR				
		563	211,232.56 27,084.40	331,680.44 42,526.50		06JAN03 -120,447.88 -15,443.92	08JAN03 7.799050 1.82	160CT01 TO 190CT01 4,000.000
	160CT01 BUY LOT	521		16,737.78		-24,938.44 L -3,197.63 L	2.05 L	2,000.000
	190CT01 BUY LOT	556		16,435.25		-22,567.15 L -2,893.58 L	.53 L	2,000.000
		595	52,801.76 6,769.80	82,920.11 10,631.63		08JAN03 -30,118.35 -3,861.52	10JAN03 7.799600 -.31	190CT01 TO 190CT01 1,000.000
	190CT01 BUY LOT	556		8,217.62		-11,289.95 L -1,447.50 L	-.32 L	1,000.000
619027006 TOTAL			2,391,348.96 306,602.76	3,648,484.84 467,791.55	-1,257,135.88 -161,181.92		-6.87	-161,188.79
633987003	FIRST PACIFIC CO	689	USD0.01 444,524.91 56,996.58	1,002,265.96 128,513.79		29APR03 -557,741.05 -71,513.06	02MAY03 7.799150 -4.15	31JUL00 TO 22SEP00 504,000.000
	31JUL00 BUY LOT	083		1,728.67		-9,493.39 L -1,217.23 L	-2.09 L	4,504.000
	18SEP00 BUY LOT	505		34,478.42		-170,051.86 L -21,803.90 L	-8.61 L	112,000.000
	19SEP00 BUY LOT	515		40,842.79		-198,547.05 L -25,457.52 L	-5.24 L	136,000.000
	20SEP00 BUY LOT	523		32,462.29		-159,665.81 L -20,472.21 L	-2.70 L	106,000.000
	21SEP00 BUY LOT	531		33,899.66		-163,842.96 L -21,007.80 L	.22 L	114,000.000
	22SEP00 BUY LOT	540		9,174.59		-43,765.07 L -5,611.52 L	-1.24 L	31,496.000
		696	226,494.42 29,041.28	517,041.96 66,296.79		30APR03 -290,547.54 -37,254.22	05MAY03 7.799050	22SEP00 TO 27SEP00 260,000.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			HKD - HONG KONG DOLLAR				
25SEP00 BUY LOT	540			-112,738.23 L		80.504 000	
			23,450.31	-14,455.38 L		-2.86 L	
25SEP00 BUY LOT	561			-119,186.91 L		82,000.000	
			24,442.98	-15,282.23 L		-1.58 L	
27SEP00 BUY LOT	584			-135,829.25 L		97,496.000	
			28,309.24	-17,416.13 L		-3.07 L	
	710	296,562.19	696,018.02	02MAY03 -399,455.83	06MAY03	7.798950 350,000.000	27SEP00 TO 18MAY01
		38,025.91	89,245.69	-51,219.18		-.60	
18MAY01 BUY LOT	441			-256,066.24 L		317,496.000	
			67,319.72	-32,833.43 L		8.21 L	
27SEP00 BUY LOT	584			-20,552.01 L		14,504.000	
			4,211.43	-2,635.23 L		-.41 L	
28SEP00 BUY LOT	594			-25,566.56 L		18,000.000	
			5,235.00	-3,278.21 L		-1.17 L	
	721	437,901.10	995,313.73	05MAY03 -557,412.63	07MAY03	7.799050 500,504.000	18MAY01 TO 18MAY01
		56,148.01	127,622.35	-71,471.86		-2.48	
18MAY01 BUY LOT	441			-389,851.71 L		500,504.000	
			106,123.52	-49,987.08 L		11.57 L	
633987003 TOTAL							
		1,405,482.62	3,210,639.67	-1,805,157.05			
		180,211.78	411,678.62	-231,458.32		-8.52	-231,466.84
640837001	HANG SENG BANK		HKD5				
	711	170,638.30	188,443.22	02MAY03 -17,804.92	06MAY03	7.798950 2,200.000	07JAN02 TO 08JAN02
		21,879.65	24,161.42	-2,282.99		1.22	
07JAN02 BUY LOT	609			-18,457.51 L		1,800.000	
			20,268.72	-2,366.67 L		-.52 L	
08JAN02 BUY LOT	618			-3,954.33 L		400.000	
			4,485.15	-507.03 L		.00 L	
	722	156,580.26	171,312.02	05MAY03 -14,731.76	07MAY03	7.799050 2,000.000	08JAN02 TO 09JAN02

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			HKD - HONG KONG DOLLAR				
		20,076.84	21,964.93	-1,888.92		.83	
08JAN02 BUY LOT	618			-12,822.02 L		1,400.000	
			15,698.04	-1,644.05 L		-.20 L	
09JAN02 BUY LOT	635			-5,025.09 L		600.000	
			6,667.80	-644.32 L		-.43 L	
	742	140,769.31	154,180.81	07MAY03 -13,411.50	12MAY03	7.798950 1,800.000	09JAN02 TO 10JAN02
		18,049.78	19,768.44	-1,719.65		.99	
09JAN02 BUY LOT	635			-10,998.14 L		1,300.000	
			14,446.90	-1,410.21 L		-.74 L	
10JAN02 BUY LOT	656			-4,000.59 L		500.000	
			5,527.22	-512.97 L		-.42 L	
640837001 TOTAL							
		467,987.87	513,936.05	-45,948.18			
		60,006.27	65,894.79	-5,891.56		3.04	-5,888.52
644806002	HUTCHISON WHAMPOA		HKD0.25				
	391	206,104.65	198,477.06	10SEP02 7,627.59	12SEP02	7.799950 4,000.000	31JUL00 TO 31JUL00
		26,423.84	25,585.27	977.90		-139.33	
31JUL00 BUY LOT	036			15,402.16 L		4,000.000	
			24,609.52	1,974.65 L		-160.33 L	
	454	148,749.36	148,857.79	17SEP02 -108.43	19SEP02	7.799450 3,000.000	31JUL00 TO 31JUL00
		19,071.78	19,188.95	-13.90		-103.27	
31JUL00 BUY LOT	086			5,722.49 L		3 000.000	
			18,457.14	733.70 L		-119.06 L	
	366	2,141,723.69	2,084,009.12	06DEC02 57,714.57	10DEC02	7.798500 42,000.000	31JUL00 TO 22OCT01
		274,632.77	268,645.36	7,400.73		-1,413.32	
31JUL00 BUY LOT	086			111,809.78 L		39,700.000	
			207,335.18	14,337.34 L		-1,312.42 L	
22OCT01 BUY LOT	606			-91,134.94 L		8,300.000	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			HKD - HONG KONG DOLLAR			
			65,958.88	-11,686.21 L	.00 L	
				09DEC02 11DEC02	7.798650	22OCT01 TO 22OCT01
	390	391,228.97	382,068.34	9,160.63		7.700.000
		50,166.24	49,251.65	1,174.64	-260.05	
	22OCT01 BUY LOT 606			-85,967.25 L		7.700.000
			61,190.77	-11,023.35 L	-1.18 L	
644806002 TOTAL						
		2,887,806.67	2,813,412.31	74,394.36		
		370,294.63	362,671.23	9,539.37	-1,915.97	7,623.40
686774001	SWIRE PACIFIC		A HKD0.60	08JUL02 10JUL02	7.799950	07FEB02 TO 07FEB02
	441	158,399.68	172,245.36	-13,845.68		4.000.000
		20,307.78	22,084.71	-1,775.10	-1.83	
	07FEB02 BUY LOT 087			-12,233.16 S		4.000.000
			21,877.55	-1,568.36 S	-1.41 S	
				09JUL02 11JUL02	7.799750	15FEB02 TO 15FEB02
	463	157,664.02	172,245.36	-14,581.34		4.000.000
		20,213.98	22,084.72	-1,869.46	-1.28	
	15FEB02 BUY LOT 233			-17,490.58 S		4.000.000
			22,457.59	-2,242.45 S	-1.16 S	
				10JUL02 12JUL02	7.799950	15FEB02 TO 15FEB02
	486	156,672.82	172,245.36	-15,572.54		4.000.000
		20,086.39	22,084.71	-1,996.49	-1.83	
	15FEB02 BUY LOT 233			-18,481.78 S		4.000.000
			22,457.59	-2,369.47 S	-1.73 S	
				11JUL02 15JUL02	7.799950	15FEB02 TO 15FEB02
	509	171,912.16	193,776.03	-21,863.87		4.500.000
		22,040.16	24,845.30	-2,803.08	-2.06	
	15FEB02 BUY LOT 233			-25,136.76 S		4.500.000
			25,264.78	-3,222.68 S	-1.94 S	

STATE STREET.

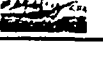
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			HKD - HONG KONG DOLLAR			
686774001 TOTAL						
		644,648.68	710,512.11	-65,863.43		
		82,648.31	91,099.44	-8,444.13	-7.00	-8,451.13
HKD TOTAL						
		7,797,274.80	10,896,984.98	-3,099,710.18		
		999,763.75	1,399,135.63	-397,436.56	-1,935.32	-399,371.88
			JPY - JAPANESE YEN			
603658907	FUJI TELEVISION NETWORK INC		JPY5000	10SEP02 13SEP02	119.760000	15MAR01 TO 19MAR01
	392	4,991,345.00	7,712,148.00	-2,720,803.00		9.000
		41,677.90	62,291.79	-22,718.80	2,104.91	
	15MAR01 BUY LOT 685			-613,983.00 L		4.000
			23,175.22	-5,126.78 L	475.07 L	
	16MAR01 BUY LOT 694			-695,166.00 L		4.000
			23,716.25	-5,804.66 L	611.92 L	
	19MAR01 BUY LOT 707			-183,276.00 L		1.000
			6,020.47	-1,530.36 L	140.77 L	
				11SEP02 17SEP02	120.560000	19MAR01 TO 21MAR01
	400	2,803,148.00	4,284,527.00	-1,481,379.00		5.000
		23,251.06	34,606.55	-12,287.48	931.99	
	19MAR01 BUY LOT 707			-531,716.00 L		3.000
			18,061.40	-4,410.38 L	299.62 L	
	21MAR01 BUY LOT 725			-350,184.00 L		2.000
			11,903.44	-2,904.64 L	301.62 L	
				12SEP02 18SEP02	120.625000	21MAR01 TO 28MAR01
	409	3,378,613.00	5,141,432.00	-1,762,819.00		6.000
		28,009.23	41,527.86	-14,614.04	1,095.41	
	21MAR01 BUY LOT 725			-345,239.00 L		2.000
			11,903.43	-2,862.08 L	295.06 L	
	27MAR01 BUY LOT 767			-1,020,196.00 L		3.000
			22,032.06	-8,457.58 L	430.14 L	
	28MAR01 BUY LOT 782			-359,538.00 L		1.000

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
	(CONTINUED)					JPY - JAPANESE YEN								
						7,525.30				-2,980.63 L	123.53 L			
		431	2,796,402.00			4,284,527.00	13SEP02	19SEP02	121.485000	-1,488,125.00		28MAR01 TO 29MAR01	5.000	
			23,018.50			34,606.55				-12,249.45	661.40			
28MAR01	BUY LOT	782				15,050.61				-726,718.00 L -5,981.96 L	138.75 L		2.000	
29MAR01	BUY LOT	799				21,962.82				-1,033,359.00 L -8,506.06 L	354.34 L		3.000	
		451	2,847,708.00			4,284,527.00	17SEP02	20SEP02	122.640000	-1,436,819.00		30MAR01 TO 02APR01	5.000	
			23,220.06			34,606.55				-11,715.75	329.26			
02APR01	BUY LOT	034				13,684.35				-595,066.00 L -4,852.14 L	455.81 L		2.000	
30MAR01	BUY LOT	812				21,064.55				-935,397.00 L -7,627.18 L	494.67 L		3.000	
		464	2,793,856.00			4,284,527.00	18SEP02	24SEP02	121.485000	-1,490,671.00		02APR01 TO 05APR01	5.000	
			22,997.54			34,606.55				-12,270.41	661.40			
02APR01	BUY LOT	034				6,842.17				-308,303.00 L -2,537.79 L	295.13 L		1.000	
04APR01	BUY LOT	056				21,873.86				-1,065,246.00 L -8,768.54 L	693.20 L		3.000	
05APR01	BUY LOT	070				7,635.71				-390,386.00 L -3,213.45 L	177.25 L		1.000	
		474	2,826,095.00			4,284,527.00	19SEP02	25SEP02	121.420000	-1,458,432.00		05APR01 TO 09APR01	5.000	
			23,275.37			34,606.55				-12,011.46	680.28			
05APR01	BUY LOT	070				15,271.42				-767,876.00 L -6,324.13 L	362.86 L		2.000	
09APR01	BUY LOT	110				22,989.63				-1,174,138.00 L -9,670.05 L	645.64 L		3.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
	(CONTINUED)					JPY - JAPANESE YEN								
		527	5,981,250.00			9,425,958.00	27SEP02	02OCT02	122.875000	-3,444,708.00		11APR01 TO 19APR01	11.000	
			48,677.52			76,134.42				-28,034.25	577.35			
11APR01	BUY LOT	120				22,283.75				-1,149,873.00 L -9,358.07 L	350.01 L		3.000	
12APR01	BUY LOT	126				22,885.73				-1,195,367.00 L -9,728.32 L	118.28 L		3.000	
17APR01	BUY LOT	155				22,086.67				-1,099,988.00 L -8,952.09 L	141.11 L		3.000	
19APR01	BUY LOT	177				15,017.98				-742,741.00 L -6,044.69 L	-122.84 L		2.000	
603658907	TOTAL													
			28,418,417.00			43,702,173.00				-15,283,756.00				
			234,127.18			352,986.82				-125,901.64	7,042.00			-118,859.64
604978908	ACOM CO					JPY50	15MAY03	20MAY03	115.925000			23JUL01 TO 15NOV01		
		813	21,364,924.00			51,092,462.00				-29,727,538.00			5,700.000	
			184,299.54			417,678.83				-256,437.68	23,058.39			
09NOV01	BUY LOT	010				24,356.94				-1,804,208.00 L -15,563.58 L	906.62 L		300.000	
12NOV01	BUY LOT	035				23,839.64				-1,741,293.00 L -15,020.86 L	881.20 L		300.000	
14NOV01	BUY LOT	070				24,663.29				-1,875,819.00 L -16,181.32 L	1,218.01 L		300.000	
15NOV01	BUY LOT	101				8,090.75				-615,690.00 L -5,311.11 L	453.64 L		100.000	
20SEP01	BUY LOT	120				26,563.96				-1,954,957.00 L -16,863.98 L	.00 L		300.000	
24JUL01	BUY LOT	380				23,337.24				-1,769,464.00 L -15,263.87 L	1,626.61 L		300.000	
3JUL01	BUY LOT	381				134,084.96				-9,903,102.00 L -85,427.49 L	9,542.38 L		1,800.000	
27JUL01	BUY LOT	399				24,230.20				-1,863,114.00 L -16,071.72 L	1,541.50 L		300.000	
31JUL01	BUY LOT	419				23,880.76				-1,860,147.00 L -16,046.12 L	1,865.34 L		300.000	
19OCT01	BUY LOT	558				27,202.53				-2,171,252.00 L -18,729.80 L	1,227.25 L		300.000	
22OCT01	BUY LOT	605								-2,210,974.00 L			300.000	



STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
230CT01 BUY LOT 642		27,242.57	-19,072.45 L -2,252,473.00 L		1,529.86 L	300.000
250CT01 BUY LOT 667		27,508.50	-19,430.43 L -2,188,527.00 L		1,621.91 L	300.000
260CT01 BUY LOT 683		26,997.49	-18,878.82 L -2,073,681.00 L		1,581.31 L	300.000
300CT01 BUY LOT 724		26,003.34	-17,888.13 L -1,285,011.00 L		1,584.77 L	200.000
15NOV01 BUY LOT 101		16,667.27	-11,084.85 L -1,231,373.00 L		884.23 L	200.000
21NOV01 BUY LOT 193		16,181.49	-10,622.15 L -1,796,358.00 L		907.31 L	300.000
04DEC01 BUY LOT 310		23,713.79	-15,495.86 L -1,774,817.00 L		1,482.04 L	300.000
25JUL02 BUY LOT 661		23,336.18	-15,310.05 L -894,286.00 S		1,673.84 L	300.000
30JAN02 BUY LOT 809		17,274.25 40,913.96	-7,714.35 S -2,812,270.00 L -24,259.39 L		140.09 S 5,978.70 L	700.000
815	6,746,818.00 58,199.85	16,134,462.00 131,898.58	15MAY03 -9,387,644.00 -80,980.32	20MAY03	115.925000 7,281.59	15NOV01 TO 25JUL02 1,800.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
828	2,921,714.00 25,182.85	7,170,872.00 58,621.59	16MAY03 -4,249,158.00 -36,624.36	21MAY03	116.020000 3,185.62	25JUL02 TO 31JUL02 800.000
25JUL02 BUY LOT 661		5,758.08	-307,704.00 S -2,652.16 S		41.94 S	100.000
26JUL02 BUY LOT 684		34,166.84	-1,867,222.00 S -16,093.97 S		814.27 S	600.000
31JUL02 BUY LOT 746		6,045.82	-358,833.00 S -3,092.85 S		194.88 S	100.000
874	5,749,980.00 49,046.62	14,341,743.00 117,243.17	21MAY03 -8,591,763.00 -73,286.67	26MAY03	117.235000 5,090.12	31JUL02 TO 19AUG02 1,600.000
19AUG02 BUY LOT 226		24,666.11	-1,486,672.00 S -12,681.13 S		276.32 S	400.000

STATE STREET.

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(CONTINUED)		JPY - JAPANESE YEN				
31JUL02 BUY LOT 746		72,549.79	-4,376,078.00 S -37,327.40 S		1,562.58 S	1,200.000
893	1,128,800.00 9,626.88	2,689,077.00 21,983.10	22MAY03 -1,560,277.00 -13,306.70	27MAY03	117.255000 950.48	26AUG02 TO 26AUG02 300.000
26AUG02 BUY LOT 291		18,149.52	-1,040,975.00 S -8,877.87 S		355.23 S	300.000
604978908 TOTAL	37,912,236.00 326,355.74	91,428,616.00 747,425.27	-53,516,380.00 -460,635.73		39,566.20	-421,069.53
612927905 NTT DOCOMO		NPV				
081	32,520,701.00 272,698.85	45,929,005.00 394,916.44	05AUG02 -13,408,304.00 -112,433.89	08AUG02	119.255000 -9,783.70	22JAN01 TO 22MAY02 116.000
09NOV01 BUY LOT 011		7,343.73	-41,958.00 S -351.83 S		60.66 S	3.000
06APR01 BUY LOT 084		15,119.55	-753,875.00 L -6,321.54 L		605.40 L	4.000
22JAN01 BUY LOT 137		12,523.63	-619,202.00 L -5,192.25 L		-278.82 L	3.000
23JAN01 BUY LOT 156		12,197.32	-585,362.00 L -4,908.49 L		-236.27 L	3.000
26SEP01 BUY LOT 200		15,139.35	-102,295.00 S -857.78 S		-176.46 S	6.000
27SEP01 BUY LOT 223		7,706.41	-81,327.00 S -681.96 S		28.11 S	3.000
28SEP01 BUY LOT 247		8,082.21	-122,427.00 S -1,026.60 S		-3.05 S	3.000
03OCT01 BUY LOT 375		42,063.11	-867,758.00 S -7,276.49 S		476.16 S	15.000
10OCT01 BUY LOT 458		7,791.58	-97,287.00 S -815.79 S		76.77 S	3.000
18MAY01 BUY LOT 461		73,688.62	-4,063,440.00 L -34,073.54 L		2,700.26 L	18.000
22OCT01 BUY LOT 607		27,465.20	-559,192.00 S -4,689.04 S		732.36 S	10.000
22MAY02 BUY LOT 715		112,346.92	-3,814,433.00 S -31,985.52 S		-2,783.29 S	33.000
06NOV01 BUY LOT 794			-75,688.00 S			2.000

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
			5,253.78	-634.67 S	82.59 S	
NOV01	BUY LOT 805			-189,655.00 S		6.000
			15,468.45	-1,590.33 S	226.99 S	
08NOV01	BUY LOT 817			-66,955.00 S		4.000
			9,903.81	-561.44 S	61.04 S	
	665	10,301,617.00	16,233,528.00	15JAN03 20JAN03	117.900000	22MAY02 TO 22MAY02
		87,375.89	139,582.54	-5,931,911.00		41.000
				-50,313.07	-1,893.58	
22MAY02	BUY LOT 715			-5,931,911.00 S		41.000
			139,582.54	-50,313.07 S	-1,893.58 S	
	682	6,871,901.00	10,690,372.00	16JAN03 21JAN03	117.960000	22MAY02 TO 22MAY02
		58,256.20	91,920.21	-3,818,471.00		27.000
				-32,370.90	-1,293.11	
22MAY02	BUY LOT 715			-3,818,471.00 S		27.000
			91,920.21	-32,370.90 S	-1,293.11 S	
	694	3,821,676.00	5,939,095.00	17JAN03 22JAN03	117.880000	22MAY02 TO 22MAY02
		32,420.05	51,066.78	-2,117,419.00		15.000
				-17,962.50	-684.23	
22MAY02	BUY LOT 715			-2,117,419.00 S		15.000
			51,066.78	-17,962.50 S	-684.23 S	
	716	1,721,863.00	2,771,578.00	20JAN03 23JAN03	118.175000	22MAY02 TO 22MAY02
		14,570.45	23,831.16	-1,049,715.00		7.000
				-8,882.72	-377.99	
22MAY02	BUY LOT 715			-1,049,715.00 S		7.000
			23,831.16	-8,882.72 S	-377.99 S	
	743	14,877,650.00	23,756,382.00	22JAN03 27JAN03	118.155000	22MAY02 TO 22MAY02
		125,916.38	204,267.12	-8,878,732.00		60.000
				-75,144.78	-3,205.95	
22MAY02	BUY LOT 715			-8,878,732.00 S		60.000
			204,267.12	-75,144.78 S	-3,205.95 S	

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
612927905 TOTAL						
		70,115,408.00	105,319,960.00	-35,204,552.00		
		591,237.82	905,584.25	-297,107.86	-17,238.57	-314,346.43
627094006	DISCO CORPORATION	JPY50		29MAY03 03JUN03	118.455000	13DEC00 TO 14DEC00
	109	2,636,603.00	5,484,782.00	-2,848,179.00		700.000
		22,258.27	46,693.78	-24,044.40	-391.11	
13DEC00	BUY LOT 614			-2,814,106.00 L		600.000
			45,174.96	-23,756.75 L	-2,339.69 L	
14DEC00	BUY LOT 627			-481,833.00 L		100.000
			7,635.44	-4,067.65 L	-388.04 L	
	125	4,189,026.00	8,618,943.00	30MAY03 04JUN03	119.485000	14DEC00 TO 15DEC00
		35,059.01	73,375.94	-4,429,917.00		1,100.000
				-37,075.09	-1,241.84	
14DEC00	BUY LOT 627			-955,340.00 L		200.000
			15,270.88	-7,995.48 L	-901.03 L	
15DEC00	BUY LOT 639			-4,143,211.00 L		900.000
			67,246.37	-34,675.57 L	-3,886.16 L	
	148	11,748,875.00	23,506,208.00	02JUN03 05JUN03	118.525000	18DEC00 TO 06MAR02
		99,125.71	200,116.21	-11,757,333.00		3,000.000
				-99,197.07	-1,793.43	
06MAR02	BUY LOT 490			-474,878.00 L		100.000
			6,621.13	-4,006.56 L	689.62 L	
18DEC00	BUY LOT 652			-2,414,406.00 L		600.000
			42,514.56	-20,370.44 L	-2,318.98 L	
19DEC00	BUY LOT 663			-2,510,653.00 L		800.000
			50,148.27	-21,182.48 L	-2,532.27 L	
20DEC00	BUY LOT 676			-3,674,689.00 L		1,500.000
			84,828.35	-31,003.49 L	-4,262.00 L	
	174	7,615,993.00	14,887,265.00	03JUN03 06JUN03	119.270000	06MAR02 TO 12MAR02
		63,855.06	126,740.26	-7,271,272.00		1,900.000
				-60,964.80	-1,920.40	
06MAR02	BUY LOT 490			-3,725,322.00 L		600.000

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(CONTINUED)		JPY - JAPANESE YEN			
		52,969.02	-31,234.36 L	5,151.68 L	
07MAR02 BUY LOT 509			-2,288,573.00 L		500.000
		33,777.50	-19,188.17 L	2,214.63 L	
08MAR02 BUY LOT 527			-1,896,192.00 L		400.000
		27,299.78	-15,898.31 L	2,041.70 L	
12MAR02 BUY LOT 612			-927,498.00 L		200.000
		13,439.93	-7,776.46 L	1,058.12 L	
627094006 TOTAL					
	26,190,497.00	52,497,198.00	-26,306,701.00		
	220,298.05	446,926.19	-221,281.36	-5,346.78	-226,628.14
633522909 UFJ HLDGS		JPY50000	31OCT02 06NOV02	122.765000	09AUG01 TO 17AUG01
765	3,668,986.00	12,580,112.00	-8,911,126.00		20.000
	29,886.25	102,710.10	-72,586.86	-236.99	
			-409,121.00 L		1.000
09AUG01 BUY LOT 567		4,817.45	-3,332.55 L	9.41 L	
			-8,298,488.00 L		19.000
17AUG01 BUY LOT 628		97,910.56	-67,596.53 L	-1,922.09 L	
642872006 HIROSE ELECTRIC		JPY50	06AUG02 09AUG02	121.145000	31JUL00 TO 31JUL00
106	13,341,222.00	12,100,167.00	1,241,055.00		1,600.000
	110,126.06	103,344.34	10,244.38	-3,462.66	
			1,241,055.00 L		1,600.000
31JUL00 BUY LOT 084		103,344.34	10,244.38 L	-3,462.66 L	
649099009 KEYENCE CORP		JPY50	31JUL02 05AUG02	119.760000	24APR01 TO 06AUG01
747	56,602,376.00	60,428,481.00	-3,826,105.00		2,500.000
	472,631.73	492,777.83	-31,948.10	11,802.00	
			-5,180,366.00 L		1,600.000
24APR01 BUY LOT 224		339,184.01	-43,256.23 L	6,556.53 L	
			1,354,261.00 S		900.000
06AUG01 BUY LOT 514		153,593.82	11,308.12 S	5,245.48 S	
657258901 MATSUMOTOKIYOSHI		JPY50	31JUL02 05AUG02	119.760000	22NOV00 TO 24NOV00
748	23,764,094.00	18,485,441.00	5,278,653.00		200.000
	198,430.98	166,871.01	44,076.93	-12,516.95	
			1,342,291.00 L		1,600.000
22NOV00 BUY LOT 403					

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(CONTINUED)		JPY - JAPANESE YEN			
		90,544.63	11,208.17 L	-7,261.86 L	
24NOV00 BUY LOT 427			2,578,061.00 L		2,200.000
		88,653.54	21,526.90 L	-6,240.40 L	
			01AUG02 06AUG02	119.100000	24NOV00 TO 08DEC00
782	18,309,173.00	14,524,275.00	3,784,898.00		3,300.000
	153,729.41	131,112.93	31,779.16	-9,162.68	
			849,569.00 L		800.000
24NOV00 BUY LOT 427		32,237.65	7,133.24 L	-2,103.15 L	
			3,093,637.00 L		2,000.000
07DEC00 BUY LOT 542		72,270.11	25,975.12 L	-5,075.89 L	
			779,860.00 L		500.000
08DEC00 BUY LOT 564		17,918.66	6,547.94 L	-1,174.27 L	
			02AUG02 07AUG02	119.065000	08DEC00 TO 08DEC00
026	2,696,245.00	2,200,648.00	495,597.00		500.000
	22,645.15	19,865.60	4,162.41	-1,382.86	
			701,988.00 L		500.000
08DEC00 BUY LOT 564		17,918.66	5,895.84 L	-1,169.35 L	
			07AUG02 12AUG02	120.365000	11DEC00 TO 11DEC00
129	2,736,703.00	2,200,648.00	536,055.00		500.000
	22,736.70	19,865.60	4,453.58	-1,582.48	
			735,910.00 L		500.000
11DEC00 BUY LOT 587		18,056.89	6,113.99 L	-1,434.18 L	
			13AUG02 16AUG02	119.075000	11DEC00 TO 11DEC00
186	2,828,551.00	2,200,648.00	627,903.00		500.000
	23,754.36	19,865.59	5,273.17	-1,384.40	
			827,758.00 L		500.000
11DEC00 BUY LOT 587		18,056.88	6,951.57 L	-1,254.09 L	
			20AUG02 23AUG02	118.810000	11DEC00 TO 11DEC00
231	2,818,470.00	2,200,648.00	617,822.00		500.000
	23,722.50	19,865.60	5,200.08	-1,343.18	
11DEC00 BUY LOT 587			817,676.00 L		500.000

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	(CONTINUED)		JPY - JAPANESE YEN			
			18,056.89	6,882.22 L	-1,216.61 L	
	367	2,355,374.00 19,876.57	2,200,647.00 19,865.59	06SEP02 11SEP02 154,727.00 1,305.71	118.500000 -1,294.73	11DEC00 TO 11DEC00 500.000
	11DEC00 BUY LOT 587		18,056.88	354,581.00 L 2,992.24 L	-1,172.55 L	500.000
657258901 TOTAL						
		55,508,610.00 464,895.67	44,012,955.00 397,311.92	11,495,655.00 96,251.04	-28,667.29	67,583.75
659672000	MITSUBISHI ESTATE	JPY50		05AUG02 08AUG02	119.255000	19JUL01 TO 15AUG01
	075	14,337,980.00 120,229.59	19,317,422.00 159,875.27	-4,979,442.00 -41,754.58	15,000.000 2,108.90	
	19JUL01 BUY LOT 345		27,058.22	-477,747.00 L -4,006.10 L	3,000.000 993.80 L	
	06AUG01 BUY LOT 516		29,584.02	-796,385.00 S -6,678.00 S	3,000.000 1,139.90 S	
	07AUG01 BUY LOT 538		29,334.02	-764,689.00 S -6,412.22 S	3,000.000 1,124.12 S	
	09AUG01 BUY LOT 569		20,035.22	-552,701.00 S -4,634.61 S	2,000.000 630.00 S	
	10AUG01 BUY LOT 587		29,381.88	-717,728.00 S -6,018.43 S	3,000.000 682.47 S	
	15AUG01 BUY LOT 610		10,764.33	-335,155.00 S -2,810.41 S	1,000.000 61.38 S	
	645	13,759,731.00 111,374.24	19,317,422.00 159,875.28	09OCT02 15OCT02 -5,557,691.00 -44,985.16	123.545000 15,000.000 -3,515.88	15AUG01 TO 23AUG01
	15AUG01 BUY LOT 610		10,764.32	-373,704.00 L -3,024.84 L	1,000.000 -314.53 L	
	16AUG01 BUY LOT 621		45,029.97	-1,739,062.00 L -14,076.34 L	4,000.000 -1,253.83 L	
	17AUG01 BUY LOT 631		34,041.52	-1,345,121.00 L -10,887.70 L	3,000.000 -878.97 L	
	20AUG01 BUY LOT 645		22,104.41	-833,813.00 L -6,749.06 L	2,000.000 -505.[illegible] L	

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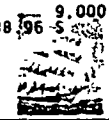
	(CONTINUED)		JPY - JAPANESE YEN			
	22AUG01 BUY LOT 666		23,161.90	-942,596.00 L -7,629.58 L	2,000.000 -682.42 L	
	23AUG01 BUY LOT 682		35,495.39	-1,500,579.00 L -12,146.01 L	3,000.000 -1,074.54 L	
659672000 TOTAL						
		28,097,711.00 231,603.83	38,634,844.00 319,750.55	-10,537,133.00 -86,739.74	-1,406.98	-88,146.72
659706006	MITSUBISHI HVY IND	JPY50		26MAY03 29MAY03	116.910000	31JUL00 TO 31JUL00
	039	5,694,613.00 48,709.37	8,460,347.00 76,842.76	-2,765,734.00 -23,656.95	23,000.000 -4,476.44	
	31JUL00 BUY LOT 090		91,344.98	-3,818,749.00 L -32,664.01 L	23,000.000 -9,971.60 L	
	079	2,707,178.00 22,804.01	4,046,253.00 36,750.88	28MAY03 02JUN03 -1,339,075.00 -11,279.75	118.715000 11,000.000 -2,667.12	31JUL00 TO 31JUL00
	31JUL00 BUY LOT 090		43,686.73	-1,842,690.00 L -15,521.96 L	11,000.000 -5,360.76 L	
	107	2,728,864.00 23,037.14	4,046,253.00 36,750.88	29MAY03 03JUN03 -1,317,389.00 -11,121.43	118.455000 11,000.000 -2,592.31	31JUL00 TO 31JUL00
	31JUL00 BUY LOT 090		43,686.73	-1,821,005.00 L -15,372.97 L	11,000.000 -5,276.62 L	
	126	4,328,906.00 36,229.70	6,253,300.00 56,796.82	30MAY03 04JUN03 -1,924,394.00 -16,105.74	119.485000 17,000.000 -4,461.38	31JUL00 TO 31JUL00
	31JUL00 BUY LOT 090		67,515.86	-2,702,709.00 L -22,619.65 L	17,000.000 -8,666.51 L	
	146	2,561,964.00 21,615.39	3,678,412.00 33,409.90	02JUN03 05JUN03 -1,116,448.00 -9,419.51	118.525000 10,000.000 -2,375.90	31JUL00 TO 31JUL00

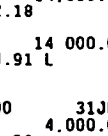
STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						JPY - JAPANESE YEN									
31JUL00	BUY LOT	090				39,715.21			-1,574,280 00 L -13,282.26 L		-4,817.56 L		10,000.000		
		175	2,603,860.00 21,831.64			3,678,412.00 33,409.89	03JUN03	06JUN03	-1,074,552.00 -9,009.41	119.270000	-2,568.84	31JUL00 TO 31JUL00	10,000.000		
31JUL00	BUY LOT	090				39,715.21			-1,532,384.00 L -12,848.03 L		-5,035.54 L		10,000.000		
		221	2,644,603.00 22,482.39			3,678,411.00 33,409.90	05JUN03	10JUN03	-1,033,808.00 -8,788.64	117.630000	-2,138.87	06AUG02 TO 06AUG02	10,000.000		
06AUG02	BUY LOT	107				25,806.43			-481,717.00 S -4,095.19 S		771.15 S		10,000.000		
		243	2,418,819.00 20,351.86			3,310,570.00 30,068.91	06JUN03	11JUN03	-891,751.00 -7,503.16	118.850000	-2,213.89	06AUG02 TO 06AUG02	9,000.000		
06AUG02	BUY LOT	107				23,225.78			-394,869.00 S -3,322.41 S		448.49 S		9,000.000		
		262	2,444,639.00 20,701.49			3,310,570.00 30,068.90	09JUN03	12JUN03	-865,931.00 -7,332.81	118.090000	-2,034.60	06AUG02 TO 06AUG02	9,000.000		
06AUG02	BUY LOT	107				23,225.78			-369,048.00 S -3,125.14 S		600.85 S		9,000.000		
		317	2,397,085.00 20,373.85			3,310,571.00 30,068.91	12JUN03	17JUN03	-913,486.00 -7,764.11	117.655000	-1,930.95	06AUG02 TO 06AUG02	9,000.000		
06AUG02	BUY LOT	107				23,225.78			-416,603.00 S -3,540.89 S		688.96 S		9,000.000		



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						JPY - JAPANESE YEN									
		344	2,354,480.00 20,044.10			3,310,570.00 30,068.90	13JUN03	18JUN03	-956,090.00 -8,139.36	117.465000	-1,885.44	06AUG02 TO 06AUG02	9,000.000		
06AUG02	BUY LOT	107				23,225.79			-459,207.00 S -3,909.31 S		727.62 S		9,000.000		
		387	2,426,786.00 20,529.45			3,310,571.00 30,068.91	17JUN03	20JUN03	-883,785.00 -7,476.40	118.210000	-2,063.06	06AUG02 TO 06AUG02	9,000.000		
06AUG02	BUY LOT	107				23,225.78			-386,902.00 S -3,273.01 S		576.68 S		9,000.000		
		449	3,631,213.00 30,581.21			4,781,935.00 43,432.86	19JUN03	24JUN03	-1,150,722.00 -9,691.11	118.740000	-3,160.54	06AUG02 TO 06AUG02	13,000.000		
06AUG02	BUY LOT	107				33,548.36			-433,002.00 S -3,646.64 S		679.49 S		13,000.000		
659706006 TOTAL			38,943,010.00 329,291.60			55,176,175.00 501,148.42			-16,233,165.00 -137,288.38		-34,568.44				-171,856.82
660256009	MORI SEIKI CO					JPY50									
		724	14,115,888.00 117,730.51			17,449,884.00 150,049.16	30JUL02	02AUG02	-3,333,996.00 -27,806.47	119.900000	-4,512.18	31JUL00 TO 31JUL00	14,000.000		
31JUL00	BUY LOT	094				219,292.32			-9,022,103.00 L -75,246.90 L		-26,314.91 L		14 000.000		
		749	4,010,710.00 33,489.56			4,985,681.00 42,871.19	31JUL02	05AUG02	-974,971.00 -8,141.04	119 760000	-1,240.59	31JUL00 TO 31JUL00	4,000.000		
31JUL00	BUY LOT	094				62,654.95			-2,600,145.00 L -21,711.30 L		-7,454.09 L		4,000.000		



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
781	10,992,447.00 92,295.94	13,710,623.00 117,895.77	01AUG02 -2,718,176.00 -22,822.64	06AUG02	119.100000 -2,777.19	31JUL00 TO 16MAR01 11,000.000
31JUL00 BUY LOT 094		62,654.94	-2,613,601.00 L -21,944.59 L		-7,148.19 L	4,000.000
14MAR01 BUY LOT 673		56,944.78	-892,445.00 L -7,493.24 L		891.70 L	6,000.000
16MAR01 BUY LOT 693		9,304.09	-143,694.00 L -1,206.50 L		292.95 L	1,000.000
024	3,786,737.00 31,803.95	4,985,681.00 42,871.19	02AUG02 -1,198,944.00 -10,069.66	07AUG02	119.065000 -997.58	16MAR01 TO 18APR01 4,000.000
18APR01 BUY LOT 167		18,652.10	-389,183.00 L -3,268.66 L		518.53 L	2,000.000
16MAR01 BUY LOT 693		18,608.19	-392,647.00 L -3,297.75 L		591.54 L	2,000.000
103	2,772,554.00 22,886.24	3,739,261.00 32,153.39	06AUG02 -966,707.00 -7,979.75	09AUG02	121.145000 -1,287.40	29JAN02 TO 29JAN02 3,000.000
29JAN02 BUY LOT 796		21,840.43	-142,488.00 S -1,176.18 S		2,221.99 S	3,000.000
128	2,799,706.00 23,260.13	3,739,261.00 32,153.39	07AUG02 -939,555.00 -7,805.88	12AUG02	120.365000 -1,087.38	30JAN02 TO 30JAN02 3,000.000
30JAN02 BUY LOT 808		21,322.57	-33,317.00 S -276.80 S		2,214.36 S	3,000.000
167	3,735,602.00 31,091.15	4,985,681.00 42,871.19	09AUG02 -1,250,079.00 -10,404.32	14AUG02	120.150000 -1,375.72	01FEB02 TO 04FEB02 4,000.000
04FEB02 BUY LOT 016		7,173.04	-17,855.00 S -148.61 S		748.36 S	1,000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
01FEB02 BUY LOT 824		21,153.00	-27,724.00 S -230.74 S		2,396.10 S	3,000.000
305	2,748,826.00 23,231.15	3,739,261.00 32,153.39	27AUG02 -990,435.00 -8,370.46	30AUG02	118.325000 -551.78	04FEB02 TO 05FEB02 3,000.000
04FEB02 BUY LOT 016		14,346.08	-70,958.00 S -599.69 S		1,741.04 S	2,000.000
05FEB02 BUY LOT 031		6,994.00	-20,152.00 S -170.31 S		920.03 S	1,000.000
660256009 TOTAL	44,962,470.00 375,788.63	57,335,333.00 493,018.67	-12,372,863.00 -103,400.22		-13,829.82	-117,230.04
663955003 NINTENDO CO		JPY50	06AUG02	09AUG02	121.145000	01DEC00 TO 01DEC00
105	9,862,532.00 81,410.97	12,281,723.00 106,289.01	-2,419,191.00 -19,969.38		-4,908.66	700.000
01DEC00 BUY LOT 489		103,826.30	-1,678,280.00 L -13,853.48 L		-8,561.85 L	700.000
585	3,485,543.00 28,325.08	5,263,596.00 45,552.43	03OCT02 -1,778,053.00 -14,449.25	08OCT02	123.055000 -2,778.10	01DEC00 TO 01DEC00 300.000
01DEC00 BUY LOT 489		44,496.98	-1,460,519.00 L -11,868.83 L		-4,303.07 L	300.000
595	11,806,833.00 95,935.91	17,545,319.00 151,841.44	04OCT02 -5,738,486.00 -46,627.82	09OCT02	123.070000 -9,277.71	01DEC00 TO 04DEC00 1,000.000
01DEC00 BUY LOT 489		118,658.63	-3,744,034.00 L -30,421.99 L		-11,487.91 L	800.000
04DEC00 BUY LOT 494		29,660.24	-931,661.00 L -7,570.17 L		-2,902.89 L	200.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			JPY - JAPANESE YEN				
	608		5,940,561.00 47,738.36	8,772,659.00 75,920 72	07OCT02 -2,832,098.00 -22,758.74	10OCT02	124.440000 -5,423.62	05DEC00 TO 08DEC00 500.000
05DEC00	BUY LOT	511		28,886.15	-829,994.00 L -6,669.83 L		-3,120.98 L	200 000
07DEC00	BUY LOT	540		29,114.67	-847,789.00 L -6,812.83 L		-3,206.50 L	200.000
08DEC00	BUY LOT	565		14,270.98	-400,176.00 L -3,215.81 L		-1,507.49 L	100.000
	613		3,598,013.00 28,959.02	5,263,596:00 45,552.43	08OCT02 -1,665,583.00 -13,405.63	11OCT02	124.245000 -3,187.78	08DEC00 TO 12DEC00 300.000
08DEC00	BUY LOT	565		14,270.98	-388,950.00 L -3,130.51 L		-1,487.46 L	100.000
12DEC00	BUY LOT	603		28,919.23	-825,096.00 L -6,640.88 L		-2,972.34 L	200.000
	700		3,443,531.00 27,624.49	5,263,596.00 45,552.43	15OCT02 -1,820,065.00 -14,600.82	18OCT02	124.655000 -3,327.12	19DEC00 TO 19DEC00 300.000
19DEC00	BUY LOT	667		46,973.81	-1,842,901.00 L -14,784.01 L		-4,565.31 L	300.000
	710		3,618,375.00 29,115.87	5,263,596.00 45,552.43	16OCT02 -1,645,221.00 -13,238.55	21OCT02	124.275000 -3,198.01	19DEC00 TO 21DEC00 300.000
19DEC00	BUY LOT	667		15,657.93	-556,019.00 L -4,474.10 L		-1,478.54 L	100.000
21DEC00	BUY LOT	688		30,002.16	-951,892.00 L -7,659.56 L		-2,932.02 L	200.000
	722		3,684,541.00 29,355.38	5,263,596.00 45,552.43	18OCT02 -1,579,055.00 -12,580.61	23OCT02	125.515000 -3,616.41	18JAN01 TO 19JAN01 300.000
18JAN01	BUY LOT	093			-1,212,871.00 L			200.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			JPY - JAPANESE YEN				
19JAN01	BUY LOT	118		31,141.37 15,314.46	-9,663.16 L -566 292.00 L -4,511.75 L		-1,907.96 L -1,017.58 L	100.000
	749		3,387,267.00 27,398.42	5,263,596.00 45,552.43	28OCT02 -1,876,329.00 -15,176.97	31OCT02	123.630000 -2,977.04	19JAN01 TO 19JAN01 300.000
19JAN01	BUY LOT	118		45,943.38	-1,996,149.00 L -16,146.15 L		-2,398.81 L	300.000
	758		3,451,559.00 28,087.72	5,263,596.00 45,552.43	30OCT02 -1,812,037.00 -14,745.79	05NOV02	122.885000 -2,718.92	22JAN01 TO 25JAN01 300.000
22JAN01	BUY LOT	134		29,489.85	-1,137,478.00 L -9,256.44 L		-1,508.26 L	200.000
25JAN01	BUY LOT	181		15,654.98	-679,312.00 L -5,528.03 L		-764.38 L	100.000
	770		3,611,198.00 29,562.42	5,263,596.00 45,552.43	01NOV02 -1,652,398.00 -13,527.06	07NOV02	122.155000 -2,462.95	25JAN01 TO 30JAN01 300.000
25JAN01	BUY LOT	181		15,654.97	-626,099.00 L -5,125.45 L		-675.38 L	100.000
30JAN01	BUY LOT	222		32,330.96	-1,335,652.00 L -10,934.08 L		-1,688.60 L	200.000
	780		2,528,754.00 20,757.27	3,509,064.00 30,368.29	05NOV02 -980,310.00 -8,046.87	08NOV02	121.825000 -1,564.15	31JAN01 TO 31JAN01 200.000
31JAN01	BUY LOT	240		31,988.72	-1,194,253.00 L -9,803.02 L		-1,428.43 L	200.000
	792		3,112,632.00 26,231.52	5,263,596.00 45,552.43	28JAN03 -2,150,964.00 -18,127.12	31JAN03	118.660000 -1,193.79	02FEB01 TO 05FEB01 300.000
02FEB01	BUY LOT	278			-1,683,580.00 L			280.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
			32,507.40	-14,188.27 L		-831.45 L	
05FEB01	BUY LOT 307			-855,167.00 L			100.000
			16,461.93	-7,206.87 L		-511.22 L	
	822	5,691,386.00	10,527,191.00	-4,835,805.00	30JAN03 04FEB03	119.195000	05FEB01 TO 01MAR01
		47,748.53	91,104.86	-40,570.54		-2,785.79	600.000
05FEB01	BUY LOT 307			-944,146.00 L			100.000
			16,461.93	-7,921.02 L		-582.82 L	
07FEB01	BUY LOT 332			-1,859,208.00 L			200.000
			32,327.87	-15,598.04 L		-813.65 L	
21FEB01	BUY LOT 487			-1,918,363.00 L			200.000
			32,753.81	-16,094.32 L		-743.31 L	
01MAR01	BUY LOT 567			-923,486.00 L			100.000
			15,956.78	-7,747.69 L		-251.01 L	
	840	6,555,619.00	12,281,723.00	-5,726,104.00	31JAN03 05FEB03	119.955000	030CT01 TO 030CT01
		54,650.65	106,289.00	-47,735.43		-3,902.92	700.000
030CT01	BUY LOT 365			-5,856,837.00 L			700.000
			102,918.25	-48,825.28 L		557.68 L	
	855	6,667,936.00	12,281,723.00	-5,613,787.00	03FEB03 06FEB03	120.465000	030CT01 TO 030CT01
		55,351.65	106,289.01	-46,600.98		-4,336.38	700.000
030CT01	BUY LOT 365			-5,744,519.00 L			700.000
			102,918.25	-47,686.21 L		119.61 L	
	010	3,974,466.00	7,018,127.00	-3,043,661.00	04FEB03 07FEB03	119.755000	030CT01 TO 220CT01
		33,188.31	60,736.57	-25,415.73		-2,132.53	400.000
030CT01	BUY LOT 365			-779,591.00 L			100.000
			14,702.61	-6,509.88 L		104.35 L	
220CT01	BUY LOT 604			-2,840,790.00 L			300.000
			47,548.81	-23,721.68 L		1,064.10 L	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	020	2,966,602.00	5,263,595.00	-2,296,993.00	05FEB03 10FEB03	119.780000	220CT01 TO 220CT01
		24,767.09	45,552.43	-19,176.77		-1,608.57	300.000
220CT01	BUY LOT 604			-2,855,036.00 L			300.000
			47,548.81	-23,835.67 L		1,053.95 L	
663955003	TOTAL						
		87,387,348.00	136,853,488.00	-49,466,140.00			
		716,208.66	1,184,363.20	-406,754.06		-61,400.48	-468,154.54
664028008	NIKKO CORDIAL CORP		JPY50		19JUN03 24JUN03	118.740000	06FEB02 TO 07FEB02
	431	22,004,180.00	21,879,442.00	124,738.00			46,000.000
		185,313.96	177,142.30	1,050.51		7,121.15	
06FEB02	BUY LOT 057			3,273,983.00 L			43,000.000
			129,323.98	27,572.71 L		16,331.58 L	
07FEB02	BUY LOT 084			191,175.00 L			3,000.000
			9,310.83	1,610.03 L		1,164.83 L	
	466	24,730,207.00	24,257,642.00	472,565.00	23JUN03 26JUN03	117.555000	07FEB02 TO 07FEB02
		210,371.38	196,396.90	4,019.95		9,954.53	51,000.000
07FEB02	BUY LOT 084			3,584,250.00 L			51,000.000
			158,284.04	30,489.98 L		21,597.36 L	
	480	3,325,588.00	3,329,480.00	-3,892.00	24JUN03 27JUN03	117.975000	07FEB02 TO 07FEB02
		28,188.92	26,956.44	-32.99		1,265.47	7,000.000
07FEB02	BUY LOT 084			423,202.00 L			7,000.000
			21,725.26	3,587.22 L		2,876.44 L	
	540	2,847,336.00	2,853,840.00	-6,504.00	27JUN03 02JUL03	119.695000	07FEB02 TO 07FEB02
		23,788.26	23,105.52	-54.34		737.08	6,000.000
07FEB02	BUY LOT 084			359,576.00 L			6,000.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						JPY - JAPANESE YEN									
						18,621.65			3,004.10 L		2,162.51 L				
664028008 TOTAL															
			52,907,311.00 447,662.52			52,320,404.00 423,601.16			586,907.00 4,983.13		19,078.23				24,061.36
664286002	NISSAN MOTOR CO					JPY50									
		307	3,335,811.00 27,794.95			2,299,859.00 19,063.20	01JUL02	04JUL02	1,035,952.00 8,631.85	120.015000	99.90	31JUL00 TO 31JUL00	4,000.000		
	31JUL00 BUY LOT	100				18,922.43			1,144,571.00 L 9,536.90 L		-664.38 L		4,000.000		
		364	6,623,666.00 55,144.37			4,599,718.00 38,126.40	02JUL02	05JUL02	2,023,948.00 16,850.09	120.115000	167.88	31JUL00 TO 31JUL00	8,000.000		
	31JUL00 BUY LOT	100				37,844.86			2,241,185.00 L 18,658.66 L		-1,359.15 L		8,000.000		
		386	5,875,335.00 49,049.00			4,024,753.00 33,360.60	03JUL02	08JUL02	1,850,582.00 15,449.20	119.785000	239.20	31JUL00 TO 31JUL00	7,000.000		
	31JUL00 BUY LOT	100				33,114.25			2,040,665.00 L 17,036.06 L		-1,101.31 L		7,000.000		
		416	5,028,098.00 41,976.02			3,449,788.00 28,594.80	04JUL02	09JUL02	1,578,310.00 13,176.19	119.785000	205.03	31JUL00 TO 31JUL00	6,000.000		
	31JUL00 BUY LOT	100				28,383.64			1,741,237.00 L 14,536.35 L		-943.97 L		6,000.000		
		419	2,494,353.00 20,755.14			1,724,894.00 14,297.40	05JUL02	10JUL02	769,459.00 6,402.55	120.180000	55.19	31JUL00 TO 31JUL00	3,000.000		
	31JUL00 BUY LOT	100				14,191.82			850,923.00 L 7,080.40 L		-517.08 L		3,000.000		

STATE STREET.

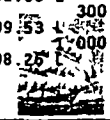
ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						JPY - JAPANESE YEN									
		597	4,853,692.00 41,939.79			3,449,788.00 28,594.80	19JUL02	24JUL02	1,403,904.00 12,130.86	115.730000	1,214.13	31JUL00 TO 05SEP01	6,000.000		
	31JUL00 BUY LOT	100				9,461.22			522,277.00 L 4,512.89 L		5.82 L		2,000.000		
	05SEP01 BUY LOT	760				21,427.32			648,554.00 S 5,604.03 S		928.51 S		4,000.000		
		636	7,306,653.00 62,263.77			5,174,682.00 42,892.21	23JUL02	26JUL02	2,131,971.00 18,167.63	117.350000	1,203.93	05SEP01 TO 07SEP01	9,000.000		
	05SEP01 BUY LOT	760				21,427.31			660,160.00 S 5,625.56 S		619.92 S		4,000.000		
	06SEP01 BUY LOT	772				21,528.76			644,036.00 S 5,488.16 S		655.87 S		4,000.000		
	07SEP01 BUY LOT	787				5,618.06			137,487.00 S 1,171.60 S		128.53 S		1,000.000		
		503	5,405,593.00 43,812.55			3,449,788.00 28,594.80	24SEP02	27SEP02	1,955,805.00 15,851.88	123.380000	-634.13	07SEP01 TO 04OCT01	6,000.000		
	17SEP01 BUY LOT	050				4,710.65			346,559.00 L 2,808.88 L		-217.44 L		1,000.000		
	04OCT01 BUY LOT	387				17,347.83			1,510,800.00 S 12,245.10 S		-384.56 S		4,000.000		
	07SEP01 BUY LOT	787				5,618.06			226,568.00 L 1,836.34 L		-152.31 L		1,000.000		
		089	19,760,950.00 163,124.90			12,074,259.00 100,081.81	18NOV02	21NOV02	7,686,691.00 63,452.96	121.140000	-409.87	04OCT01 TO 10OCT01	21,000.000		
	04OCT01 BUY LOT	387				8,673.91			835,531.00 L 6,897.23 L		-35.44 L		2,000.000		
	05OCT01 BUY LOT	446				36,694.64			3,111,598.00 L 25,685.97 L		-237.79 L		8,000.000		
	09OCT01 BUY LOT	448				26,614.43			2,446,931.00 L 20,199.20 L		-206.52 L		6,000.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
OCT01 BUY LOT 459		22,886.11	1,948,814.00 L 16,087.29 L		-134.13 L	5.000.000
107	33,321,012.00 273,931.37	20,123,765.00 166,803.02	13,197,247.00 108,494.30	19NOV02 22NOV02	121.640000 -1,365.95	100CT01 TO 170CT01 35.000.000
100CT01 BUY LOT 459		22,886.11	2,003,971.00 L 16,474.61 L		-227.67 L	5.000.000
120CT01 BUY LOT 482		20,399.09	1,341,662.00 L 11,029.78 L		-122.43 L	4.000.000
150CT01 BUY LOT 502		24,304.91	1,821,074.00 L 14,971.01 L		-142.87 L	5.000.000
160CT01 BUY LOT 520		29,062.71	2,188,174.00 L 17,988.93 L		-91.98 L	6.000.000
170CT01 BUY LOT 532		23,715.09	1,890,145.00 L 15,538.84 L		-120.88 L	5.000.000
170CT01 BUY LOT 534		48,441.07	3,657,949.00 L 30,071.93 L		-246.88 L	10.000.000
170	5,867,258.00 47,890.12	3,449,788.00 28,594.80	2,417,470.00 19,732.03	20NOV02 25NOV02	122.515000 -436.71	190CT01 TO 190CT01 6.000.000
190CT01 BUY LOT 559		29,116.47	2,339,652.00 L 19,096.86 L		-323.21 L	6.000.000
664286002 TOTAL	99,872,421.00 827,681.98	63,821,082.00 529,003.84	36,051,339.00 298,339.54		338.60	298,678.14
664310000 NOMURA HOLDINGS 511	10,479,281.00 87,134.92	JPY50 16,629,105.00 139,216.01	24DEC02 -6,149,824.00 -51,135.61	27DEC02	120.265000 -945.48	28DEC00 TO 09JAN01 8.000.000
09JAN01 BUY LOT 030		103,647.16	-4,228,908.00 L -35,163.25 L		-3,132.72 L	6.000.000
28DEC00 BUY LOT 756		35,445.73	-1,443,679.00 L -12,004.15 L		-1,657.85 L	2.000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
515	10,568,037.00 88,011.97	16,629,105.00 139,216.01	26DEC02 -6,061,068.00 -50,477.35	06JAN03	120.075000 -726.69	01FEB01 TO 06FEB01 8.000.000
01FEB01 BUY LOT 258		38,845.90	-1,837,506.00 L -15,302.99 L		-1,539.92 L	2.000.000
05FEB01 BUY LOT 304		57,224.98	-2,616,428.00 L -21,789.95 L		-2,430.54 L	3.000.000
06FEB01 BUY LOT 319		56,856.51	-2,567,809.00 L -21,385.04 L		-2,466.98 L	3.000.000
156	5,752,949.00 49,109.64	8,314,553.00 69,608.01	25FEB03 -2,561,604.00 -21,866.95	28FEB03	117.145000 1,368.58	07FEB01 TO 08FEB01 4.000.000
07FEB01 BUY LOT 334		37,610.43	-1,493,669.00 L -12,750.60 L		-305.01 L	2.000.000
08FEB01 BUY LOT 352		37,682.79	-1,504,905.00 L -12,846.52 L		-281.45 L	2.000.000
664310000 TOTAL	26,800,267.00 224,256.53	41,572,763.00 348,040.03	-14,772,496.00 -123,479.91		-303.59	-123,783.50
666720909 PARIS MIKI INC 293	3,279,601.00 27,432.88	JPY50 5,018,898.00 41,736.92	26AUG02 -1,739,297.00 -14,548.70	29AUG02	119.550000 244.66	06AUG01 TO 07AUG01 1.400.000
06AUG01 BUY LOT 518		28,366.04	-1 170,562.00 L -9,791 40 L		1,020.27 L	1.000.000
07AUG01 BUY LOT 537		11,035.24	-429,410.00 L -3,591.89 L		394.62 L	400.000
306	3,687,470.00 31,163.91	5,735,884.00 47,699.34	27AUG02 -2,048,414.00 -17,311.76	30AUG02	118.325000 776.33	07AUG01 TO 08AUG01 1.600.000
07AUG01 BUY LOT 537		16,552.86	-666,857 00 L -5,635.81 L		769.42 L	600.000
08AUG01 BUY LOT 553			-1,108,416.00 L			1.000.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
				27,702.49	-9,367.56 L	1,142.51 L	
		317	3,205,066.00	5,018,899.00	28AUG02 02SEP02	118.310000	29AUG01 TO 30AUG01
			27,090.41	41,736.92	-1,813,833.00		1,400.000
					-15,331.19	684.68	
	29AUG01 BUY LOT	713			-1,381,718.00 S		1,000.000
				30,654.68	-11,678.79 S	374.40 S	
	30AUG01 BUY LOT	733			-550,934.00 S		400.000
				12,286.73	-4,656.70 S	110.09 S	
		330	4,440,699.00	7,169,855.00	02SEP02 05SEP02	118.735000	30AUG01 TO 06SEP01
			37,400.08	59,624.17	-2,729,156.00		2,000.000
					-22,985.27	761.18	
	30AUG01 BUY LOT	733			-867,791.00 L		600.000
				18,430.10	-7,308.64 L	98.56 L	
	31AUG01 BUY LOT	742			-1,468,857.00 L		1,000.000
				31,070.93	-12,370.88 L	-.01 L	
	06SEP01 BUY LOT	771			-607,408.00 S		400.000
				12,367.56	-5,115.66 S	228.12 S	
		332	2,869,632.00	4,660,406.00	03SEP02 06SEP02	117.125000	06SEP01 TO 07SEP01
			24,500.59	38,755.71	-1,790,774.00		1,300.000
					-15,289.43	1,034.31	
	06SEP01 BUY LOT	771			-918,874.00 S		600.000
				18,551.33	-7,845.24 S	601.87 S	
	07SEP01 BUY LOT	786			-1,024,908.00 S		700.000
				21,411.21	-8,750.55 S	531.97 S	
		428	5,068,377.00	8,245,333.00	13SEP02 19SEP02	121.485000	07SEP01 TO 11SEP01
			41,720.19	68,567.79	-3,176,956.00		2,300.000
					-26,151.01	-696.59	
	11SEP01 BUY LOT	009			-1,462,039.00 L		1,000.000
				30,766.55	-12,034.73 L	-592.60 L	
	07SEP01 BUY LOT	786			-440,376.00 L		300.000
				9,176.23	-3,624.94 L	-109.53 L	
	10SEP01 BUY LOT	807			-1,498,846.00 L		1,000.000
				30,585.17	-12,337.70 L	-108.26 L	



STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
		473	2,677,414.00	6,094,376.00	19DEC02 26DEC02	120.850000	11SEP01 TO 18SEP01
			22,154.85	50,680.54	-3,416,962.00		1,700.000
					-28,274.41	-251.28	
	11SEP01 BUY LOT	009			-418,146.00 L		200.000
				6,153.31	-3,460.04 L	-86.82 L	
	13SEP01 BUY LOT	028			-1,820,931.00 L		1,000.000
				28,575.23	-15,067.70 L	-475.27 L	
	18SEP01 BUY LOT	069			-970,081.00 L		500.000
				14,964.29	-8,027.15 L	-421.00 L	
		510	2,084,735.00	4,660,406.00	24DEC02 27DEC02	120.265000	18SEP01 TO 18SEP01
			17,334.51	38,755.71	-2,575,671.00		1,300.000
					-21,416.63	-4.57	
	18SEP01 BUY LOT	069			-2,484,909.00 L		1,300.000
				38,907.15	-20,661.95 L	-910.69 L	
666720909	TOTAL						
			27,312,994.00	46,604,057.00	-19,291,063.00		
			228,797.42	387,557.10	-161,308.40	2,548.72	-158,759.68
679159004	SECOM CO			JPY50	25MAR03 28MAR03	120.020000	26AUG02 TO 27AUG02
		381	23,775,479.00	41,216,993.00	-17,441,514.00		7,500.000
			198,095.98	347,387.84	-145,321.73	-3,970.13	
	26AUG02 BUY LOT	292			-4,622,073.00 S		2,000.000
				91,695.53	-38,510.86 S	-359.08 S	
	27AUG02 BUY LOT	307			-12,819,441.00 S		5,500.000
				255,692.31	-106,810.87 S	-3,611.05 S	
682150008	SONY CORP			JPY50	11JUL02 16JUL02	116.640000	31JUL00 TO 31JUL00
		508	31,153,035.00	27,102,587.00	4,050,448.00		5,200.000
			267,087.06	216,118.95	34,726.06	16,242.05	
	31JUL00 BUY LOT	108			7,330,469.00 L		5,200.000
				183,591.57	62,846.96 L	20,648.53 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN				
	750	10,494,817.00 87,632.07	9,902,868.00 78,966.54	31JUL02 591,949.00 4,942.79	05AUG02	119.760000 3,722.74	31JUL00 TO 31JUL00 1,900.000
	31JUL00 BUY LOT 108		67,081.54	1,790,418.00 L 14,950.05 L		5,600.48 L	1,900.000
682150008 TOTAL		41,647,852.00 354,719.13	37,005,455.00 295,085.49	4,642,397.00 39,668.85		19,964.79	59,633.64
685886004	SUMITOMO FORESTRY	JPY50		31OCT02	06NOV02	122.765000	31JUL00 TO 31JUL00
	766	9,685,089.00 78,891.29	14,815,278.00 122,643.50	-5,130,189.00 -41,788.69		-1,963.52	14,000.000
	31JUL00 BUY LOT 109		122,643.50	-5,130,189.00 L -41,788.69 L		-1,963.52 L	14,000.000
	769	2,776,708.00 22,731.02	4,232,937.00 35,041.00	01NOV02 -1,456,229.00 -11,921.16	07NOV02	122.155000 -388.82	31JUL00 TO 31JUL00 4,000.000
	31JUL00 BUY LOT 109		35,041.00	-1,456,229.00 L -11,921.16 L		-388.82 L	4,000.000
	779	6,293,377.00 51,659.16	9,524,107.00 78,842.25	05NOV02 -3,230,730.00 -26,519.43	08NOV02	121.825000 -663.66	31JUL00 TO 31JUL00 9,000.000
	31JUL00 BUY LOT 109		78,842.25	-3,230,730.00 L -26,519.43 L		-663.66 L	9,000.000
685886004 TOTAL		18,755,174.00 153,281.47	28,572,322.00 236,526.75	-9,817,148.00 -80,229.28		-3,016.00	-83,245.28
687012005	MITSUI SUMITOMO INSURANCE CO	JPY50		01AUG02	06AUG02	119.100000	31JUL00 TO 31JUL00
	783	14,951,661.00	17,859,424.00	-2,907,763.00		-20,000.00	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN				
		125,538.72	148,580.31	-24,414.47		1,372.88	
	31JUL00 BUY LOT 112		143,475.72	-2,314,922.00 L -19,436.79 L		1,499.79 L	26,000.000
	031	11,451,546.00 96,178.94	13,738,019.00 114,292.55	02AUG02 -2,286,473.00 -19,203.57	07AUG02	119.065000 1,089.96	31JUL00 TO 31JUL00 20,000.000
	31JUL00 BUY LOT 112		110,365.94	-1,830,441.00 L -15,373.46 L		1,186.46 L	20,000.000
	074	7,168,738.00 60,112.68	8,242,811.00 68,575.53	05AUG02 -1,074,073.00 -9,006.52	08AUG02	119.255000 543.67	31JUL00 TO 31JUL00 12,000.000
	31JUL00 BUY LOT 112		66,219.57	-800,454.00 L -6,712.12 L		605.23 L	12,000.000
	701	17,524,104.00 140,580.84	21,980,830.00 182,868.08	15OCT02 -4,456,726.00 -35,752.48	18OCT02	124.655000 -6,534.76	31JUL00 TO 25SEP01 32,000.000
	31JUL00 BUY LOT 112		78,525.37	-1,657,384.00 L -13,295.77 L		-2,715.06 L	14,230.000
	25SEP01 BUY LOT 181		108,493.89	-3,281,456.00 L -26,324.30 L		-4,103.29 L	17,770.000
	25SEP01 BUY LOT 181		30,527.26	-923,313.00 L -7,406.95 L		-1,154.55 L	5,000.000
	702	2,738,142.00 21,965.76	3,434,505.00 28,573.14	15OCT02 -696,363.00 -5,586.32	18OCT02	124.655000 -1,021.06	25SEP01 TO 25SEP01 5,000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	246	2,521,402.00 20,619.91	3,434,505.00 28,573.14	25NOV02 -913,103.00 -7,467.31	28NOV02	122.280000 -485.92	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181			-1,140,053.00 L			5,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
			30,527.26	-9,323.30 L	-584.05 L	
	329	2,607,181.00 20,925.25	3,434,505.00 28,573.13	02DEC02 05DEC02 -827,324.00 -6,640.11	124.595000 -1,007.77	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181		30,527.26	-1,054,274.00 L -8,461.61 L	-1,140.40 L	5,000.000
	355	2,556,411.00 20,461.93	3,434,504.00 28,573.14	05DEC02 10DEC02 -878,093.00 -7,028.40	124.935000 -1,082 81	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181		30,527.27	-1,105,044.00 L -8,844.95 L	-1,220.39 L	5,000.000
	402	2,598,808.00 21,017.45	3,434,505.00 28,573.14	10DEC02 13DEC02 -835,697.00 -6,758.57	123.650000 -797.12	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181		30,527.27	-1,062,647.00 L -8,593.99 L	-915.83 L	5,000.000
	415	2,600,489.00 21,060.85	3,434,504.00 28,573.13	11DEC02 16DEC02 -834,015.00 -6,754.53	123.475000 -757.75	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181		30,527.26	-1,060,965.00 L -8,592.55 L	-873.86 L	5,000.000
	434	2,602,916.00 21,559.81	3,434,505.00 28,573.14	13DEC02 18DEC02 -831,589.00 -6,888.01	120.730000 -125.32	25SEP01 TO 25SEP01 5,000.000
	25SEP01 BUY LOT 181		30,527.27	-1,058,539.00 L -8,767.82 L	-199.64 L	5,000.000
	472	2,543,477.00 21,046.56	3,434,504.00 28,573.13	19DEC02 26DEC02 -891,027.00 -7,373.00	120.850000 -153.57	25SEP01 TO 25SEP01 5,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	25SEP01 BUY LOT 181		30,527.26	-1,117,977.00 L -9,250.95 L	-229.75 L	5,000.000
	687012005 TOTAL					
		71,864,875.00 591,068.70	89,297,121.00 742,901.56	-17,432,246.00 -142,873.29	-8,959.57	-151,832.86
687049007	ADVANTEST		JPY50	29JAN03 03FEB03	118.105000	10OCT00 TO 11OCT00
	807	3,348,026.00 28,347.88	6,550,579.00 56,821.35	-3,202,553.00 -27,116.15	-1,357.32	600.000
	10OCT00 BUY LOT 724		15,728.21	-1,138,913.00 L -9,643.22 L	-1,360.34 L	100.000
	11OCT00 BUY LOT 755		76,318.18	-5,424,104.00 L -45,926.12 L	-6,768.83 L	500.000
	821	2,711,604.00 22,749.31	5,458,816.00 47,351.12	30JAN03 04FEB03 -2,747,212.00 -23,048.05	119.195000 -1,553.76	11OCT00 TO 12OCT00 500.000
	11OCT00 BUY LOT 755		45,790.91	-3,301,513.00 L -27,698.42 L	-4,442.90 L	300.000
	12OCT00 BUY LOT 773		31,419.43	-2,295,617.00 L -19,259.34 L	-3,060.37 L	200.000
	841	2,613,779.00 21,789.66	5,458,816.00 47,351.12	31JAN03 05FEB03 -2,845,037.00 -23,717.54	119.955000 -1,843.92	12OCT00 TO 13OCT00 500.000
	12OCT00 BUY LOT 773		15,709.71	-1,167,373.00 L -9,731.76 L	-1,620.02 L	100.000
	13OCT00 BUY LOT 784		64,113.90	-4,811,800.00 L -40,113.38 L	-6,568.79 L	400.000
	853	3,626,630.00 30,105.26	7,642,342.00 66,291.57	03FEB03 06FEB03 -4,015,712.00 -33,335.09	120.465000 -2,851.22	13OCT00 TO 18OCT00 700.000
	18OCT00 BUY LOT 023		28,968.07	-2,085,130.00 L -17,309.01 L	-3,057.53 L	200.000

STATE STREET

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
30OCT00	BUY LOT 784			-3,622,847.00 L		300.000
			48,085.42	-30,073.86 L	-5,109.31 L	
16OCT00	BUY LOT 801			-2,567,303.00 L		200.000
			33,277.77	-21,311.61 L	-3,364.66 L	
	009	2,637,655.00 / 22,025.43	5,458,816.00 / 47,351.12	04FEB03 07FEB03 -2,821,161.00 / -23,557.77	119.755000 / -1,767.92	18OCT00 TO 18OCT00 500.000
18OCT00	BUY LOT 023			-5,165,620.00 L		500.000
			72,420.19	-43,134.90 L	-7,259.86 L	
	019	2,604,784.00 / 21,746.40	5,458,816.00 / 47,351.12	05FEB03 10FEB03 -2,854,032.00 / -23,827.28	119.780000 / -1,777.44	28DEC00 TO 10JAN01 500.000
10JAN01	BUY LOT 040			-1,148,372.00 L		200.000
			18,840.36	-9,587.34 L	-554.46 L	
28DEC00	BUY LOT 758			-1,672,316.00 L		300.000
			28,220.39	-13,961.56 L	-1,210.99 L	
	029	2,631,490.00 / 21,946.46	5,458,816.00 / 47,351.12	06FEB03 12FEB03 -2,827,326.00 / -23,579.72	119.905000 / -1,824.94	10JAN01 TO 19APR01 500.000
10JAN01	BUY LOT 040			-568,845.00 L		100.000
			9,420.18	-4,744.13 L	-286.76 L	
11JAN01	BUY LOT 050			-1,722,077.00 L		300.000
			28,089.78	-14,362.01 L	-559.89 L	
19APR01	BUY LOT 176			-989,373.00 L		100.000
			12,436.79	-8,251.31 L	203.81 L	
	040	2,571,063.00 / 21,355.23	5,458,816.00 / 47,351.12	07FEB03 13FEB03 -2,887,753.00 / -23,985.66	120.395000 / -2,010.23	19APR01 TO 19APR01 500.000
19APR01	BUY LOT 176			-5,007,293.00 L		500.000
			62,183.94	-41,590.54 L	761.83 L	
	053	2,534,348.00	5,458,816.00	10FEB03 14FEB03 -2,924,468.00	121.245000	19APR01 TO 19APR01 500.000

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
		20,902.70	47,351.12	-24,120.32	-2,328.10	
19APR01	BUY LOT 176			-5,044,009.00 L		500.000
			62,183.94	-41,601.79 L	320.55 L	
	066	2,601,332.00 / 21,445.44	5,458,816.00 / 47,351.12	12FEB03 17FEB03 -2,857,484.00 / -23,557.16	121.300000 / -2,348.52	19APR01 TO 18MAY01 500.000
19APR01	BUY LOT 176			-3,981,619.00 L		400.000
			49,747.15	-32,824.56 L	233.76 L	
18MAY01	BUY LOT 446			-897,786.00 L		100.000
			11,470.59	-7,401.37 L	219.87 L	
	086	2,605,463.00 / 21,637.36	5,458,816.00 / 47,351.12	14FEB03 19FEB03 -2,853,353.00 / -23,695.99	120.415000 / -2,017.77	18MAY01 TO 18MAY01 500.000
18MAY01	BUY LOT 446			-4,484,798.00 L		500.000
			57,352.97	-37,244.51 L	1,528.90 L	
18MAY01	BUY LOT 446			-5,393,884.00 L		600.000
			68,823.57	-44,794.12 L	1,834.68 L	
	088	3,114,429.00 / 25,864.13	6,550,579.00 / 56,821.35	14FEB03 19FEB03 -3,436,150.00 / -28,535.90	120.415000 / -2,421.32	18MAY01 TO 18MAY01 600.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	101	1,097,732.00 / 9,116.24	2,183,526.00 / 18,940.45	17FEB03 20FEB03 -1,085,794.00 / -9,017.10	120.415000 / -807.11	18MAY01 TO 18MAY01 200.000
8MAY01	BUY LOT 446			-1,738,373.00 L		200.000
			22,941.19	-14,436.52 L	611.57 L	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
687049007 TOTAL	34,698,335.00 289,031.50	72,056,370.00 625,034.80	-37,358,035.00 -311,093.73	-24,909.57	-336,003.30
689567006 TOKYO ELECTRON	JPY50		090CT02 150CT02	123.545000	31JUL00 TO 31JUL00
648	40,044,765.00 324,131.00	39,148,316.00 355,415.97	896,449.00 7,256.05	-38,541.02	10,000.000
31JUL00 BUY LOT 115		355,415.97	896,449.00 L 7,256.05 L	-38,541.02 L	10,000.000
689654002 TOKYU CORP	JPY50		24FEB03 27FEB03	117.770000	280CT02 TO 280CT02
142	2,763,490.00 23,465.14	2,990,035.00 24,281.85	-226,545.00 -1,923.62	1,106.91	7,000.000
280CT02 BUY LOT 748		24,064.73	-211,632.00 S -1,796.99 S	1,197.40 S	7,000.000
			27FEB03 04MAR03	117.575000	280CT02 TO 280CT02
172	2,694,658.00 22,918.63	2,990,035.00 24,281.85	-295,377.00 -2,512.24	1,149.02	7,000.000
280CT02 BUY LOT 748		24,064.73	-280,464.00 S -2,385.41 S	1,239.31 S	7,000.000
			04MAR03 07MAR03	117.955000	280CT02 TO 280CT02
202	2,749,564.00 23,310.28	2,990,035.00 24,281.86	-240,471.00 -2,038.67	1,067.09	7,000.000
280CT02 BUY LOT 748		24,064.73	-225,558.00 S -1,912.24 S	1,157.79 S	7,000.000
			19JUN03 24JUN03	118.740000	280CT02 TO 280CT02
430	9,664,409.00 81,391.35	10,678,696.00 86,720.91	-1,014,287.00 -8,542.08	3,212.52	25,000.000
280CT02 BUY LOT 748		85,945.45	-961,029.00 S -8,093.56 S	3,539.45 S	25,000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
			20JUN03 25JUN03	118.355000	280CT02 TO 290CT02
448	5,753,038.00 48,608.32	6,407,217.00 52,032.55	-654,179.00 -5,527.26	2,103.03	15,000.000
280CT02 BUY LOT 748		24,064.73	-290,371.00 S -2,453.39 S	1,072.54 S	7,000.000
290CT02 BUY LOT 756		28,056.54	-369,902.00 S -3,125.36 S	993.26 S	8,000.000
			23JUN03 26JUN03	117.555000	290CT02 TO 290CT02
464	7,863,155.00 66,889.16	8,542,957.00 69,376.73	-679,802.00 -5,782.84	3,295.27	20,000.000
290CT02 BUY LOT 756		70,141.36	-732,318.00 S -6,229.58 S	2,977.38 S	20,000.000
			24JUN03 27JUN03	117.975000	290CT02 TO 290CT02
481	5,847,733.00 49,567.56	6,407,217.00 52,032.54	-559,484.00 -4,742.39	2,277.41	15,000.000
290CT02 BUY LOT 756		52,606.02	-598,871.00 S -5,076.25 S	2,037.79 S	15,000.000
689654002 TOTAL	37,336,047.00 316,150.44	41,006,192.00 333,008.29	-3,670,145.00 -31,069.10	14,211.25	-16,857.85
JPY TOTAL	966,163,811.00 8,057,327.89	1,262,690,577.00 10,670,910.39	-296,526,766.00 -2,482,276.40	-131,306.10	-2,613,582.50
		NZD - NEW ZEALAND DOLLAR			
688143007 TELECOM CORP OF NZ	NPV (NZ LISTING)		02JUN03 05JUN03	1.722950	26SEP02 TO 26SEP02
197	68,547.06 39,784.71	58,804.81 27,693.28	9,742.25 5,654.40	6,437.03	13,100.000
26SEP02 BUY LOT 692			9,670.72 S		13,100.000

STATE STREET.

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	(CONTINUED)		NZD - NEW ZEALAND DOLLAR				
			27,657.57	5,612.88 S		6,514.26 S	
	NZD TOTAL						
		68,547.06	58,804.81	9,742.25			
		39,784.71	27,693.28	5,654.40		6,437.03	12,091 43
			SEK - SWEDISH KRONA				
565990900	ASTRAZENECA		ORD USD0.25	02JAN03	08JAN03	8.788000	13NOV00 TO 13NOV00
	547	243,812.36	286,311.55	-42,499.19			800.000
		27,743.78	29,844.23	-4,836.05		2,735.60	
	13NOV00 BUY LOT 289			77,056.15 L			800.000
			20,799.94	8,768.34 L		-1,824.50 L	
				09JAN03	14JAN03	8.709000	13NOV00 TO 13NOV00
	619	58,285.24	71,577.89	-13,292.65			200.000
		6,692.53	7,461.06	-1,526.31		757.78	
	13NOV00 BUY LOT 289			16,596.19 L			200.000
			5,199.98	1,905.64 L		-413.09 L	
	13NOV00 BUY LOT 289			89,884.59 L			1,100.000
			28,599.91	10,320.89 L		-2,272.00 L	
				09JAN03	14JAN03	8.709000	13NOV00 TO 13NOV00
	627	319,174.37	393,678.38	-74,504.01			1,100.000
		36,648.80	41,035.82	-8,554.83		4,167.81	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
				10JAN03	15JAN03	8.688000	13NOV00 TO 13NOV00
	642	1,047,430.49	1,288,401.98	-240,971.49			3,600.000
		120,560.60	134,299.05	-27,736.13		13,997.68	
	13NOV00 BUY LOT 289			297,027.56 L			3,600.000
			93,599.71	34,188.26 L		-7,227.37 L	
				13JAN03	16JAN03	8.696900	13NOV00 TO 13NOV00
	654	205,337.53	250,522.61	-45,185.08			700.000

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	(CONTINUED)		SEK - SWEDISH KRONA				
		23,610.43	26,113.70	-5,195.54		2,692.27	
	13NOV00 BUY LOT 289			59,425.85 L			700.000
			18,199.94	6,832.99 L		-1,422.50 L	
				30JAN03	04FEB03	8.513500	13NOV00 TO 13NOV00
	839	724,423.25	894,723.60	-170,300.35			2,500.000
		85,091.12	93,263.23	-20,003.56		11,831.45	
	13NOV00 BUY LOT 289			203,310.11 L			2,500.000
			64,999.80	23,880.91 L		-3,789.59 L	
565990900	TOTAL						
		2,598,463.24	3,185,216.01	-586,752.77			
		300,347.26	332,017.09	-67,852.42		36,182.59	-31,669.83
595937905	ERICSSON (LM) TEL		SEK1 SER B	29JUL02	01AUG02	9.478400	18MAY01 TO 18MAY01
	725	118,791.46	770,541.63	-651,750.17			13,400.000
		12,532.86	74,815.51	-68,761.62		6,478.97	
	18MAY01 BUY LOT 512			-757,744.42 L			13,400.000
			85,507.36	-79,944.34 L		6,969.84 L	
				30JUL02	02AUG02	9.370800	18MAY01 TO 18MAY01
	763	118,669.07	736,039.76	-617,370.69			12,800.000
		12,663.71	71,465.57	-65,882.39		7,080.53	
	18MAY01 BUY LOT 512			-718,618.93 L			12,800.000
			81,678.68	-76,687.04 L		7,672.07 L	
				31JUL02	08AUG02	9.514500	18MAY01 TO 11MAR02
	786	133,962.14	805,043.49	-671,081.35			14,000.000
		14,079.79	78,165.46	-70,532.49		6,446.82	
	18MAY01 BUY LOT 512			-603,119.53 L			10,800.000
			68,916.38	-63,389.51 L		5,334.68 L	
	11MAR02 BUY LOT 618			-132,104.88 S			3,200.000
			15,719.32	-13,884.58 S		1,383.50 S	

STATE STREET.

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(CONTINUED)		SEK - SWEDISH KRONA			
033	165,068.50 17,288.28	948,801.26 92,123.58	01AUG02 06AUG02 -783,732.76 -82,083.45	9.548000 7.248.15	11MAR02 TO 11MAR02 16,500.000
11MAR02 BUY LOT 618		81,052.73	-673,981.25 S -70,588.74 S	6,824.29 S	16,500.000
166	124,412.56 12,902.25	851,045.98 82,632.06	08AUG02 13AUG02 -726,633.42 -75,355.80	9.642700 5.625.99	11MAR02 TO 11MAR02 14,800.000
11MAR02 BUY LOT 618		72,701.84	-628,189.64 S -65,146.65 S	5,347.06 S	14,800.000
218	61,824.65 6,549.22	393,181.95 38,175.89	13AUG02 16AUG02 -331,357.30 -35,101.40	9.440002 3,474.73	11MAR02 TO 11MAR02 9,500.000
11MAR02 BUY LOT 618		33,588.14	-285,876.42 S -30,283.51 S	3,244.59 S	9,500.000
094	46,380.12 5,159.48	97,586.11 9,655.87	18NOV02 21NOV02 -51,205.99 -5,696.33	8.989300 1,199.94	16SEP02 TO 16SEP02 4,900.000
16SEP02 BUY LOT 453		9,655.87	-51,205.99 S -5,696.33 S	1,199.94 S	4,900.000
195	18,504.28 2,053.52	38,636.13 3,822.93	21NOV02 26NOV02 -20,131.85 -2,234.14	9.011000 464.73	16SEP02 TO 16SEP02 1,940.000
16SEP02 BUY LOT 453		3,822.93	-20,131.85 S -2,234.14 S	464.73 S	1,940.000

STATE STREET.

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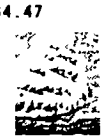
(CONTINUED)		SEK - SWEDISH KRONA			
595937905 TOTAL	787,612.78 83,229.11	4,640,876.31 450,856.87	-3,853,263.53 -405,647.62	38.019.86	-367,627.76
SEK TOTAL	3,386,076.02 383,576.37	7,826,092.32 782,873.96	-4,440,016.30 -473,500.04	74.202.45	-399,297.59
		SGD - SINGAPORE DOLLAR			
617520903 DBS GROUP HLDGS		SGD1	13MAY03 19MAY03	1.733800	08SEP00 TO 08SEP00
793	133,271.12 76,866.49	298,843.20 171,865.16	-165,572.08 -95,496.64	497.97	14,000.000
08SEP00 BUY LOT 452		171,725.99	-164,931.06 L -95,126.92 L	267.42 L	14,000.000
808	132,480.09 76,604.65	298,843.20 171,865.16	14MAY03 20MAY03 -166,363.11 -96,197.01	1.729400 936.50	08SEP00 TO 12SEP00 14,000.000
08SEP00 BUY LOT 452		12,266.14	-11,837.30 L -6,844.74 L	50.36 L	1,000.000
12SEP00 BUY LOT 464		159,738.19	-155,166.83 L -89,722.93 L	1,117.63 L	13,000.000
617520903 TOTAL	265,751.21 153,471.14	597,686.40 343,730.32	-331,935.19 -191,693.65	1,434.47	-190,259.18
SGD TOTAL	265,751.21 153,471.14	597,686.40 343,730.32	-331,935.19 -191,693.65	1,434.47	-190,259.18



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
			USD - US DOLLAR			
...68R123	DAIMLER CHRYSLER AG STUTTGART SHS			07AUG02 12AUG02	1.000000	31JUL00 TO 31JUL00
	134	131.963.12	177.565.76	-45.602.64	.00	3.170.000
31JUL00	BUY LOT 172		177.565.76	-45.602.64 L	.00 L	3.170.000
690078109	TRANSOCEAN INC SHS			24JUN03 27JUN03	1.000000	17JUL01 TO 17JUL01
	498	29.046.48	41.418.07	-12.371.59	.00	1.300.000
17JUL01	BUY LOT 329		45.123.78	-16.077.30 L	.00 L	1.300.000
				25JUN03 30JUN03	1.000000	17JUL01 TO 17JUL01
	517	76.616.76	108.324.18	-31.707.42	.00	3.400.000
17JUL01	BUY LOT 329		118.016.04	-41.399.28 L	.00 L	3.400.000
				26JUN03 01JUL03	1.000000	17JUL01 TO 17JUL01
	533	11.204.32	15.930.03	-4.725.71	.00	500.000
17JUL01	BUY LOT 329		17.355.30	-6.150.98 L	.00 L	500.000
690078109 TOTAL		116.867.56	165.672.28	-48.804.72	.00	-48.804.72
001957109	AT + T CORP COM			06NOV02 12NOV02	1.000000	18MAY01 TO 11MAR02
	805	78.071.16	75.017.34	3.053.82	.00	5.600.000
18MAY01	BUY LOT 480		57.757.20	-10.356.85 L	.00 L	3.400.000
11MAR02	BUY LOT 576		35.183.06	-4.512.25 S	.00 S	2.200.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
				07NOV02 13NOV02	1.000000	11MAR02 TO 11MAR02
	825	127.836.13	125.921.97	1.914.16	.00	9.400.000
11MAR02	BUY LOT 576		150.327.62	-22.491.49 S	.00 S	9.400.000
				11NOV02 14NOV02	1.000000	11MAR02 TO 11MAR02
	035	27.199.17	26.791.91	407.26	.00	2.000.000
11MAR02	BUY LOT 576		31.984.60	-4.785.43 S	.00 S	2.000.000
				19NOV02 19NOV02	1 000000	11MAR02 TO 12SEP02
	166	325.300.57	325.300.57	.00	.00	61.900.000
17JUN02	BUY LOT 136		19.335.53	5.889.72 S	.00 S	4.800.000
18JUN02	BUY LOT 149		6.158.16	1.724.73 S	.00 S	1.500.000
19JUN02	BUY LOT 156		5.975.15	1.907.74 S	.00 S	1.500.000
20JUN02	BUY LOT 171		4.911.89	1.919.95 S	.00 S	1.300.000
21JUN02	BUY LOT 193		1.130.29	446.29 S	.00 S	300.000
17APR02	BUY LOT 199		9.275.59	-867.17 S	.00 S	1.600.000
18APR02	BUY LOT 220		2.876.42	-248.79 S	.00 S	500.000
19APR02	BUY LOT 242		3.970.52	-291.84 S	.00 S	700.000
...PR02	BUY LOT 274		13.411.82	-273.67 S	.00 S	2.500.000
23APR02	BUY LOT 287		4.376.93	-172.72 S	.00 S	800.000
24APR02	BUY LOT 305		2.194.44	-92.34 S	.00 S	400.000
25APR02	BUY LOT 322		2.654.14	-26.51 S	.00 S	500.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
09SEP02 BUY LOT 388		63,137.08	5,181 29 S	13 000.000 .00 S	
12SEP02 BUY LOT 422		135,880.87	8,638.76 S	27.500.000 .00 S	
11MAR02 BUY LOT 576		31,369.06	-5,092.76 S	5,000.000 .00 S	
001957109 TOTAL	558,407.03	553,031.79	5,375.24	.00	5,375.24
00763M108 ADVANCED MED OPTICS INC COM			08JUL02 11JUL02	1.000000	01JUL02 TO 01JUL02
453	14,024.57	15,501.41	-1,476.84	.00	1.500.000
01JUL02 BUY LOT 319		1,603.55	-149.14 S	.00 S	155.557
01JUL02 BUY LOT 320		231.70	-23.93 S	.00 S	22.222
01JUL02 BUY LOT 321		1,625.67	-171.26 S	.00 S	155.557
01JUL02 BUY LOT 322		1,867.64	-205.46 S	.00 S	177.779
01JUL02 BUY LOT 323		1,900.85	-238.67 S	.00 S	177.779
01JUL02 BUY LOT 324		8,327.69	-847.92 S	.00 S	800.000
01JUL02 BUY LOT 325		115.82	-11.97 S	.00 S	11.106
			09JUL02 12JUL02	1.000000	01JUL02 TO 01JUL02
464	18,540.86	20,782.21	-2,241.35	.00	2.011.000
01JUL02 BUY LOT 325		2,433.39	-282.08 S	.00 S	233.338
01JUL02 BUY LOT 326		1,855.73	-216.66 S	.00 S	177.779
01JUL02 BUY LOT 327		2,332.99	-284.17 S	.00 S	222.222
01JUL02 BUY LOT 328		933.57	-114.03 S	.00 S	88.890
01JUL02 BUY LOT 329		1,354.34	-125.05 S	.00 S	133.333

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
01JUL02 BUY LOT 330		450.25	-40.49 S	.00 S	44.444
01JUL02 BUY LOT 331		2,529.68	-275.97 S	.00 S	244.444
01JUL02 BUY LOT 332		1,132.06	-107.65 S	.00 S	111.111
01JUL02 BUY LOT 333		912.15	-92.61 S	.00 S	88.890
01JUL02 BUY LOT 334		228.75	-23.87 S	.00 S	22.222
01JUL02 BUY LOT 335		2,051.54	-207.60 S	.00 S	200.000
01JUL02 BUY LOT 336		455.26	-45.50 S	.00 S	44.444
01JUL02 BUY LOT 337		227.99	-23.11 S	.00 S	22.222
01JUL02 BUY LOT 338		226.42	-21.54 S	.00 S	22.222
01JUL02 BUY LOT 339		690.06	-75.40 S	.00 S	66.668
01JUL02 BUY LOT 340		229.81	-24.93 S	.00 S	22.222
01JUL02 BUY LOT 341		898.60	-79.06 S	.00 S	88.890
01JUL02 BUY LOT 342		669.40	-54.74 S	.00 S	66.668
01JUL02 BUY LOT 343		398.39	11.37 S	.00 S	44.444
01JUL02 BUY LOT 344		200.28	4.60 S	.00 S	22.222
01JUL02 BUY LOT 345		400.19	8.50 S	.00 S	44.325
			16JUL02 16JUL02	1.000000	01JUL02 TO 01JUL02
570	.87	1.15	-.28	.00	.111
01JUL02 BUY LOT 345		1.00	-.13 S	.00 S	.111

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
JM108 TOTAL		32,566.30	36,284.77	-3,718.47		.00	-3,718.47
009158106	AIR PRODS + CHEMS INC COM				01AUG02 06AUG02	1.000000	24MAY01 TO 19JUL01
	798	234,095.53	226,695.68	7,399.85		.00	5 300.000
13JUL01	BUY LOT 307		13,956.66	-705.97 L		.00 L	300.000
13JUL01	BUY LOT 308		28,052.88	-1,551.50 L		.00 L	600.000
16JUL01	BUY LOT 311		9,354.00	-520.21 L		.00 L	200.000
16JUL01	BUY LOT 321		41,856.03	-2,103.96 L		.00 L	900.000
16JUL01	BUY LOT 323		41,911.83	-2,159.76 L		.00 L	900.000
17JUL01	BUY LOT 335		18,766.36	-1,098.77 L		.00 L	400.000
19JUL01	BUY LOT 353		28,911.84	-2,410.45 L		.00 L	600.000
24MAY01	BUY LOT 625		22,784.10	-699.62 L		.00 L	500.000
25MAY01	BUY LOT 647		9,151.42	-317.63 L		.00 L	200.000
29MAY01	BUY LOT 673		13,935.81	-685.12 L		.00 L	300.000
30MAY01	BUY LOT 693		4,592.40	-175.50 L		.00 L	100.000
31MAY01	BUY LOT 710		14,064.99	-814.30 L		.00 L	300.000
	112	72,462.39	76,990.98	-4,528.59	18FEB03 21FEB03	1.000000 .00	19JUL01 TO 23JUL01 1,800.000
19JUL01	BUY LOT 353		4,818.64	-792.95 L		.00 L	100.000
19JUL01	BUY LOT 354		24,432.50	-4,304.06 L		.00 L	500.000
23JUL01	BUY LOT 375		50,433.96	-2,125.70 L		.00 L	1,200.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
	114	7,959.76	8,554.55	-594.79	19FEB03 24FEB03	1.000000 .00	23JUL01 TO 23JUL01 200.000
23JUL01	BUY LOT 375		8,405.66	-445.90 L		.00 L	200.000
23JUL01	BUY LOT 375		50,433.96	-3,386.98 L		.00 L	1,200.000
	118	47,046.98	51,327.32	-4,280.34	19FEB03 24FEB03	1.000000 .00	23JUL01 TO 23JUL01 1,200.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	128	34,617.36	38,495.49	-3,878.13	20FEB03 25FEB03	1.000000 .00	23JUL01 TO 02AUG01 900.000
23JUL01	BUY LOT 375		25,216.98	-2,138.74 L		.00 L	600.000
02AUG01	BUY LOT 457		12,435.00	-895.88 L		.00 L	300.000
02AUG01	BUY LOT 457		8,290.00	-514.34 L		.00 L	200.000
	129	7,775.66	8,554.55	-778.89	20FEB03 25FEB03	1.000000 .00	02AUG01 TO 02AUG01 200.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	139	31,046.26	34,218.22	-3,171.96	21FEB03 26FEB03	1.000000 .00	02AUG01 TO 02AUG01 800.000
02AUG01	BUY LOT 457		33,160.00	-2,113.74 L		.00 L	800.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR					
	152	11,556.58	12,831.83	-1,275.25	24FEB03	27FEB03	1.000000 / .00	02AUG01 TO 02AUG01 / 300.000
02AUG01 BUY LOT	457		12,435.00	-878.42 L			.00 L	300.000
009158106 TOTAL		446,560.52	457,668.62	-11,108.10			.00	-11,108.10
018490102 ALLERGAN INC			COM		04JUN03	09JUN03	1.000000	16APR02 TO 19APR02
	216	182.450.20	149,799.78	32,650.42			.00	2,500.000
16APR02 BUY LOT	176		44,767.32	6,318.74 L			.00 L	700.000
17APR02 BUY LOT	195		6,468.48	829.53 L			.00 L	100.000
17APR02 BUY LOT	197		45,384.86	5,701.20 L			.00 L	700.000
18APR02 BUY LOT	217		52,139.96	6,244.10 L			.00 L	800.000
19APR02 BUY LOT	238		13,266.79	1,329.22 L			.00 L	200.000
021441100 ALTERA CORP					27NOV02	03DEC02	1.000000	31JUL00 TO 31JUL00
	312	1,489.95	1,692.69	-202.74			.00	100.000
31JUL00 BUY LOT	017		3,619.88	-2,129.93 L			.00 L	100.000
31JUL00 BUY LOT	017		79,637.44	-46,762.30 L			.00 L	2,200.000
	316	32,875.14	37,239.25	-4,364.11	27NOV02	03DEC02	1.000000 / .00	31JUL00 TO 31JUL00 / 2,200.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR					
	325	1,498.73	1,692.69	-193.96	29NOV02	04DEC02	1.000000 / .00	31JUL00 TO 31JUL00 / 100.000
31JUL00 BUY LOT	017		3,619.88	-2,121.15 L			.00 L	100.000
	341	25,557.19	28,775.78	-3,218.59	02DEC02	05DEC02	1.000000 / .00	31JUL00 TO 31JUL00 / 1,700.000
31JUL00 BUY LOT	017		61,538.02	-35,980.83 L			.00 L	1,700.000
	352	31,894.19	36,345.60	-4,451.41	20MAR03	25MAR03	1.000000 / .00	31JUL00 TO 31JUL00 / 2,200.000
31JUL00 BUY LOT	017		79,637.44	-47,743.25 L			.00 L	2,200.000
	100	20,908.36	18,172.80	2,735.5	28MAY03	02JUN03	1.000000 / .00	31JUL00 TO 31JUL00 / 1,100.000
31JUL00 BUY LOT	017		39,818.72	-18,910.36 L			.00 L	1,100.000
	122	62,037.09	52,866.32	9,170.77	29MAY03	03JUN03	1.000000 / .00	31JUL00 TO 18MAY01 / 3,200.000
31JUL00 BUY LOT	017		7,239.77	-3,362.45 L			.00 L	200.000
18MAY01 BUY LOT	465		82,560.00	-24,400.23 L			.00 L	3,000.000
	138				30MAY03	04JUN03	1.000000	18MAY01 TO 02OCT01

STATE STREET

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(CONTINUED)		USD - US DOLLAR			
	43,974.16	37,997.67	5,976.49	.00	
27SEP01 BUY LOT 242		7,436.15	2,123.45 L	.00 L	500.000
02OCT01 BUY LOT 310		20,930.00	3,924.96 L	.00 L	1,300.000
18MAY01 BUY LOT 465		13,760.00	-4,200.40 L	.00 L	500.000
167			02JUN03 05JUN03	1.000000	02OCT01 TO 02OCT01
	3,855.67	3,304.15	551.52	.00	200.000
02OCT01 BUY LOT 310		3,220.00	635.67 L	.00 L	200.000
02OCT01 BUY LOT 310		28,980.00	5,628.23 L	.00 L	1,800.000
168			02JUN03 05JUN03	1.000000	02OCT01 TO 02OCT01
	34,608.23	29,737.30	4,870.93	.00	1,800.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
215			04JUN03 09JUN03	1.000000	02OCT01 TO 02OCT01
	13,176.81	11,564.51	1,612.30	.00	700.000
02OCT01 BUY LOT 310		11,270.00	1,906.81 L	.00 L	700.000
260			06JUN03 11JUN03	1.000000	02OCT01 TO 03JUN02
	62,089.56	52,866.32	9,223.24	.00	3,200.000
02OCT01 BUY LOT 310		16,100.00	3,302.99 L	.00 L	1,000.000
03OCT01 BUY LOT 381		1,499.00	441.30 L	.00 L	100.000
03JUN02 BUY LOT 776		19,401.25	1,942.04 L	.00 L	100.000
03JUN02 BUY LOT 781				.00 L	1,000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		17,459.70	1,943.28 L	.00 L	
021441100 TOTAL					
	333,965.08	312,255.08	21,710.00	.00	21,710.00
023135106 AMAZON COM INC		COM	12FEB03 18FEB03	1.000000	31JUL01 TO 01AUG01
075	167,514.94	100,153.60	67,361.34	.00	8,000.000
31JUL01 BUY LOT 425		40,096.00	26,909.98 L	.00 L	3,200.000
01AUG01 BUY LOT 431		60,057.60	40,451.36 L	.00 L	4,800.000
026375105 AMERICAN GREETINGS CORP		CL A	07AUG02 12AUG02	1.000000	31JUL00 TO 31JUL00
137	157,755.23	202,782.04	-45,026.81	.00	10,000.000
31JUL00 BUY LOT 019		210,228.83	-52,473.60 L	.00 L	10,000.000
035229103 ANHEUSER BUSCH COS INC		COM	07AUG02 12AUG02	1.000000	24MAY01 TO 02OCT01
136	150,790.45	140,970.96	9,819.49	.00	3,000.000
02OCT01 BUY LOT 303		54,340.00	11,002.52 S	.00 S	1,300.000
24MAY01 BUY LOT 629		4,332.00	694.35 L	.00 L	100.000
24MAY01 BUY LOT 631		8,695.78	1,356.92 L	.00 L	200.000
25MAY01 BUY LOT 649		34,555.44	5,655.35 L	.00 L	800.000
5MAY01 BUY LOT 650		8,692.00	1,360.70 L	.00 L	200.000
29MAY01 BUY LOT 670		17,367.24	2,738.15 L	.00 L	400.000
076			12FEB03 18FEB03	1.000000	02OCT01 TO 11MAR02
	331,862.80	330,513.25	1,349.55	.00	7,000.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
020CT01 BUY LOT	303		259.160.00	34.775.62 L		.00 L	6.200.000
11MAR02 BUY LOT	598		40.135.84	-2.208.66 S		.00 S	800.000
	422	51.095.25	51.937.80	-842.55	31MAR03 03APR03	1.000000 .00	11MAR02 TO 11MAR02 1.100.000
11MAR02 BUY LOT	598		55.186.78	-4.091.53 L		.00 L	1.100.000
035229103 TOTAL		533.748.50	523.422.01	10.326.49		.00	10.326.49
03822W109 APPLIED MICRO CIRCUITS CORP CDT COM							
	237	13.139.98	14.629.82	-1.489.84	05JUN03 10JUN03	1.000000 .00	29AUG01 TO 29AUG01 2.000.000
29AUG01 BUY LOT	727		28.461.00	-15.321.02 L		.00 L	2.000.000
27SEP01 BUY LOT	240		32.742.00	1.043.91 L		.00 L	5.100.000
29AUG01 BUY LOT	727		2.846.10	-1.521.16 L		.00 L	200.000
30AUG01 BUY LOT	731		1.426.50	-764.03 L		.00 L	100.000
30AUG01 BUY LOT	736		12.466.89	-6.504.67 L		.00 L	900.000
31AUG01 BUY LOT	741		1.391.00	-728.53 L		.00 L	100.000
31AUG01 BUY LOT	749		1.387.23	-724.76 L		.00 L	100.000
04SEP01 BUY LOT	758		11.604.08	-6.304.33 L		.00 L	800.000
05SEP01 BUY LOT	761		1.403.50	-741.03 L		.00 L	100.000
05SEP01 BUY LOT	770		6.855.35	-3.543.01 L		.00 L	500.000
06SEP01 BUY LOT	781		9.184.49	-4.547.21 L		.00 L	700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	241	56.972.32	62.908.22	-5.935.90	05JUN03 10JUN03	1.000000 .00	29AUG01 TO 27SEP01 8.600.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	244	18.996.82	20.481.75	-1.484.93	06JUN03 11JUN03	1.000000 .00	27SEP01 TO 27SEP01 2.800.000
27SEP01 BUY LOT	240		17.976.00	1.020.82 L		.00 L	2.800.000
	316	6.146.81	7.314.91	-1.168.10	11JUN03 16JUN03	1.000000 .00	27SEP01 TO 27SEP01 1.000.000
27SEP01 BUY LOT	240		6.420.00	-273.19 L		.00 L	1.000.000
	340	13.309.38	15.361.31	-2.051.93	12JUN03 17JUN03	1.000000 .00	27SEP01 TO 27SEP01 2.100.000
27SEP01 BUY LOT	240		13.482.00	-172.62 L		.00 L	2.100.000
	403	1.207.94	1.462.98	-255.04	17JUN03 20JUN03	1.000000 .00	27SEP01 TO 27SEP01 200.000
27SEP01 BUY LOT	240		1.284.00	-76.06 L		.00 L	200.000
	428	18.893.71	21.944.73	-3.051.02	18JUN03 23JUN03	1.000000 .00	27SEP01 TO 02OCT01 3.000.000
27SEP01 BUY LOT	240						3.000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			11,556.00	-219.77 L	.00 L	
JCT01 BUY LOT	319		7,848.00	-290.52 L	.00 L	1,200.000
03822W109 TOTAL						
		128,666.96	144,103.72	-15,436.76	.00	-15,436.76
038222105 APPLIED MATERIALS INC	COM			08NOV02 14NOV02	1.000000	31JUL00 TO 31JUL00
	021	1,598.46	1,465.96	132.50	.00	100.000
31JUL00 BUY LOT	020		304.18	1,294.28 L	.00 L	100.000
				18NOV02 21NOV02	1.000000	31JUL00 TO 31JUL00
	102	51,114.29	46,910.70	4,203.59	.00	3,200.000
31JUL00 BUY LOT	020		9,733.74	41,380.55 L	.00 L	3,200.000
				20NOV02 25NOV02	1.000000	31JUL00 TO 31JUL00
	190	27,182.51	24,921.31	2,261.20	.00	1,700.000
31JUL00 BUY LOT	020		5,171.05	22,011.46 L	.00 L	1,700.000
				21NOV02 26NOV02	1.000000	31JUL00 TO 31JUL00
	203	115,810.10	102,617.17	13,192.93	.00	7,000.000
31JUL00 BUY LOT	020		21,292.55	94,517.55 L	.00 L	7,000.000
				22NOV02 27NOV02	1.000000	31JUL00 TO 31JUL00
	229	146,151.27	129,004.44	17,146.83	.00	8,800.000
31JUL00 BUY LOT	020					8,800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			26,767.77	119,383.50 L	.00 L	
				25NOV02 29NOV02	1.000000	31JUL00 TO 31JUL00
	257	147,905.97	127,538.48	20,367.49	.00	8,700.000
31JUL00 BUY LOT	020		26,463.59	121,442.38 L	.00 L	8,700.000
				27NOV02 03DEC02	1.000000	31JUL00 TO 31JUL00
	306	59,438.00	51,308.58	8,129.42	.00	3,500.000
31JUL00 BUY LOT	020		10,646.27	48,791.73 L	.00 L	3,500.000
				02MAY03 07MAY03	1.000000	31JUL00 TO 10OCT00
	720	159,066.48	153,416.84	5,649.64	.00	10,500.000
31JUL00 BUY LOT	020		16,425.68	65,379.94 L	.00 L	5,400.000
10OCT00 BUY LOT	751		126,283.65	-49,022.79 L	.00 L	5,100.000
				15MAY03 20MAY03	1.000000	10OCT00 TO 27DEC00
	824	218,109.83	214,783.58	3,326.25	.00	14,700.000
22DEC00 BUY LOT	730		125,821.08	-24,926.74 L	.00 L	6,800.000
10OCT00 BUY LOT	751		22,285.35	-8,931.69 L	.00 L	900.000
0CT00 BUY LOT	754		4,904.13	-1,936.65 L	.00 L	200.000
27DEC00 BUY LOT	754		56,773.95	-12,261.73 L	.00 L	3,000.000
11OCT00 BUY LOT	768		95,068.21	-38,686.08 L	.00 L	3,800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
	031		89,091.96			94,972.33	23MAY03	29MAY03	-5,880.37	1.000000	.00	27DEC00 TO 18MAY01	6,500.000		
06APR01	BUY LOT	085				56,113.82			-17,735.74 L		.00 L		2,800.000		
18MAY01	BUY LOT	466				29,507.50			-14,430.41 L		.00 L		1,100.000		
27DEC00	BUY LOT	754				11,354.79			-3,130.92 L		.00 L		600.000		
28DEC00	BUY LOT	760				19,822.50			-6,116.04 L		.00 L		1,000.000		
28DEC00	BUY LOT	764				19,500.00			-5,793.54 L		.00 L		1,000.000		
	061		287,806.49			292,222.56	27MAY03	30MAY03	-4,416.07	1.000000	.00	18MAY01 TO 21SEP01	20,000.000		
19SEP01	BUY LOT	114				54,468.72			-2,663.55 L		.00 L		3,600.000		
21SEP01	BUY LOT	155				7,126.53			68.63 L		.00 L		500.000		
02AUG01	BUY LOT	462				200,680.00			-85,557.40 L		.00 L		8,000.000		
18MAY01	BUY LOT	466				211,917.50			-98,233.94 L		.00 L		7,900.000		
	275		7,982.32			7,305.56	09JUN03	12JUN03	676.76	1.000000	.00	21SEP01 TO 21SEP01	500.000		
21SEP01	BUY LOT	155				7,126.52			855.80 L		.00 L		500.000		
038222105 TOTAL			1,311,257.68			1,246,467.51			64,790.17		.00				64,790.17
057224107	BAKER HUGHES INC			COM			07AUG02	12AUG02		1.000000		31JUL00 TO 31JUL00			
	133												8,000.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
			184,396.83			237,814.95			-53,418.12		.00				
31JUL00	BUY LOT	022				182,246.40			2,150.43 L		.00 L		8,000.000		
	516		27,301.51			23,781.50	25JUN03	30JUN03	3,520.01	1.000000	.00	31JUL00 TO 31JUL00	800.000		
31JUL00	BUY LOT	022				18,224.64			9,076.87 L		.00 L		800.000		
	531		54,014.42			47,562.99	26JUN03	01JUL03	6,451.43	1.000000	.00	31JUL00 TO 31JUL00	1,600.000		
31JUL00	BUY LOT	022				36,449.28			17,565.14 L		.00 L		1,600.000		
	563		20,331.96			17,836.12	27JUN03	02JUL03	2,495.84	1.000000	.00	31JUL00 TO 31JUL00	600.000		
31JUL00	BUY LOT	022				13,668.48			6,663.48 L		.00 L		600.000		
	581		16,905.45			14,863.43	30JUN03	03JUL03	2,042.02	1.000000	.00	31JUL00 TO 31JUL00	500.000		
31JUL00	BUY LOT	022				11,390.40			5,515.05 L		.00 L		500.000		
057224107 TOTAL			302,950.17			341,858.99			-38,908.82		.00				-38,908.82
111320107	BROADCOM CORP			CL A			14MAR03	19MAR03		1.000000		30MAY02 TO 03JUN02			
	297		68,766.96			71,334.64			-2,567.68		.00		4,800.000		
30MAY02	BUY LOT	733											4,800.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)						USD - US DOLLAR											
							6,874.50				-2,076.81	S		.00	S			
MAY02	BUY LOT	734					48,015.24				-14,431.38	S		.00	S	2,100.000		
31MAY02	BUY LOT	758					36,636.80				-11,049.09	S		.00	S	1,600.000		
03JUN02	BUY LOT	779					6,796.80				-1,999.10	S		.00	S	300.000		
									17MAR03	20MAR03			1.000000		03JUN02 TO 04JUN02			
	307		125,860.90				129,397.72				-3,536.82			.00		7,800.000		
03JUN02	BUY LOT	779					147,264.00				-42,379.92	S		.00	S	6,500.000		
04JUN02	BUY LOT	790					4,455.00				-1,227.80	S		.00	S	200.000		
04JUN02	BUY LOT	809					24,807.20				-7,057.58	S		.00	S	1,100.000		
									18MAR03	21MAR03			1.000000		04JUN02 TO 08OCT02			
	325		47,806.85				49,768.35				-1,961.50			.00		3,000.000		
08OCT02	BUY LOT	635					7,005.46				4,149.47	S		.00	S	700.000		
04JUN02	BUY LOT	809					33,828.00				-9,924.57	S		.00	S	1,500.000		
06JUN02	BUY LOT	833					18,152.32				-5,403.83	S		.00	S	800.000		
									19MAR03	24MAR03			1.000000		08OCT02 TO 08OCT02			
	338		7,989.20				8,294.73				-305.53			.00		500.000		
08OCT02	BUY LOT	635					5,003.90				2,985.30	S		.00	S	500.000		
									20MAR03	25MAR03			1.000000		08OCT02 TO 08OCT02			
	351		54,787.64				56,404.13				-1,616.49			.00		3,400.000		
08OCT02	BUY LOT	635														3,400.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)						USD - US DOLLAR											
							34,026.52				20,761.12	S		.00	S			
									21MAR03	26MAR03			1.000000		08OCT02 TO 08OCT02			
	363		20,700.83				21,566.29				-865.46			.00		1,300.000		
08OCT02	BUY LOT	635					13,010.14				7,690.69	S		.00	S	1,300.000		
									30APR03	05MAY03			1.000000		08OCT02 TO 09OCT02			
	700		77,875.36				71,334.64				6,540.72			.00		4,300.000		
08OCT02	BUY LOT	635					9,007.02				7,292.47	S		.00	S	900.000		
09OCT02	BUY LOT	671					34,488.58				27,087.29	S		.00	S	3,400.000		
									01MAY03	06MAY03			1.000000		09OCT02 TO 09OCT02			
	706		5,364.73				4,976.84				387.89			.00		300.000		
09OCT02	BUY LOT	671					3,043.11				2,321.62	S		.00	S	300.000		
09OCT02	BUY LOT	671					23,330.51				17,372.75	S		.00	S	2,300.000		
									01MAY03	06MAY03			1.000000		09OCT02 TO 09OCT02			
	709		40,703.26				38,155.73				2,547.53			.00		2 300.000		
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
									02MAY03	07MAY03			1.000000		09OCT02 TO 09OCT02			
	714		12,796.02				11,612.62				1,183.40			.00		700.000		
09OCT02	BUY LOT	671					7,100.59				5,695.43	S		.00	S	700.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
111320107 TOTAL	462,651.75	462,845.69	-193.94	.00	-193.94
12686C109 CABLEVISION NY GROUP CLASS A CL A			28AUG02 30SEP02	1.000000	29SEP00 TO 29SEP00
540	5.37	18.90	-13.53	.00	.583
29SEP00 BUY LOT 614		32.69	-27.32 L	.00 L	.583
			08OCT02 11OCT02	1.000000	29SEP00 TO 10OCT00
634	68,728.23	314,461.63	-245,733.40	.00	9,700.000
29SEP00 BUY LOT 614		33,611.89	-29,364.79 L	.00 L	599.417
29SEP00 BUY LOT 617		419,219.92	-366,079.54 L	.00 L	7,500.000
02OCT00 BUY LOT 630		23,317.27	-20,483.12 L	.00 L	400.000
03OCT00 BUY LOT 643		5,879.47	-5,170.93 L	.00 L	100.000
03OCT00 BUY LOT 645		11,908.96	-10,491.88 L	.00 L	200.000
06OCT00 BUY LOT 709		12,255.63	-10,838.55 L	.00 L	200.000
09OCT00 BUY LOT 717		30,530.37	-26,987.68 L	.00 L	500.000
10OCT00 BUY LOT 725		6,135.06	-5,426.52 L	.00 L	100.000
10OCT00 BUY LOT 750		6,126.22	-5,413.55 L	.00 L	100.583
			13JAN03 16JAN03	1.000000	10OCT00 TO 02FEB01
653	204,885.97	346,880.36	-141,994.39	.00	10,700.000
17OCT00 BUY LOT 006		11,918.68	-8,089.04 L	.00 L	200.000
17OCT00 BUY LOT 011		11,676.85	-7,847.21 L	.00 L	200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
18OCT00 BUY LOT 019		5,804.92	-3,890.10 L	.00 L	100.000
18OCT00 BUY LOT 028		5,720.39	-3,805.57 L	.00 L	100.000
31OCT00 BUY LOT 154		223,591.92	-156,573.14 L	.00 L	3,500.000
02FEB01 BUY LOT 299		100,233.75	-73,415.06 L	.00 L	1,400.583
15NOV00 BUY LOT 308		133,913.80	-95,617.36 L	.00 L	2,000.000
10OCT00 BUY LOT 750		48,690.19	-33,382.78 L	.00 L	799 417
11OCT00 BUY LOT 769		53,045.54	-35,812.14 L	.00 L	900.000
12OCT00 BUY LOT 780		41,859.75	-28,455.99 L	.00 L	700.000
13OCT00 BUY LOT 795		12,026.52	-8,196.88 L	.00 L	200.000
16OCT00 BUY LOT 820		35,935.35	-24,446.42 L	.00 L	600.000
			14JAN03 17JAN03	1.000000	02FEB01 TO 02FEB01
656	5,654.82	9,725.62	-4,070.80	.00	300.000
02FEB01 BUY LOT 299		21,469.72	-15,814.90 L	.00 L	300.000
			27MAY03 30MAY03	1.000000	02FEB01 TO 21AUG02
062	334,088.72	551,118.33	-217,029.61	.00	17,000.000
21AUG02 BUY LOT 235		132,914.70	14,488.84 S	.00 S	7,500.583
02FEB01 BUY LOT 299		14,271.43	-10,352.43 L	.00 L	199.417
02OCT01 BUY LOT 305		89,460.00	-48,190.22 L	.00 L	2,100.000
02AUG01 BUY LOT 467		179,136.00	-116,248.71 L	.00 L	3,200.000
18MAY01 BUY LOT 483		233,350.00	-154,740.89 L	.00 L	4,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS			BASE CURR GN/LS	SHS/PAR DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
86C109 TOTAL							
	613,363.11	1,222,204.84	-608,841.73			.00	-608,841.73
12686C844	CABLEVISION SYS CORP	RAINBOW MEDIA GROUP		21AUG02	21AUG02	1.000000	30MAR01 TO 07NOV01
	234						45,250.000
	954,954.78	954,954.78		.00		.00	
30MAR01	BUY LOT 002	5,845.62	485.57 L			.00 L	300.000
30MAR01	BUY LOT 003	72,837.83	6,302.07 L			.00 L	3,750.000
30MAR01	BUY LOT 004	4,051.29	169.50 L			.00 L	200.000
30MAR01	BUY LOT 005	1,021.53	33.67 L			.00 L	50.000
30MAR01	BUY LOT 006	2,069.14	41.26 L			.00 L	100.000
30MAR01	BUY LOT 007	2,129.37	-18.97 L			.00 L	100.000
30MAR01	BUY LOT 008	5,304.53	-28.54 L			.00 L	250.000
30MAR01	BUY LOT 009	1,065.94	-10.74 L			.00 L	50.000
30MAR01	BUY LOT 010	9,524.14	-27.35 L			.00 L	450.000
30MAR01	BUY LOT 011	9,216.46	280.33 L			.00 L	450.000
30MAR01	BUY LOT 012	7,272.97	113.42 L			.00 L	350.000
30MAR01	BUY LOT 013	2,089.56	20.84 L			.00 L	100.000
30MAR01	BUY LOT 014	6,243.63	87.56 L			.00 L	300.000
30MAR01	BUY LOT 015	2,070.82	39.58 L			.00 L	100.000
30MAR01	BUY LOT 016	2,028.81	81.59 L			.00 L	100.000
30MAR01	BUY LOT 017	1,008.58	46.62 L			.00 L	50.000
30MAR01	BUY LOT 018	993.90	61.30 L			.00 L	50.000
30MAR01	BUY LOT 019	38,848.23	-1,916.28 L			.00 L	1,750.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS			BASE CURR GN/LS	SHS/PAR DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR					
30MAR01	BUY LOT 020	23,267.00	-2,163.03 L			.00 L	1,000.000
30MAR01	BUY LOT 021	23,625.10	-3,576.33 L			.00 L	950.000
30MAR01	BUY LOT 028	2,439.20	-328.80 L			.00 L	100.000
30MAR01	BUY LOT 031	73,176.00	-9,864.08 L			.00 L	3,000.000
03APR01	BUY LOT 051	35,046.86	829.89 L			.00 L	1,700.000
04APR01	BUY LOT 057	14,624.96	147.82 L			.00 L	700.000
04APR01	BUY LOT 068	31,978.08	1,788.28 L			.00 L	1,600.000
04APR01	BUY LOT 069	18,261.00	732.58 L			.00 L	900.000
05APR01	BUY LOT 073	8,168.00	273.59 L			.00 L	400.000
05APR01	BUY LOT 078	2,004.50	105.90 L			.00 L	100.000
05APR01	BUY LOT 079	125,298.90	5,545.73 L			.00 L	6,200.000
05APR01	BUY LOT 081	4,009.00	211.79 L			.00 L	200.000
06APR01	BUY LOT 100	56,235.76	2,855.36 L			.00 L	2,800.000
06APR01	BUY LOT 101	6,054.00	277.19 L			.00 L	300.000
09APR01	BUY LOT 112	15,733.20	1,149.98 L			.00 L	800.000
11OCT01	BUY LOT 478	111,565.00	286.06 S			.00 S	5,300.000
12OCT01	BUY LOT 499	4,310.00	-89.21 S			.00 S	200.000
15OCT01	BUY LOT 519	103,440.00	-2,140.93 S			.00 S	4,800.000
18OCT01	BUY LOT 554	2,155.00	-44.60 S			.00 S	100.000
0CT01	BUY LOT 633	10,775.00	-223.01 S			.00 S	500.000
23OCT01	BUY LOT 649	8,620.00	-178.41 S			.00 S	400.000
24OCT01	BUY LOT 663	10,775.00	-223.01 S			.00 S	500.000
25OCT01	BUY LOT 678	36,443.75	-567.00 S			.00 S	1,700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
26OCT01 BUY LOT	694		15,063.16	-290.38 S	.00 S	700.000
29OCT01 BUY LOT	717		8,525.08	-83.49 S	.00 S	400.000
30OCT01 BUY LOT	736		12,629.34	33.04 S	.00 S	600.000
31OCT01 BUY LOT	750		8,501.28	-59.69 S	.00 S	400.000
01NOV01 BUY LOT	762		2,148.90	-38.50 S	.00 S	100.000
05NOV01 BUY LOT	789		4,304.36	-83.57 S	.00 S	200.000
07NOV01 BUY LOT	812		2,155.00	-44.60 S	.00 S	100.000
134429109 CAMPBELL SOUP CO		COM		05JUL02 10JUL02	1.000000	31JUL00 TO 31JUL00
	434	60,875.71	66,698.28	-5,822.57	.00	2,300.000
31JUL00 BUY LOT	150		65,544.84	-4,669.13 L	.00 L	2,300.000
	454	42,334.56	46,398.80	08JUL02 11JUL02 -4,064.24	1.000000 .00	31JUL00 TO 31JUL00 1,600.000
31JUL00 BUY LOT	150		45,596.41	-3,261.85 L	.00 L	1,600.000
	478	41,763.22	46,398.80	09JUL02 12JUL02 -4,635.58	1.000000 .00	31JUL00 TO 31JUL00 1,600.000
31JUL00 BUY LOT	150		45,596.41	-3,833.19 L	.00 L	1,600.000
	502	20,322.74	23,199.40	10JUL02 15JUL02 -2,876.66	1.000000 .00	31JUL00 TO 31JUL00 800.000
31JUL00 BUY LOT	150		22,798.20	-2,475.46 L	.00 L	800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	520	7,490.62	8,699.77	11JUL02 16JUL02 -1,209.15	1.000000 .00	31JUL00 TO 31JUL00 300.000
31JUL00 BUY LOT	150		8,549.33	-1,058.71 L	.00 L	300.000
	611	8,916.33	11,599.70	19JUL02 24JUL02 -2,683.37	1.000000 .00	31JUL00 TO 31JUL00 400.000
31JUL00 BUY LOT	150		11,399.10	-2,482.77 L	.00 L	400.000
	627	2,195.01	2,899.93	22JUL02 25JUL02 -704.92	1.000000 .00	31JUL00 TO 31JUL00 100.000
31JUL00 BUY LOT	150		2,849.78	-654.77 L	.00 L	100.000
	649	2,196.92	2,899.92	23JUL02 26JUL02 -703.00	1.000000 .00	31JUL00 TO 31JUL00 100.000
31JUL00 BUY LOT	150		2,849.78	-652.86 L	.00 L	100.000
	660	4,488.06	5,799.85	24JUL02 29JUL02 -1,311.79	1.000000 .00	31JUL00 TO 31JUL00 200.000
31JUL00 BUY LOT	150		5,699.55	-1,211.49 L	.00 L	200.000
	681	36,708.65	46,398.80	25JUL02 30JUL02 -9,690.15	1.000000 .00	31JUL00 TO 31JUL00 1,600.000
31JUL00 BUY LOT	150					1,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			45,596.40	-8,887.75 L	.00 L	
	698			26JUL02 31JUL02	1.000000	31JUL00 TO 31JUL00 200.000
		4,487.64	5,799.85	-1,312.21	.00	
31JUL00 BUY LOT 150			5,699.55	-1,211.91 L	.00 L	200.000
	705			29JUL02 01AUG02	1.000000	31JUL00 TO 31JUL00 300.000
		6,743.79	8,699.78	-1,955.99	.00	
31JUL00 BUY LOT 150			8,549.33	-1,805.54 L	.00 L	300.000
31JUL00 BUY LOT 150			22,798.20	-4,409.00 L	.00 L	800.000
	720			29JUL02 01AUG02	1.000000	31JUL00 TO 31JUL00 800.000
		18,389.20	23,199.40	-4,810.20	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	741			30JUL02 02AUG02	1.000000	31JUL00 TO 31JUL00 100.000
		2,312.93	2,899.92	-586.99	.00	
31JUL00 BUY LOT 150			2,849.78	-536.85 L	.00 L	100.000
31JUL00 BUY LOT 150			2,849.78	-545.85 L	.00 L	100.000
190CT00 BUY LOT 048			5,345.82	-755.16 L	.00 L	200.000
31JUL00 BUY LOT 150			25,647.97	-4,990.00 L	.00 L	900.000
	743			30JUL02 02AUG02	1.000000	31JUL00 TO 31JUL00 100.000
		2,303.93	2,899.93	-596.00	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	744			30JUL02 02AUG02	1.000000	31JUL00 TO 190CT00 1,100.000
		25,248.63	31,899.18	-6,650.55	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	752			31JUL02 05AUG02	1.000000	190CT00 TO 190CT00 200.000
		4,575.86	5,799.85	-1,223.99	.00	
190CT00 BUY LOT 048			5,345.82	-769.96 L	.00 L	200.000
190CT00 BUY LOT 048			2,672.91	-360.67 L	.00 L	100.000
200CT00 BUY LOT 049			2,669.75	-357.51 L	.00 L	100.000
200CT00 BUY LOT 061			15,915.90	-2,042.46 L	.00 L	600.000
230CT00 BUY LOT 075			2,677.42	-365.18 L	.00 L	100.000
	777			31JUL02 05AUG02	1.000000	190CT00 TO 230CT00 900.000
		20,810.16	26,099.32	-5,289.16	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	013			01AUG02 06AUG02	1.000000	240CT00 TO 250CT00 600.000
		13,822.14	17,399.55	-3,577.41	.00	
240CT00 BUY LOT 088			2,695.73	-392.04 L	.00 L	100.000
250CT00 BUY LOT 100			13,795.90	-2,277.45 L	00 L	500.000
	073			02AUG02 07AUG02	1.000000	260CT00 TO 260CT00 200.000
		4,554.12	5,799.85	-1,245.73	.00	
260CT00 BUY LOT 111						200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		5,561.70	-1,007.58 L	.00 L	
097			05AUG02 08AUG02	1.000000	17NOV00 TO 17NOV00 100.000
	2,229.48	2,899.92	-670.44	.00	
17NOV00 BUY LOT 356		3,281.21	-1,051.73 L	.00 L	100.000
126			06AUG02 09AUG02	1.000000	17NOV00 TO 17NOV00 400.000
	8,863.37	11,599.70	-2,736.33	.00	
17NOV00 BUY LOT 356		13,124.84	-4,261.47 L	.00 L	400.000
17NOV00 BUY LOT 356		3,281.21	-1,059.63 L	.00 L	100.000
127			06AUG02 09AUG02	1.000000	17NOV00 TO 17NOV00 100.000
	2,221.58	2,899.93	-678.35	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
140			07AUG02 12AUG02	1.000000	17NOV00 TO 31MAY01 14,300.000
	315,305.48	414,689.27	-99,383.79	.00	
24JAN01 BUY LOT 177		3,153.75	-948.82 L	.00 L	100.000
25JAN01 BUY LOT 188		15,743.05	-4,718.38 L	.00 L	500.000
26JAN01 BUY LOT 204		3,173.75	-968.82 L	.00 L	100.000
02FEB01 BUY LOT 296		47,325.00	-14,251.00 L	.00 L	1,500.000
06FEB01 BUY LOT 329		9,429.93	-2,815.13 L	.00 L	300.000
07FEB01 BUY LOT 342		6,259.00	-1,849.13 L	.00 L	200.000
17NOV00 BUY LOT 356		13,124.84	-4,305.11 L	.00 L	400.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
20NOV00 BUY LOT 377		3,294.48	-1,089.55 L	.00 L	100.000
20NOV00 BUY LOT 378		23,229.64	-7,795.11 L	.00 L	700.000
09FEB01 BUY LOT 385		3,149.30	-944.37 L	.00 L	100.000
12FEB01 BUY LOT 401		9,373.41	-2,758.61 L	.00 L	300.000
13FEB01 BUY LOT 416		6,086.92	-1,677.05 L	.00 L	200.000
14FEB01 BUY LOT 436		6,043.70	-1,633.83 L	.00 L	200.000
18MAY01 BUY LOT 502		102,887.75	-25,715.08 L	.00 L	3,500.000
22MAY01 BUY LOT 590		60,663.96	-14,360.36 L	.00 L	2,100.000
23MAY01 BUY LOT 613		26,120.88	-6,276.48 L	.00 L	900.000
23MAY01 BUY LOT 616		14,537.55	-3,512.88 L	.00 L	500.000
24MAY01 BUY LOT 632		5,814.60	-1,404.73 L	.00 L	200.000
24MAY01 BUY LOT 633		14,614.35	-3,589.68 L	.00 L	500.000
25MAY01 BUY LOT 652		2,895.52	-690.59 L	.00 L	100.000
25MAY01 BUY LOT 655		14,488.40	-3,463.73 L	.00 L	500.000
29MAY01 BUY LOT 669		2,902.31	-697.38 L	.00 L	100.000
30MAY01 BUY LOT 692		20,481.58	-5,047.05 L	.00 L	700.000
31MAY01 BUY LOT 707		14,650.90	-3,626.22 L	.00 L	500.000
31MAY01 BUY LOT 707		2,930.18	-714.80 L	.00 L	100.000
01JUN01 BUY LOT 724		5,888.30	-1,457.54 L	.00 L	200.000
01JUN01 BUY LOT 726		5,882.98	-1,452.21 L	.00 L	200.000
148			07AUG02 12AUG02	1.000000	31MAY01 TO 01JUN01 500.000
	11,076.91	14,499.63	-3,422.72	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

STATE STREET.

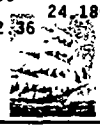
ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR								
		164	6,650.16			8,699.77	08AUG02	13AUG02	1.000000	-2,049.61	.00	01JUN01 TO 04JUN01	300.000	
01JUN01	BUY LOT	726				2,941.49				-724.77 L	.00 L		100.000	
04JUN01	BUY LOT	742				5,893.14				-1,459.70 L	.00 L		200.000	
		178	11,059.41			14,499.63	09AUG02	14AUG02	1.000000	-3,440.22	.00	04JUN01 TO 02AUG01	500.000	
02AUG01	BUY LOT	440				10,763.52				-1,915.99 L	.00 L		400.000	
04JUN01	BUY LOT	742				2,946.57				-734.69 L	.00 L		100.000	
		185	4,399.22			5,799.85	12AUG02	15AUG02	1.000000	-1,400.63	.00	02AUG01 TO 02AUG01	200.000	
02AUG01	BUY LOT	440				5,381.76				-982.54 L	.00 L		200.000	
		190	8,780.89			11,599.70	13AUG02	16AUG02	1.000000	-2,818.81	.00	02AUG01 TO 02AUG01	400.000	
02AUG01	BUY LOT	440				10,763.52				-1,982.63 L	.00 L		400.000	
		200	8,789.05			11,599.70	14AUG02	19AUG02	1.000000	-2,810.65	.00	02AUG01 TO 02AUG01	400.000	
02AUG01	BUY LOT	440				10,763.52				-1,974.47 L	.00 L		400.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR								
		212	8,789.97			11,599.70	15AUG02	20AUG02	1.000000	-2,809.73	.00	02AUG01 TO 02AUG01	400.000	
02AUG01	BUY LOT	440				10,763.52				-1,973.55 L	.00 L		400 000	
		225	6,612.46			8,699.77	16AUG02	21AUG02	1.000000	-2,087.31	.00	02AUG01 TO 02AUG01	300.000	
02AUG01	BUY LOT	440				8,072.64				-1,460.18 L	.00 L		300.000	
		239	6,667.08			8,699.78	21AUG02	26AUG02	1.000000	-2,032.70	.00	02AUG01 TO 02AUG01	300.000	
02AUG01	BUY LOT	440				8,072.64				-1,405.56 L	.00 L		300.000	
		255	2,200.93			2,899.93	22AUG02	27AUG02	1.000000	-699.00	.00	02AUG01 TO 02AUG01	100.000	
02AUG01	BUY LOT	440				2,690.88				-489.95 L	.00 L		100.000	
02AUG01	BUY LOT	440				5,381.76				-855.90 L	.00 L		200.000	
02AUG01	BUY LOT	440				13,454.40				-2,148.50 L	.00 L		500.000	
		273	4,525.86			5,799.85	22AUG02	27AUG02	1.000000	-1,273.99	.00	02AUG01 TO 02AUG01	200.000	
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***													

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		SEK - SWEDISH KRONA					
++ SEK ++			07APR03	07APR03	8.638900		
6752	37,187.50	37,187.50	.00			37,187.50	CT
	4,304.66	4,333.15	.00		-28.49		
++ SEK ++			11APR03	11APR03	8.493600		
6796	356,777.82	356,777.82	.00			356,777.82	CT
	42,005.49	41,635.39	.00		370.10		
++ SEK ++			24APR03	24APR03	8.249200		
6865	287,512.50	287,512.50	.00			287,512.50	CT
	34,853.38	34,139.08	.00		714.30		
SEK TOTAL							
	760,885.40	760,885.40	.00				
	90,295.82	89,225.15	.00		1,070.67		1,070.67
		SGD - SINGAPORE DOLLAR					
++ SGD ++			26AUG02	26AUG02	1.757150		
5445	3,057.60	3,057.60	.00			3,057.60	CT
	1,740.09	1,750.15	.00		-10.06		
++ SGD ++			30SEP02	30SEP02	1.779250		
5680	55,860.95	55,860.95	.00			55,860.95	CT
	31,395.78	31,323.60	.00		72.18		
++ SGD ++			13JAN03	13JAN03	1.737350		
6297	38,688.00	38,688.00	.00			38,688.00	CT
	22,268.40	22,177.49	.00		90.91		
++ SGD ++			30APR03	30APR03	1.774050		
6911	24,180.00	24,180.00	.00			24,180.00	CT
	13,629.83	13,557.47	.00		72.36		


STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		SGD - SINGAPORE DOLLAR					
++ SGD ++			14MAY03	14MAY03	1.733800		
6970	3,494.40	3,494.40	.00			3,494.40	CT
	2,015.46	2,007.66	.00		7.80		
++ SGD ++			19MAY03	19MAY03	1.726100		
6999	133,271.12	133,271.12	.00			133,271.12	CT
	77,209.39	77,209.30	.00		.09		
++ SGD ++			20MAY03	20MAY03	1.724250		
7006	132,480.09	132,480.09	.00			132,480.09	CT
	76,833.46	76,833.45	.00		.01		
++ SGD ++			18JUN03	18JUN03	1.731700		
7377	3,750.00	3,750.00	.00			3,750.00	CT
	2,165.50	2,164.93	.00		.57		
SGD TOTAL							
	394,782.16	394,782.16	.00				
	227,257.91	227,024.05	.00		233.86		233.86
MISCELLANEOUS RECEIPT							
		AUD - AUSTRALIAN DOLLAR					
++ AUD ++			08OCT02	08OCT02	1.817851		
5730	-24,930.00	-24,930.00	.00			-24,930.00	MR BTC
	-13,714.00	-13,713.99	.00		-.01		
AUD TOTAL							
	-24,930.00	-24,930.00	.00				
	-13,714.00	-13,713.99	.00		-.01		- 01

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
EUR - EURO CURRENCY								
++ EUR ++				03JUN02	03JUN02	1.065019		
6004	-86.96	-86.96	.00				-86.96	MR BTC
	-81.65	-86.42	.00			4.77		
EUR TOTAL								
	-86.96	-86.96	.00					
	-81.65	-86.42	.00			4.77		4.77
GBP - POUND STERLING								
++ GBP ++				02JUN03	02JUN03	0.610948		
7170	-13,890.25	-13,890.25	.00				-13,890.25	MR BTC
	-22,735.57	-22,725.68	.00			-9.89		
GBP TOTAL								
	-13,890.25	-13,890.25	.00					
	-22,735.57	-22,725.68	.00			-9.89		-9.89
NZD - NEW ZEALAND DOLLAR								
++ NZD ++				17JUN03	17JUN03	1.708817		
7364	-841.37	-841.37	.00				-841.37	MR BTC
	-492.37	-488.08	.00			-4.29		
++ NZD ++				17JUN03	17JUN03	1.708817		
7365	-4,767.78	-4,767.78	.00				-4,767.78	MR BTC
	-2,790.11	-2,765.79	.00			-24.32		
NZD TOTAL								
	-5,609.15	-5,609.15	.00					
	-3,282.48	-3,253.87	.00			-28.61		-28.61

STATE STREET.

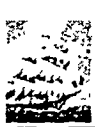
ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
FOREIGN CASH TOTAL								
	46,659,186.72	46,654,247.65	.00			4,939.07		4,939.07

STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	309,589.20 168,544.20	24,331.79	192,875.99
EQUITY TOTAL	309,589.20 168,544.20	24,331.79	192,875.99
CURRENCY TOTAL	309,589.20 168,544.20	24,331.79	192,875.99

STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-74,792.14 -41,389.10	-29,825.03	-71,214.13
EQUITY TOTAL	-74,792.14 -41,389.10	-29,825.03	-71,214.13
CURRENCY TOTAL	-74,792.14 -41,389.10	-29,825.03	-71,214.13



STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	234,797.06 127,155.10	-5,493.24	121,661.86
EQUITY TOTAL	234,797.06 127,155.10	-5,493.24	121,661.86
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	17.42	17.42
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	622.37	622.37
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	-78.02	-78.02
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-.01	-.01
FOREIGN CASH TOTAL	.00 .00	561.76	561.76
CURRENCY TOTAL	234,797.06 127,155.10	-4,931.48	122,223.62

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	338,452.63 215,788.66	4,078.40	219,867.06
EQUITY TOTAL	338,452.63 215,788.66	4,078.40	219,867.06
CURRENCY TOTAL	338,452.63 215,788.66	4,078.40	219,867.06

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-873,986.06 -552,582.18	-75,122.38	-627,704.56
EQUITY TOTAL	-873,986.06 -552,582.18	-75,122.38	-627,704.56
CURRENCY TOTAL	-873,986.06 -552,582.18	-75,122.38	-627,704.56

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-535,533.43 -336,793.52	-71,043.98	-407,837.50
EQUITY TOTAL	-535,533.43 -336,793.52	-71,043.98	-407,837.50
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-1,726.34	-1,726.34
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	211.26	211.26
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	4 96	4.96
FOREIGN CASH TOTAL	.00 .00	-1,510.12	-1,510.12
CURRENCY TOTAL	-535,533.43 -336,793.52	-72,554.10	-409,347.62

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	47,659.19	47,659.19
EQUITY TOTAL	.00 .00	47,659.19	47,659.19
CURRENCY TOTAL	.00 .00	47,659.19	47,659.19

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-104,953.17 -75,825.00	.00	-75,825.00
EQUITY TOTAL	-104,953.17 -75,825.00	.00	-75,825.00
CURRENCY TOTAL	-104,953.17 -75,825.00	.00	-75,825.00

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-104,953.17 -75,825.00	47,659.19	-28,165.81
EQUITY TOTAL	-104,953.17 -75,825.00	47,659.19	-28,165.81
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	245.94	245.94
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	245.02	245.02
FOREIGN CASH TOTAL	.00 .00	490.96	490.96
CURRENCY TOTAL	-104,953.17 -75,825.00	48,150.15	-27,674.85

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	36,296.53	36,296.53
EQUITY TOTAL	.00 .00	36,296.53	36,296.53
CURRENCY TOTAL	.00 .00	36,296.53	36,296.53

STATE STREET

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-350,354.98 -46,294.87	.00	-46,294.87
EQUITY TOTAL	-350,354.98 -46,294.87	.00	-46,294.87
CURRENCY TOTAL	-350,354.98 -46,294.87	.00	-46,294.87

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-350,354.98 -46,294.87	36,296.53	-9,998.34
EQUITY TOTAL	-350,354.98 -46,294.87	36,296.53	-9,998.34
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-1,431.49	-1,431.49
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-.25	-.25
FOREIGN CASH TOTAL	.00 .00	-1,431.74	-1,431.74
CURRENCY TOTAL	-350,354.98 -46,294.87	34,864.79	-11,430.08

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	EQUITY			
	** BIFURCATE COMMON STOCK	386,861.15 392,907.78	1,330,177.29	1,723,085.07
	** BIFURCATE RIGHTS	49,590.00 53,244.77	00	53,244.77
	EQUITY TOTAL	436,451.15 446,152.55	1,330,177.29	1,776,329.84
	CURRENCY TOTAL	436,451.15 446,152.55	1,330,177.29	1,776,329.84

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC LOSS / BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	-4,029,884.00 -4,333,794.15	-100,402.63	-4,434,196.78
	EQUITY TOTAL	-4,029,884.00 -4,333,794.15	-100,402.63	-4,434,196.78
	CURRENCY TOTAL	-4,029,884.00 -4,333,794.15	-100,402.63	-4,434,196.78

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-3,643,022.85 -3,940,886.37	1,229,774.66	-2,711,111.71
** BIFURCATE RIGHTS	49,590.00 53,244.77	.00	53,244.77
EQUITY TOTAL	-3,593,432.85 -3,887,641.60	1,229,774.66	-2,657,866.94
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	1,531.58	1,531.58
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1,017.06	1,017.06
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	875.27	875.27
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	4.77	4.77
FOREIGN CASH TOTAL	.00 .00	3,428.68	3,428.68
CURRENCY TOTAL	-3,593,432.85 -3,887,641.60	1,233,203.34	-2,654,438.26

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	196,431.73 313,557.44	273,461.77	587,019.21
EQUITY TOTAL	196,431.73 313,557.44	273,461.77	587,019.21
CURRENCY TOTAL	196,431.73 313,557.44	273,461.77	587,019.21

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-803,903.21 -1,305,843.59	-208.05	-1,306,051.64
EQUITY TOTAL	-803,903.21 -1,305,843.59	-208.05	-1,306,051.64
CURRENCY TOTAL	-803,903.21 -1,305,843.59	-208.05	-1,306,051.64

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-607,471.48 -992,286.15	273,253.72	-719,032.43
EQUITY TOTAL	-607,471.48 -992,286.15	273,253.72	-719,032.43
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	1,231.67	1,231.67
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	439.10	439.10
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	111.23	111.23
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-9.89	-9.89
FOREIGN CASH TOTAL	.00 .00	1,772.11	1,772.11
CURRENCY TOTAL	-607,471.48 -992,286.15	275,025.83	-717,260.32

STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	74,502.79 9,553.27	14.74	9,568.01
EQUITY TOTAL	74,502.79 9,553.27	14.74	9,568.01
CURRENCY TOTAL	74,502.79 9,553.27	14.74	9,568.01

STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-3,174,212.97 -406,989.83	-1,950.06	-408,939.89
EQUITY TOTAL	-3,174,212.97 -406,989.83	-1,950.06	-408,939.89
CURRENCY TOTAL	-3,174,212.97 -406,989.83	-1,950.06	-408,939.89

STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-3,099,710.18 -397,436.56	-1,935.32	-399,371.88
EQUITY TOTAL	-3,099,710.18 -397,436.56	-1,935.32	-399,371.88
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-.01	-.01
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	.95	.95
FOREIGN CASH TOTAL	.00 .00	.94	.94
CURRENCY TOTAL	-3,099,710.18 -397,436.56	-1,934.38	-399,370.94

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	54,924,198.00 456,830.32	124,834.88	581,665.20
EQUITY TOTAL	54,924,198.00 456,830.32	124,834.88	581,665.20
CURRENCY TOTAL	54,924,198.00 456,830.32	124,834.88	581,665.20

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-351,450,964.00 -2,939,106.72	-256,140.98	-3,195,247.70
EQUITY TOTAL	-351,450,964.00 -2,939,106.72	-256,140.98	-3,195,247.70
CURRENCY TOTAL	-351,450,964.00 -2,939,106.72	-256,140.98	-3,195,247.70

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-296,526,766.00 -2,482,276.40	-131,306.10	-2,613,582.50
EQUITY TOTAL	-296,526,766.00 -2,482,276.40	-131,306.10	-2,613,582.50
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-867.05	-867.05
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	268.75	268.75
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	117.29	117.29
FOREIGN CASH TOTAL	.00 .00	-481.01	-481.01
CURRENCY TOTAL	-296,526,766.00 -2,482,276.40	-131,787.11	-2,614,063.51

STATE STREET.

NOK NORWEGIAN KRONE USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-147.26	-147.26
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	889.21	889.21
FOREIGN CASH TOTAL	.00 .00	741.95	741.95
CURRENCY TOTAL	.00 .00	741.95	741.95

STATE STREET.

NZD NEW ZEALAND DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	9,742.25 5,654.40	6,437.03	12,091.43
EQUITY TOTAL	9,742.25 5,654.40	6,437.03	12,091.43
CURRENCY TOTAL	9,742.25 5,654.40	6,437.03	12,091.43

STATE STREET.

NZD NEW ZEALAND DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	9,742.25 5,654.40	6,437.03	12,091.43
EQUITY TOTAL	9,742.25 5,654.40	6,437.03	12,091.43
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	24.17	24.17
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-28.61	-28.61
FOREIGN CASH TOTAL	.00 .00	-4.44	-4.44
CURRENCY TOTAL	9,742.25 5,654.40	6,432.59	12,086.99

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	74,202.45	74,202.45
** BIFURCATE RIGHTS	.00 .00	352.72	352.72
EQUITY TOTAL	.00 .00	74,555.17	74,555.17
CURRENCY TOTAL	.00 .00	74,555.17	74,555.17

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-4,440,016.30 -473,500.04	.00	-473,500.04
** BIFURCATE RIGHTS	-32,564.78 -3,429.82	.00	-3,429.82
EQUITY TOTAL	-4,472,581.08 -476,929.86	.00	-476,929.86
CURRENCY TOTAL	-4,472,581.08 -476,929.86	.00	-476,929.86

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-4,440,016.30 -473,500.04	74,202.45	-399,297.59
** BIFURCATE RIGHTS	-32,564.78 -3,429.82	352.72	-3,077.10
EQUITY TOTAL	-4,472,581.08 -476,929.86	74,555.17	-402,374.69
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	65.45	65.45
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1,070.67	1,070.67
FOREIGN CASH TOTAL	.00 .00	1,136.12	1,136.12
CURRENCY TOTAL	-4,472,581.08 -476,929.86	75,691.29	-401,238.57

STATE STREET.

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
QUITY			
** BIFURCATE COMMON STOCK	.00 .00	1,434.47	1,434.47
EQUITY TOTAL	.00 .00	1,434.47	1,434.47
CURRENCY TOTAL	.00 .00	1,434.47	1,434.47

STATE STREET.

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-331,935.19 -191,693.65	.00	-191,693.65
EQUITY TOTAL	-331,935.19 -191,693.65	.00	-191,693.65
CURRENCY TOTAL	-331,935.19 -191,693.65	.00	-191,693.65

STATE STREET.

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-331,935.19 -191,693.65	1,434.47	-190,259.18
EQUITY TOTAL	-331,935.19 -191,693.65	1,434.47	-190,259.18
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	233.86	233.86
FOREIGN CASH TOTAL	.00	233.86	233.86
CURRENCY TOTAL	-191,693.65	1,668.33	-190,025.32

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	2,975,542.91	.00	2,975,542.91
** BIFURCATE DEPOSITORY RECEIPTS	71,598.50	.00	71,598.50
** BIFURCATE MUTUAL FUNDS	575,442.26	.00	575,442.26
EQUITY TOTAL	3,622,583.67	.00	3,622,583.67
FIXED INCOME			
** BIFURCATE CONVERTIBLE BONDS	82,232.65	.00	82,232.65
FIXED INCOME TOTAL	82,232.65	.00	82,232.65
CURRENCY TOTAL	3,704,816.32	.00	3,704,816.32

STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-10,705,391.65	.00	-10,705,391.65
** BIFURCATE PREFERRED STOCK	-1,956.77	.00	-1,956.77
** BIFURCATE DEPOSITORY RECEIPTS	-1,263,759.47	.00	-1,263,759.47
** BIFURCATE MUTUAL FUNDS	-136,751.82	.00	-136,751.82
** BIFURCATE RIGHTS	-92,353.41	.00	-92,353.41
EQUITY TOTAL	-12,200,213.12	.00	-12,200,213.12
CASH EQUIV			
** BIFURCATE STIF-TYPE INSTRUMENT	-50.45	.00	-50.45
CASH EQUIV TOTAL	-50.45	.00	-50.45
CURRENCY TOTAL	-12,200,263.57	.00	-12,200,263.57

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-7,729,848.74	.00	-7,729,848.74
** BIFURCATE PREFERRED STOCK	-1,956.77	.00	-1,956.77
** BIFURCATE DEPOSITORY RECEIPTS	-1,192,160.97	.00	-1,192,160.97
** BIFURCATE MUTUAL FUNDS	438,690.44	.00	438,690.44
** BIFURCATE RIGHTS	-92,353.41	.00	-92,353.41
EQUITY TOTAL	-8,577,629.45	.00	-8,577,629.45
FIXED INCOME			
** BIFURCATE CONVERTIBLE BONDS	82,232.65	.00	82,232.65
FIXED INCOME TOTAL	82,232.65	.00	82,232.65
CASH EQUIV			
** BIFURCATE STIF-TYPE INSTRUMENT	-50.45	.00	-50.45
CASH EQUIV TOTAL	-50.45	.00	-50.45
CURRENCY TOTAL	-8,495,447.25	.00	-8,495,447.25

STATE STREET.

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	4,538,378.98	1,922,928.54	6,461,307 52
** BIFURCATE DEPOSITORY RECEIPTS	71,598.50	.00	71,598 50
** BIFURCATE MUTUAL FUNDS	575,442.26	.00	575,442 26
** BIFURCATE RIGHTS	53,244.77	352.72	53,597.49
EQUITY TOTAL	5,238,664.51	1,923,281.26	7,161,945 77
FIXED INCOME			
** BIFURCATE CONVERTIBLE BONDS	82,232.65	.00	82,232.65
FIXED INCOME TOTAL	82,232.65	.00	82,232.65
CURRENCY TOTAL	5,320,897.16	1,923,281.26	7,244,178.42

STATE STREET.

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-21,072,410.78	-463,649.13	-21,536,059.91
** BIFURCATE PREFERRED STOCK	-1,956.77	.00	-1,956.77
** BIFURCATE DEPOSITORY RECEIPTS	-1,263,759.47	.00	-1,263,759.47
** BIFURCATE MUTUAL FUNDS	-136,751.82	.00	-136,751.82
** BIFURCATE RIGHTS	-95,783.23	.00	-95,783.23
EQUITY TOTAL	-22,570,662.07	-463,649.13	-23,034,311.20
CASH EQUIV			
** BIFURCATE STIF-TYPE INSTRUMENT	-50.45	.00	-50.45
CASH EQUIV TOTAL	-50.45	.00	-50.45
CURRENCY TOTAL	-22,570,712.52	-463,649.13	-23,034,361.65

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-16,534,031.80	1,459,279.41	-15,074,752.39
** BIFURCATE PREFERRED STOCK	-1,956.77	.00	-1,956.77
** BIFURCATE DEPOSITORY RECEIPTS	-1,192,160.97	.00	-1,192,160.97
** BIFURCATE MUTUAL FUNDS	438,690.44	.00	438,690.44
** BIFURCATE RIGHTS	-42,538.46	352.72	-42,185.74
EQUITY TOTAL	-17,331,997.56	1,459,632.13	-15,872,365.43
FIXED INCOME			
** BIFURCATE CONVERTIBLE BONDS	82,232.65	.00	82,232.65
FIXED INCOME TOTAL	82,232.65	.00	82,232.65
CASH EQUIV			
** BIFURCATE STIF-TYPE INSTRUMENT	-50.45	.00	-50.45
CASH EQUIV TOTAL	-50.45	.00	-50.45
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	-1,080.09	-1,080.09
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	5,022.17	5,022.17

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00	1,030.73	1,030.73
** BIFURCATE MISCELLANEOUS RECEIPT	.00	-33.74	-33.74
FOREIGN CASH TOTAL	.00	4,939.07	4,939.07
CURRENCY TOTAL	-17,249,815.36	1,464,571.20	-15,785,244.16

STATE STREET.

KAUFFMAN-CAPITAL GUARDIAN
CAPITAL GUARDIAN TRUST COMPANY
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	56,191,614.03	71,266,366.42	6,298,045.069	975
PREFERRED STOCK	23,473.90	25,430.67	500.000	1
DEPOSITORY RECEIPTS	2,708,438.93	3,900,599.90	264,210.000	29
MUTUAL FUNDS	14,003,629.83	13,564,939.39	2,818,766.780	22
RIGHTS	72,277.27	114,463.01	41,900.000	4
TOTAL	72,999,433.96	88,871,799.39	9,423,421.849	1 031
FIXED INCOME				
CONVERTIBLE BONDS	292,090.58	209,857.93	343,000.00	3
CASH EQUIV				
STIF-TYPE INSTRUMENT	.00	50.45	50.45	1
FOREIGN CASH				
SECURITY SETTLEMENTS-	2,393,862.82	2,391,638.91	N/A	N/A
SECURITY SETTLEMENTS	14,948,532.20	14,949,612.29	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	11,025,160.87	11,025,273.23	N/A	N/A
SPOTS	7,316,494.49	7,311,472.32	N/A	N/A
FORWARDS	24,433,973.73	24,432,943.00	N/A	N/A
MISCELLANEOUS RECEIP	39,813.70	39,779.96	N/A	N/A
MISCELLANEOUS RECEIP	-39,813.70	-39,779.96	N/A	N/A
TOTAL	60,118,024.11	60,110,939.75	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-2,393,862.82	-2,391,638.91	-42,405,982.64	22
CURRENCY TRADES	-11,025,160.87	-11,025,273.23	-418,147,681.25	58
MISCELLANEOUS RECEIP	-39,813.70	-39,779.96	-44,516.36	5
TOTAL	-13,458,837.39	-13,456,692.10	-460,598,180.25	85

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY					
COMMON STOCK					
		USD - US DOLLAR			
G5876H105 MARVELL TECHNOLOGY GROUP LTD SHS			15JUL02	18JUL02	1.000000	22JAN01 TO 22JAN01
073	173,177.49	293,459.13	-120,281.64	.00	7,600.000	
22JAN01 BUY LOT 526		293,459.13	-120,281.64 L	.00 L	7,600.000	
			01OCT02	04OCT02	1.000000	22JAN01 TO 22JAN01
269	12,502.66	30,890.43	-18,387.77	.00	800.000	
22JAN01 BUY LOT 526		30,890.43	-18,387.77 L	.00 L	800.000	
			30DEC02	03JAN03	1.000000	22JAN01 TO 22JAN01
518	57,660.22	116,225.26	-58,565.04	.00	3,010.000	
22JAN01 BUY LOT 526		116,225.26	-58,565.04 L	.00 L	3,010.000	
G5876H105 TOTAL	243,340.37	440,574.82	-197,234.45	.00		-197,234.45
G7885T104 SCOTTISH RE GROUP LTD SHS			20MAR03	25MAR03	1.000000	14JAN03 TO 14JAN03
661	20,831.37	21,328.68	-497.31	.00	1,200.000	
14JAN03 BUY LOT 548		21,328.68	-497.31 S	.00 S	1,200.000	
			25JUN03	30JUN03	1.000000	14JAN03 TO 14JAN03
212						

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	61,315.02	53,321.70	7,993.32	.00	
14JAN03 BUY LOT 548		53,321.70	7,993.32 S	.00 S	3,000.000
G7885T104 TOTAL	82,146.39	74,650.38	7,496.01	.00	7,496.01
M41450103 PRECISE SOFTWARE SOLUTIONS LTDSHS			22OCT02	25OCT02	1.000000	12SEP02 TO 12SEP02
376	68,538.52	96,482.00	-27,943.48	.00	7,600.000	
12SEP02 BUY LOT 232		96,482.00	-27,943.48 S	.00 S	7,600.000	
			19DEC02	24DEC02	1.000000	12SEP02 TO 27NOV02
510	354,341.20	274,510.76	79,830.44	.00	21,400.000	
12SEP02 BUY LOT 232		210,737.00	64,125.80 S	.00 S	16,600.000	
27NOV02 BUY LOT 474		63,773.76	15,704.64 S	.00 S	4,800.000	
M41450103 TOTAL	422,879.72	370,992.76	51,886.96	.00		51,886.96
M8737E108 TARO PHARMA INDS A SHS			15JUL02	18JUL02	1.000000	03APR02 TO 03APR02
074	195,490.18	215,584.80	-20,094.62	.00	7,800.000	
03APR02 BUY LOT 645		224,832.66	-29,342.48 S	.00 S	7,800.000	
			01OCT02	04OCT02	1.000000	03APR02 TO 03APR02
290	114,190.65	93,972.86	20,217.79	.00	3,400.000	
03APR02 BUY LOT 645		98,003.98	16,186.67 S	.00 S	3,400.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR					
		662	43,495.92	33,166.89	10,329.03	20MAR03	25MAR03	1.000000 .00	03APR02 TO 03APR02 1,200.000
03APR02	BUY LOT	645		34,589.64	8,906.28 S			.00 S	1,200.000
		726	201,931.20	129,903.67	72,027.53	04APR03	09APR03	1.000000 .00	03APR02 TO 03APR02 4,700.000
03APR02	BUY LOT	645		135,476.09	66,455.11 L			.00 L	4,700.000
		183	68,879.09	35,930.80	32,948.29	20JUN03	25JUN03	1.000000 .00	03APR02 TO 03APR02 1,300.000
03APR02	BUY LOT	645		37,472.11	31,406.98 L			.00 L	1,300.000
M8737E108 TOTAL			623,987.04	508,559.02	115,428.02			.00	115,428.02
N07045102	ASM INTERNATIONAL N V	SHS				15JUL02	18JUL02	1.000000	19NOV01 TO 19NOV01
		101	134,774.67	126,083.21	8,691.46			.00	7,900.000
19NOV01	BUY LOT	419		126,083.21	8,691.46 S			.00 S	7,900.000
		313	48,424.38	89,604.57	-41,180.19	01OCT02	04OCT02	1.000000 .00	19NOV01 TO 19NOV01 5,500.000
19NOV01	BUY LOT	419		87,779.45	-39,355.07 S			.00 S	5,500.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR					
		688	36,795.88	45,627.84	-8,831.96	20MAR03	25MAR03	1.000000 .00	19NOV01 TO 19NOV01 3,100.000
19NOV01	BUY LOT	419		49,475.69	-12,679.81 L			.00 L	3,100 000
		243	180,596.72	169,264.56	11,332.16	25JUN03	30JUN03	1.000000 .00	19NOV01 TO 19NOV01 11,500.000
19NOV01	BUY LOT	419		183,538.85	-2,942.13 L			.00 L	11,500.000
N07045102 TOTAL			400,591.65	430,580.18	-29,988.53			.00	-29,988.53
001084102	AGCO CORP	COM				15JUL02	18JUL02	1.000000	07FEB02 TO 07FEB02
		115	85,388.25	83,922.03	1,466.22			.00	5,100.000
07FEB02	BUY LOT	570		83,922.03	1,466.22 S			.00 S	5,100.000
		297	83,645.59	60,884.61	22,760.98	01OCT02	04OCT02	1.000000 .00	07FEB02 TO 07FEB02 3,700.000
07FEB02	BUY LOT	570		60,884.61	22,760.98 S			.00 S	3,700.000
		665	22,756.31	23,418.29	-661.98	20MAR03	25MAR03	1.000000 .00	07FEB02 TO 07FEB02 1,400.000
07FEB02	BUY LOT	570		23,037.42	-281.11 L			.00 L	1,400.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
		110	139,480.85	130,844.39	8,636.46	02JUN03 05JUN03	1.000000 .00	07FEB02 TO 07FEB02 7,800.000
	07FEB02 BUY LOT	570		128,351.34	11,129.51 L		.00 L	7,800.000
		115	57,556.55	55,357.25	2,199.30	03JUN03 06JUN03	1.000000 .00	07FEB02 TO 07FEB02 3,300.000
	07FEB02 BUY LOT	570		54,302.49	3,254.06 L		.00 L	3,300.000
		124	100,375.13	95,617.06	4,758.07	04JUN03 09JUN03	1.000000 .00	07FEB02 TO 04APR03 5,700.000
	17JAN03 BUY LOT	552		47,544.64	-1,759.49 S		.00 S	2,600.000
	07FEB02 BUY LOT	570		39,492.72	2,770.49 L		.00 L	2,400.000
	04APR03 BUY LOT	730		11,941.02	385.75 S		.00 S	700.000
		131	36,345.09	33,549.84	2,795.25	05JUN03 10JUN03	1.000000 .00	04APR03 TO 04APR03 2,000.000
	04APR03 BUY LOT	730		34,117.20	2,227.89 S		.00 S	2,000.000
001084102 TOTAL			525,547.77	483,593.47	41,954.30		.00	41,954.30
001941103	ATI TECHNOLOGIES INC	237	70,501.96	39,114.00	31,387.96	25JUN03 30JUN03	1.000000 .00	27MAR03 TO 27MAR03 7,200.000
	27MAR03 BUY LOT	707		39,114.00	31,387.96 S		.00 S	7,200.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
				39,114.00	31,387.96 S		.00 S	
00252W104	AAIPHARMA INC	134	5,009.76	COM 3,600.60	1,409.16	06JUN03 11JUN03	1.000000 .00	22APR03 TO 22APR03 300.000
	22APR03 BUY LOT	780		3,600.60	1,409.16 S		.00 S	300.000
		143	9,832.75	7,201.20	2,631.55	09JUN03 12JUN03	1.000000 .00	22APR03 TO 22APR03 600.000
	22APR03 BUY LOT	780		7,201.20	2,631.55 S		.00 S	600.000
		193	20,097.04	13,202.20	6,894.84	25JUN03 30JUN03	1.000000 .00	22APR03 TO 22APR03 1,100.000
	22APR03 BUY LOT	780		13,202.20	6,894.84 S		.00 S	1,100.000
00252W104 TOTAL			34,939.55	24,004.00	10,935.55		.00	10,935.55
010196103	AKSYS LTD	105	142,988.32	COM 178,211.71	-35,223.39	15JUL02 18JUL02	1.000000 .00	01APR02 TO 01APR02 21,400.000
	01APR02 BUY LOT	637		180,402.00	-37,413.68 S		.00 S	21,400.000
		330	48,618.32	74,948.85	-26,330.53	01OCT02 04OCT02	1.000000 .00	01APR02 TO 01APR02 9,000.000
	01APR02 BUY LOT	637		75,870.00	-27,251.68 S		.00 S	9,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	516	89,387.34	129,078.58	26DEC02 31DEC02 -39,691.24	1.000000 .00	01APR02 TO 02APR02 15,500.000
01APR02	BUY LOT 637		114,648.00	-36,217.82 S	.00 S	13,600.000
02APR02	BUY LOT 640		15,432.75	-4,475.59 S	.00 S	1,900.000
	536	51,340.54	80,778.21	31DEC02 06JAN03 -29,437.67	1.000000 .00	02APR02 TO 02APR02 9,700.000
02APR02	BUY LOT 640		78,788.25	-27,447.71 S	.00 S	9,700 000
	543	54,726.88	92,436.92	03JAN03 08JAN03 -37,710.04	1.000000 .00	02APR02 TO 02APR02 11,100.000
02APR02	BUY LOT 640		90,159.75	-35,432.87 S	.00 S	11,100.000
010196103 TOTAL		387,061.40	555,454.27	-168,392.87	.00	-168,392.87
015351109	ALEXION PHARMACEUTICALS INC COM			01OCT02 04OCT02	1.000000	13NOV00 TO 13NOV00
	271	17,405.47	130,472.87	-113,067.40	.00	1,500.000
13NOV00	BUY LOT 375		129,375.00	-111,969.53 L	.00 L	1,500.000
	417	60,488.21	530,589.68	06NOV02 12NOV02 -470,101.47	1 000000 .00	13NOV00 TO 14NOV00 6,100.000
13NOV00	BUY LOT 375		224,250.00	-198,468.14 L	.00 L	2,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
14NOV00	BUY LOT 378		307,437.55	-272,731.20 L	.00 L	3,500.000
015351109 TOTAL		77,893.68	661,062.55	-583,168.87	.00	-583,168.87
024937104	AMERICAN CAP STRATEGIES LTD COM			15JUL02 18JUL02	1.000000	31JUL00 TO 31JUL00
	100	183,433.61	134,266.44	49,167.17	.00	7,100.000
31JUL00	BUY LOT 065		120,700.00	62,733.61 L	.00 L	7,100.000
	308	86,183.79	94,559.78	01OCT02 04OCT02 -8,375.99	1.000000 .00	31JUL00 TO 31JUL00 4,800.000
31JUL00	BUY LOT 065		81,600.00	4,583.79 L	.00 L	4,800.000
	670	38,377.56	31,519.93	20MAR03 25MAR03 6,857.63	1.000000 .00	31JUL00 TO 31JUL00 1,600.000
31JUL00	BUY LOT 065		27,200.00	11,177.56 L	.00 L	1,600.000
	035	2,464.30	1,970.00	12MAY03 15MAY03 494.30	1.000000 .00	31JUL00 TO 31JUL00 100.000
31JUL00	BUY LOT 065		1,700.00	764.30 L	.00 L	100.000
31JUL00	BUY LOT 065		86,700.00	39,063.67 L	.00 L	5,100.000
	039	125,763.67	100,469.76	12MAY03 15MAY03 25,293.91	1.000000 .00	31JUL00 TO 31JUL00 5,100.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		205	55,242.49			43,339.90	25JUN03	30JUN03	11,902.59	1.000000	.00	31JUL00 TO 31JUL00	2,200.000		
	31JUL00 BUY LOT	065				37,400.00			17,842.49 L		.00 L		2,200.000		
024937104 TOTAL			491,465.42			406,125.81			85,339.61		.00				85,339.61
03060R101	AMERICREDIT CORP	COM					01OCT02	04OCT02		1.000000		17SEP02 TO 26SEP02			
		324	65,014.30			63,245.69			1,768.61		.00		8,100.000		
	17SEP02 BUY LOT	245				57,355.20			-9,196.46 S		.00 S		6,000.000		
	26SEP02 BUY LOT	261				15,750.00			1,105.56 S		.00 S		2,100.000		
		683	8,819.73			21,862.71	20MAR03	25MAR03	-13,042.98	1.000000	.00	26SEP02 TO 26SEP02	2,800.000		
	26SEP02 BUY LOT	261				21,000.00			-12,180.27 S		.00 S		2,800.000		
		225	39,036.11			35,136.49	25JUN03	30JUN03	3,899.62	1.000000	.00	26SEP02 TO 26SEP02	4,500.000		
	26SEP02 BUY LOT	261				33,750.00			5,286.11 S		.00 S		4,500.000		
03060R101 TOTAL			112,870.14			120,244.89			-7,374.75		.00				-7,374.75
031652100	AMKOR TECHNOLOGY INC	COM					18JUL02	23JUL02		1.000000		15MAY02 TO 15MAY02			
		128											10,300.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
			57,817.29			199,773.65			-141,956.36		.00				
	15MAY02 BUY LOT	741				199,773.65			-141,956.36 S		.00 S		10,300.000		
036115103	ANNTAYLOR STORES CORP	COM					15JUL02	18JUL02		1.000000		12DEC00 TO 12DEC00			
		099	156,546.61			95,983.80			60,562.81		.00		6,600.000		
	12DEC00 BUY LOT	439				95,983.80			60,562.81 L		.00 L		6,600.000		
		312	112,209.27			77,077.90	01OCT02	04OCT02	35,131.37	1.000000	.00	12DEC00 TO 12DEC00	5,300.000		
	12DEC00 BUY LOT	439				77,077.90			35,131.37 L		.00 L		5,300.000		
		671	34,835.96			26,177.40	20MAR03	25MAR03	8,658.56	1.000000	.00	12DEC00 TO 12DEC00	1,800.000		
	12DEC00 BUY LOT	439				26,177.40			8,658.56 L		.00 L		1,800.000		
		778	16,533.78			10,180.10	22APR03	25APR03	6,353.68	1.000000	.00	12DEC00 TO 12DEC00	700.000		
	12DEC00 BUY LOT	439				10,180.10			6,353.68 L		.00 L		700.000		
		216	108,671.86			55,263.40	25JUN03	30JUN03	53,408.46	1.000000	.00	12DEC00 TO 12DEC00	3,800.000		
	12DEC00 BUY LOT	439				55,263.40			53,408.46 L		.00 L		3,800.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
TOTAL		428,797.48	264,682.60	164,114.88	.00	164,114.88
04033A100	ARIAD PHARMACEUTICALS INC COM			15JUL02 18JUL02	1.000000	01AUG01 TO 08AUG01
	104	63,796.29	75,005.53	-11,209.24	.00	17,600.000
01AUG01	BUY LOT 190		80,000.00	-22,003.37 S	.00 S	16,000.000
08AUG01	BUY LOT 203		6,800.00	-1,000.34 S	.00 S	1,600.000
	111	43,860.44	50,287.80	16JUL02 19JUL02 -6,427.36	1.000000 .00	08AUG01 TO 08AUG01 11,800.000
08AUG01	BUY LOT 203		50,150.00	-6,289.56 S	.00 S	11,800.000
	250	45,907.12	52,418.64	18SEP02 23SEP02 -6,511.52	1.000000 .00	08AUG01 TO 08AUG01 12,300.000
08AUG01	BUY LOT 203		52,275.00	-6,367.88 L	.00 L	12,300.000
	264	31,699.03	42,616.78	30SEP02 03OCT02 -10,917.75	1.000000 .00	08AUG01 TO 08AUG01 10,000.000
08AUG01	BUY LOT 203		42,500.00	-10,800.97 L	.00 L	10,000.000
	320	21,757.29	28,979.41	01OCT02 04OCT02 -7,222.12	1.000000 .00	08AUG01 TO 08AUG01 6,800.000
08AUG01	BUY LOT 203		28,900.00	-7,142.71 L	.00 L	6,800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
	359	1,757.22	3,409.34	15OCT02 18OCT02 -1,652.12	1.000000 .00	08AUG01 TO 08AUG01 800.000
08AUG01	BUY LOT 203		3,400.00	-1,642.78 L	.00 L	800.000
	367	2,429.16	4,687.85	17OCT02 22OCT02 -2,258.69	1.000000 .00	08AUG01 TO 08AUG01 1,100.000
08AUG01	BUY LOT 203		4,675.00	-2,245.84 L	.00 L	1,100.000
	378	4,099.87	8,523.36	23OCT02 28OCT02 -4,423.49	1.000000 .00	08AUG01 TO 08AUG01 2,000.000
08AUG01	BUY LOT 203		8,500.00	-4,400.13 L	.00 L	2,000.000
	387	1,277.96	2,557.01	30OCT02 04NOV02 -1,279.05	1.000000 .00	08AUG01 TO 08AUG01 600.000
08AUG01	BUY LOT 203		2,550.00	-1,272.04 L	.00 L	600.000
	412	15,014.54	21,308.39	05NOV02 08NOV02 -6,293.85	1.000000 .00	08AUG01 TO 08AUG01 5,000.000
08AUG01	BUY LOT 203		21,250.00	-6,235.46 L	.00 L	5,000.000
	418	30,345.55	37,076.60	06NOV02 12NOV02 -6,731.05	1.000000 .00	08AUG01 TO 08AUG01 9,700.000
08AUG01	BUY LOT 203					9,700.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		36,975.00	-6,629.45 L		.00 L	
				15NOV02	1.000000	08AUG01 TO 08AUG01
	431			20NOV02		6,000.000
	16,456.30	25,570.07	-9,113.77		.00	
08AUG01	BUY LOT 203					6,000.000
		25,500.00	-9,043.70 L		.00 L	
				18NOV02	1.000000	08AUG01 TO 10AUG01
	436			21NOV02		8,200.000
	22,062.25	34,945.75	-12,883.50		.00	
08AUG01	BUY LOT 203					600.000
		2,550.00	-935.69 L		.00 L	
10AUG01	BUY LOT 208					7,600.000
		30,020.00	-9,572.06 L		.00 L	
				20NOV02	1.000000	10AUG01 TO 13AUG01
	442			25NOV02		5,300.000
	14,050.93	22,586.89	-8,535.96		.00	
10AUG01	BUY LOT 208					2,500.000
		9,875.00	-3,247.20 L		.00 L	
13AUG01	BUY LOT 211					2,800.000
		11,200.00	-3,776.87 L		.00 L	
				21NOV02	1.000000	13AUG01 TO 13AUG01
	445			26NOV02		2,600.000
	6,853.65	11,080.36	-4,226.71		.00	
13AUG01	BUY LOT 211					2,600.000
		10,400.00	-3,546.35 L		.00 L	
13AUG01	BUY LOT 211					4,900.000
		19,600.00	-6,223.41 L		.00 L	
14AUG01	BUY LOT 213					400.000
		1,590.00	-498.03 L		.00 L	
				21NOV02	1.000000	13AUG01 TO 14AUG01
	451			26NOV02		5,800.000
	14,468.56	22,586.89	-8,118.33			

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
				22NOV02	1.000000	14AUG01 TO 14AUG01
	454			27NOV02		2,600.000
	7,098.30	11,080.36	-3,982.06		.00	
14AUG01	BUY LOT 213					2,600.000
		10,335.00	-3,236.70 L		.00 L	
				26NOV02	1.000000	14AUG01 TO 15AUG01
	467			02DEC02		5,500.000
	15,103.64	23,439.23	-8,335.59		.00	
14AUG01	BUY LOT 213					3,700.000
		14,707.50	-4,546.87 L		.00 L	
15AUG01	BUY LOT 219					1,800.000
		7,067.70	-2,124.69 L		.00 L	
				27NOV02	1.000000	15AUG01 TO 16AUG01
	475			03DEC02		6,400.000
	17,494.50	27,274.74	-9,780.24		.00	
15AUG01	BUY LOT 219					4,900.000
		19,239.85	-5,845.62 L		.00 L	
16AUG01	BUY LOT 223					1,500.000
		5,374.95	-1,274.68 L		.00 L	
04033A100	TOTAL					
	375,532.60	505,435.00	-129,902.40		.00	-129,902.40
040790107	ARKANSAS BEST CORP COM			01OCT02	040CT02	1.000000	23JUL01 TO 23JUL01
	282					2,900.000
	83.008.54	77,139.99	5 868.55		.00	
23JUL01	BUY LOT 159					2,900.000
		78,017.83	4,990.71 L		.00 L	
				17OCT02	220CT02	1.000000	23JUL01 TO 23JUL01
	366					900.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
		26.954.18	23.940.00	3.014.18	.00	
	23JUL01 BUY LOT 159		24.212.43	2.741.75 L	.00 L	900.000
				18OCT02 230CT02	1.000000	23JUL01 TO 23JUL01
	370					3.200.000
		95.881.90	85.119.98	10.761.92	.00	
	23JUL01 BUY LOT 159		86.088.64	9.793.26 L	.00 L	3.200.000
				04NOV02 07NOV02	1.000000	23JUL01 TO 19AUG02
	405					7.200.000
		222.430.81	191.519.97	30.910.84	.00	
	23JUL01 BUY LOT 159		166.796.74	24.740.90 L	.00 L	6.200.000
	19AUG02 BUY LOT 200		22.604.30	8.288.87 S	.00 S	1.000.000
040790107	TOTAL					
		428.275.43	377.719.94	50.555.49	.00	50.555.49
042690100	ARRIS GROUP INC COM			25JUN03 30JUN03	1.000000	23APR03 TO 23APR03
	251					8.000.000
		42.147.61	42.133.60	14.01	.00	
	23APR03 BUY LOT 782		40.924.00	1.223.61 S	.00 S	8.000.000
048396105	ATLANTIC COAST AIRLINES HLDGS COM			15JUL02 18JUL02	1.000000	02MAR01 TO 02MAR01
	098					5.100.000
		80.768.81	95.547.89	-14.779.08	.00	
	02MAR01 BUY LOT 647		93.657.93	-12.889.12 L	.00 L	5.100.000
				010CT02 040CT02	1.000000	02MAR01 TO 02MAR01
	305					4.300.000

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	(CONTINUED)		USD - US DOLLAR			
		40.306.12	75.624.72	-35.318.60	.00	
	02MAR01 BUY LOT 647		78.966.49	-38.660.37 L	.00 L	4.300.000
				15NOV02 20NOV02	1.000000	02MAR01 TO 17SEP01
	430					3.600.000
		45.231.19	63.313.72	-18.082.53	.00	
	17SEP01 BUY LOT 282		32.384.40	-7.255.96 L	.00 L	2.000.000
	02MAR01 BUY LOT 647		29.382.88	-9.280.13 L	.00 L	1.600 000
				18NOV02 21NOV02	1.000000	17SEP01 TO 17SEP01
	435					4.600.000
		57.259.52	80.900.86	-23.641.34	.00	
	17SEP01 BUY LOT 282		74.484.12	-17.224.60 L	.00 L	4.600.000
				21NOV02 26NOV02	1.000000	17SEP01 TO 16AUG02
	448					9.000.000
		109.501.49	158.284.30	-48.782.81	.00	
	16AUG02 BUY LOT 198		37.148.76	3.001.79 S	.00 S	3.300.000
	17SEP01 BUY LOT 282		11.334.54	-2.817.76 L	.00 L	700.000
	040CT01 BUY LOT 326		10.229.94	-2.929.84 L	.00 L	600.000
	26MAR02 BUY LOT 625		104.492.52	-50.958.46 S	.00 S	4.400.000
1396105	TOTAL					
		333.067.13	473.671.49	-140.604.36	.00	-140.604.36
049164106	ATLAS AIR WORLDWIDE HLDGS INC COM			010CT02 040CT02	1.000000	31JUL00 TO 31JUL00
	316					5.600.000
		12.409.77	156.191.16	-143.781.39	.00	
	31JUL00 BUY LOT 055					600.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		155,831.93	-143,422.16 L	.00 L	
			20MAR03 25MAR03	1.000000	31JUL00 TO 31JUL00
675	1,371.94	52.993 43	-51,621.49	.00	1,900.000
31JUL00 BUY LOT 055		52,871.55	-51,499.61 L	.00 L	1 900.000
			30MAY03 04JUN03	1.000000	31JUL00 TO 09FEB01
104	33,089.06	560,614.72	-527,525.66	.00	20,100.000
31JUL00 BUY LOT 055		498,105.65	-468,638.28 L	.00 L	17,900.000
09FEB01 BUY LOT 585		62,990.18	-59,368.49 L	.00 L	2,200.000
049164106 TOTAL	46,870.77	769,799.31	-722,928.54	.00	-722,928.54
049513104 ATMEL CORP		COM	17JUL02 22JUL02	1.000000	12JAN01 TO 12JAN01
118	145,089.55	410,265.68	-265,176.13	.00	27,400.000
12JAN01 BUY LOT 509		410,265.68	-265,176.13 L	.00 L	27,400.000
051526101 AURA SYS INC		COM	010CT02 040CT02	1.000000	31JUL00 TO 31JUL00
347	10,055.69	22,769.50	-12,713.81	.00	125,700.000
31JUL00 BUY LOT 088		21,879.76	-11,824.07 L	.00 L	125,700.000
053690103 AVIGEN INC		COM	15JUL02 18JUL02	1.000000	12DEC00 TO 12DEC00
103	103,192.17	282,228.60	-179,036.43	.00	13,000.000
12DEC00 BUY LOT 441					13,000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		369.769 40	-266,577.23 L	.00 L	
			18JUL02 23JUL02	1.000000	12DEC00 TO 12FEB01
129	84,373.44	230,124.86	-145,751.42	.00	10,600.000
12DEC00 BUY LOT 441		298,659.90	-215,082.44 L	.00 L	10,500.000
12FEB01 BUY LOT 587		1,755.53	-959.55 L	.00 L	100.000
			22JUL02 25JUL02	1.000000	12FEB01 TO 28DEC01
145	163,561.04	508,011.47	-344,450.43	.00	23,400.000
28DEC01 BUY LOT 496		118,250.00	-48,352.12 S	.00 S	10,000.000
12FEB01 BUY LOT 587		112,353.92	-67,619.28 L	.00 L	6,400.000
14FEB01 BUY LOT 601		114,438.68	-67,607.10 L	.00 L	6,700.000
15FEB01 BUY LOT 610		5,137.50	-3,040.56 L	.00 L	300.000
053690103 TOTAL	351,126.65	1,020,364.93	-669,238.28	.00	-669,238.28
073302101 BE AEROSPACE INC		COM	15JUL02 18JUL02	1.000000	18SEP00 TO 18SEP00
085	148,435 51	200,521.25	-52,085.74	.00	12,500.000
18SEP00 BUY LOT 247		200,521.25	-52,085.74 L	.00 L	12,500.000
			010CT02 040CT02	1.000000	18SEP00 TO 18SEP00
322	36,809.50	123,521.09	-86,711.59	.00	7,700.000
18SEP00 BUY LOT 247		123,521.09	-86,711.59 L	.00 L	7,700.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
363	5,052.20	19,250.04	15OCT02 -14,197.84	18OCT02	1.000000 .00	18SEP00 TO 18SEP00 1,200.000
18SEP00 BUY LOT 247		19,250.04	-14,197.84 L		.00 L	1,200.000
364	9,571.62	38,500.08	16OCT02 -28,928.46	21OCT02	1.000000 .00	18SEP00 TO 18SEP00 2,400.000
18SEP00 BUY LOT 247		38,500.08	-28,928.46 L		.00 L	2,400.000
449	11,492.13	51,333.44	21NOV02 -39,841.31	26NOV02	1.000000 .00	18SEP00 TO 18SEP00 3,200.000
18SEP00 BUY LOT 247		51,333.44	-39,841.31 L		.00 L	3,200.000
460	76,595.59	381,792.46	25NOV02 -305,196.87	29NOV02	1.000000 .00	18SEP00 TO 18SEP00 23,800.000
18SEP00 BUY LOT 247		381,792.46	-305,196.87 L		.00 L	23,800.000
073302101 TOTAL	287,956.55	814,918.36	-526,961.81		.00	-526,961.81
07556Q105 BEAZER HOMES USA INC		COM	01OCT02	04OCT02	1.000000	11SEP02 TO 11SEP02
270	53,549.37	65,350.89	-11,801.52		.00	900.000
11SEP02 BUY LOT 226		65,350.89	-11,801.52 S		.00 S	900.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
636	30,188.09	35,330.89	20MAR03 -5,142.80	25MAR03	1.000000 .00	11SEP02 TO 11SEP02 500.000
11SEP02 BUY LOT 226		36,306.05	-6,117.96 S		.00 S	500.000
190	52,277.53	42,397.07	25JUN03 9,880.46	30JUN03	1.000000 .00	11SEP02 TO 11SEP02 600.000
11SEP02 BUY LOT 226		43,567.26	8,710.27 S		.00 S	600.000
07556Q105 TOTAL	136,014.99	143,078.85	-7,063.86		.00	-7,063.86
090613100 BIOMET INC		COM	15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
060	136,686.43	78,191.98	58,494.45		.00	5,700.000
31JUL00 BUY LOT 010		62,971.45	73,714.98 L		.00 L	5,700.000
277	63,383.04	32,922.94	01OCT02 30,460.10	04OCT02	1.000000 .00	31JUL00 TO 31JUL00 2,400.000
31JUL00 BUY LOT 010		26,514.30	36,868 74 L		.00 L	2,400.000
649	27,884.12	12,346.10	20MAR03 15,538.02	25MAR03	1.000000 .00	31JUL00 TO 31JUL00 900.000
31JUL00 BUY LOT 010		9,942.86	17,941.26 L		.00 L	900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR				
		725	136,941.10	63,102.30	04APR03 73,838.80	09APR03	1.000000 .00	31JUL00 TO 31JUL00 4,600.000
	31JUL00 BUY LOT 010			50,819.07	86,122.03 L		.00 L	4,600.000
		751	120,737.49	55,214.51	08APR03 65,522.98	11APR03	1.000000 .00	31JUL00 TO 28DEC01 4,025.000
	31JUL00 BUY LOT 010			19,057.15	32,687.49 L		.00 L	1,725.000
	28DEC01 BUY LOT 494			72,473.00	-3,480.15 L		.00 L	2,300.000
090613100	TOTAL		485,632.18	241,777.83	243,854.35		.00	243,854.35
095811105	BLUE RHINO CORP	214	COM 40,888.92	40,123.67	25JUN03 765.25	30JUN03	1.000000 .00	28MAR03 TO 28MAR03 3,500.000
	28MAR03 BUY LOT 711			36,599.50	4,289.42 S		.00 S	3,500.000
104576103	BRADLEY PHARMACEUTICALS INC	173	CL A 1,730.15	1,291.66	18JUN03 438.49	23JUN03	1.000000 .00	25APR03 TO 25APR03 100.000
	25APR03 BUY LOT 790			1,289.00	441.15 S		.00 S	100.000
		177	12,007.44	9,041.62	19JUN03 2,965.82	24JUN03	1.000000 .00	25APR03 TO 25APR03 700.000
	25APR03 BUY LOT 790			9,023.00	2,984.44 S		.00 S	700.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR				
		257	119,615.83	94,291.22	30JUN03 25,324.61	03JUL03	1.000000 .00	25APR03 TO 20MAY03 7,300.000
	20MAY03 BUY LOT 067			1,504.50	134.07 S		.00 S	100.000
	25APR03 BUY LOT 790			92,808.00	25,169.26 S		.00 S	7,200.000
104576103	TOTAL		133,353.42	104,624.50	28,728.92		.00	28,728.92
115236101	BROWN + BROWN INC	055	COM 116,012.64	106,245.13	15JUL02 9,767.51	18JUL02	1.000000 .00	12JUL01 TO 12JUL01 4,600.000
	12JUL01 BUY LOT 138			106,021.26	9,991.38 L		.00 L	4,600.000
		309	144,328.28	115,074.71	01OCT02 29,253.57	04OCT02	1.000000 .00	12JUL01 TO 12JUL01 4,800.000
	12JUL01 BUY LOT 138			110,630.88	33,697.40 L		.00 L	4,800.000
		587	2,850.19	2,397.39	12FEB03 452.80	18FEB03	1.000000 .00	12JUL01 TO 12JUL01 100.000
	12JUL01 BUY LOT 138			2,304.81	545.38 L		.00 L	100.000
		667	46,861.58	35,960.85	20MAR03 10,900.73	25MAR03	1.000000 .00	12JUL01 TO 12JUL01 1,500.000
	12JUL01 BUY LOT 138			34,572.15	12,289.43 L		.00 L	1,500.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
	735	145,362.14	105,485.15	39,876.99	07APR03 10APR03	1.000000 .00	12JUL01 TO 23AUG01 4,400.000
12JUL01	BUY LOT 138		11,524.05	4,994.37 L		.00 L	500.000
23AUG01	BUY LOT 236		91,099.52	37,744.20 L		.00 L	3,900.000
	768	43,331.16	28,768.68	14,562.48	16APR03 22APR03	1.000000 .00	23AUG01 TO 23AUG01 1,200.000
23AUG01	BUY LOT 236		28,030.62	15,300.54 L		.00 L	1,200.000
	015	3,498.96	2,397.39	1,101.57	07MAY03 12MAY03	1.000000 .00	23AUG01 TO 23AUG01 100.000
23AUG01	BUY LOT 236		2,335.88	1,163.08 L		.00 L	100.000
	054	48,978.80	33,563.45	15,415.35	14MAY03 19MAY03	1.000000 .00	23AUG01 TO 27AUG01 1,400.000
23AUG01	BUY LOT 236		28,030.62	13,951.21 L		.00 L	1,200.000
27AUG01	BUY LOT 244		4,575.42	2,421.55 L		.00 L	200.000
	055	7,026.97	4,794.78	2,232.19	15MAY03 20MAY03	1.000000 .00	27AUG01 TO 27AUG01 200.000
27AUG01	BUY LOT 244		4,575.42	2,451.55 L		.00	200.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
	086	31,465.58	21,576.51	9,889.07	27MAY03 30MAY03	1.000000 .00	27AUG01 TO 27AUG01 900.000
27AUG01	BUY LOT 244		20,589.39	10,876.19 L		.00 L	900.000
	091	10,529.50	7,192.17	3,337.33	28MAY03 02JUN03	1.000000 .00	27AUG01 TO 27AUG01 300.000
27AUG01	BUY LOT 244		6,863.13	3,666.37 L		.00 L	300.000
	221	149,098.89	105,485.14	43,613.75	25JUN03 30JUN03	1.000000 .00	27AUG01 TO 17JUL02 4,400.000
17JUL02	BUY LOT 117		31,681.08	8,982.25 S		.00 S	1,200.000
27AUG01	BUY LOT 244		73,206.72	35,228.84 L		.00 L	3,200.000
115236101	TOTAL	749,344.69	568,941.35	180,403.34		.00	180,403.34
125071100	C D I CORP COM				25JUN03 30JUN03	1.000000	07APR03 TO 07APR03
	202	50,617.62	46,100.00	4,517.62		.00	2,000.000
07APR03	BUY LOT 743		46,100.00	4,517.62 S		.00 S	2,000.000
125137109	CEC ENTMT INC COM				17SEP02 20SEP02	1.000000	08AUG02 TO 08AUG02
	243	31,259.38	32,355.18	-1,095.80		.00	900.000
08AUG02	BUY LOT 187		32,355.18	-1,095.80 S		.00 S	900.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE / TRD DTS OF ORIG BUYS	LOCAL PRINCIPAL NET / LOCAL COST / LOCAL SECTY GN/LS	BASE PRINCIPAL NET / BASE COST / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
248	18SEP02 23SEP02 1.000000 08AUG02 TO 08AUG02	240,805.14	262,436.46	-21,631.32 .00	7.300.000
08AUG02 BUY LOT 187			262,436.46	-21,631.32 S .00 S	7.300.000
125137109 TOTAL		272,064.52	294,791.64	-22,727.12 .00	-22,727.12
126667104 CV THERAPEUTICS INC COM	25JUN03 30JUN03 1 000000 30MAY03 TO 30MAY03				
198		52,078.58	56,012.15	-3,933.57 .00	1,700.000
30MAY03 BUY LOT 102			53,243.32	-1,164.74 S .00 S	1,700.000
127055101 CABOT CORP COM	20MAR03 25MAR03 1.000000 29JAN03 TO 29JAN03				
650		21,428.35	21,959.59	-531.24 .00	900.000
29JAN03 BUY LOT 563			21,968.91	-540.56 S .00 S	900.000
	25JUN03 30JUN03 1.000000 29JAN03 TO 29JAN03				
191		22,763.97	20,052.51	2,711.46 .00	800.000
29JAN03 BUY LOT 563			19,527.92	3,236.05 S .00 S	800.000
127055101 TOTAL		44,192.32	42,012.10	2,180.22 .00	2,180.22
141705103 CAREMARK RX INC COM	15JUL02 18JUL02 1.000000 31JUL00 TO 31JUL00				
083		142,888.08	74,720.72	68,167.36 .00	10,600.000
31JUL00 BUY LOT 051					10,600.000

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(CONTINUED)		USD - US DOLLAR			
			74,720.72	68,167.36 L .00 L	
326	01OCT02 04OCT02 1.000000 31JUL00 TO 31JUL00	137,163.31	59,064.95	78,098.36 .00	8.300.000
31JUL00 BUY LOT 051			59,064.95	78,098.36 L .00 L	8.300.000
682	20MAR03 25MAR03 1.000000 31JUL00 TO 31JUL00	45,989.49	18,502.28	27,487.21 .00	2,600.000
31JUL00 BUY LOT 051			18,502.28	27,487.21 L .00 L	2,600.000
155	11JUN03 16JUN03 1.000000 31JUL00 TO 31JUL00	99,135.30	27,753.41	71,381.89 .00	3,900.000
31JUL00 BUY LOT 051			27,753.41	71,381.89 L .00 L	3,900.000
227	25JUN03 30JUN03 1.000000 31JUL00 TO 31JUL00	120,971.32	35,581.30	85,390.02 .00	5,000.000
31JUL00 BUY LOT 051			35,581.30	85,390.02 L .00 L	5,000.000
141705103 TOTAL		546,147.50	215,622.66	330,524.84 .00	330,524.84
148711104 CASUAL MALE RETAIL GROUP INC COM	20MAR03 25MAR03 1.000000 06FEB03 TO 06FEB03				
699		15,522.19	17,484.82	-1,962.63 .00	6,100.000
06FEB03 BUY LOT 574			19,398.00	-3,875.81 S .00 S	6,100.000

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(CONTINUED)			USD - US DOLLAR			
152319109	CENTILLIUM COMMUNICATIONS INC COM			20MAR03 25MAR03	1.000000	07FEB03 TO 07FEB03
	685	11,236.86	9,141.56	2,095.30	.00	2,900.000
07FEB03	BUY LOT 577		9,159.65	2,077.21 S	.00 S	2,900.000
	228	50,819.11	16,076.54	25JUN03 30JUN03 34,742.57	1.000000 .00	07FEB03 TO 07FEB03 5,100.000
07FEB03	BUY LOT 577		16,108.35	34,710.76 S	.00 S	5,100.000
152319109 TOTAL		62,055.97	25,218.10	36,837.87	.00	36,837.87
162813109	CHECKFREE CORP NEW COM			01OCT02 04OCT02	1.000000	31JUL00 TO 31JUL00
	293	40,242.82	125,405.87	-85,163.05	.00	3,600.000
31JUL00	BUY LOT 102		122,080.13	-81,837.31 L	.00 L	3,600.000
	236	202,362.61	224,179.20	25JUN03 30JUN03 -21,816.59	1.000000 .00	31JUL00 TO 31JUL00 7,000.000
31JUL00	BUY LOT 102		237,378.04	-35,015.43 L	.00 L	7,000.000
162813109 TOTAL		242,605.43	349,585.07	-106,979.64	.00	-106,979.64
165167107	CHESAPEAKE ENERGY CORP COM			15JUL02 18JUL02	1.000000	05APR02 TO 05APR02
	096	147,445.64	174,176.57	-26,730.93	.00	22,700.000
05APR02	BUY LOT 653					4,800.000

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(CONTINUED)			USD - US DOLLAR			
05APR02	BUY LOT 654		41,393.00	-6,967.37 S	.00 S	17,400.000
			133,313.58	-20,293.57 S	.00 S	
	331	60,664.81	72,125.98	01OCT02 04OCT02 -11,461.17	1.000000 .00	05APR02 TO 05APR02 9,400.000
05APR02	BUY LOT 654		72,019.98	-11,355.17 S	.00 S	9,400.000
	600	177,133.35	162,282.94	24FEB03 27FEB03 14,850.41	1.000000 .00	05APR02 TO 05APR02 21,200.000
05APR02	BUY LOT 654		162,428.04	14,705.31 S	.00 S	21,200.000
	623	100,693.91	101,809.58	12MAR03 17MAR03 -1,115.67	1.000000 .00	05APR02 TO 05APR02 13,300.000
05APR02	BUY LOT 654		101,900.61	-1,206.70 S	.00 S	13,300.000
	626	56,474.04	57,411.41	13MAR03 18MAR03 -937.37	1.000000 .00	05APR02 TO 12DEC02 7,500.000
12DEC02	BUY LOT 503		33,000.00	131.44 S	.00 S	4,400.000
05APR02	BUY LOT 654		23,751.27	-408.67 S	.00 S	3,100.000
165167107 TOTAL		542,411.75	567,806.48	-25,394.73	.00	-25,394.73
167760107	CHICAGO MERCHANTILE EXCHANGE COM			06DEC02 11DEC02	1.000000	05DEC02 TO 05DEC02
	502	264,852.01	238,000.00	26,852.01	.00	6,800.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
05DEC02 BUY LOT 497		238,000.00	26,852.01	S	.00	6,800.000 S
19244C109 COGNOS INC		COM	01OCT02	04OCT02	1.000000	09SEP02 TO 09SEP02
288	54,046.42	62,302.82	-8,256.40		.00	3,300.000
09SEP02 BUY LOT 220		62,365.38	-8,318.96	S	.00	3,300.000 S
			21FEB03	26FEB03	1.000000	09SEP02 TO 09SEP02
597	45,205.52	35,871.32	9,334.20		.00	1,900.000
09SEP02 BUY LOT 220		35,907.34	9,298.18	S	.00	1,900.000 S
			20MAR03	25MAR03	1.000000	09SEP02 TO 13SEP02
645	19,951.39	15,103.71	4,847.68		.00	800.000
09SEP02 BUY LOT 220		5,669.58	1,812.19	S	.00	300.000 S
13SEP02 BUY LOT 235		9,472.40	2,997.22	S	.00	500.000 S
			14MAY03	19MAY03	1.000000	13SEP02 TO 13SEP02
051	69,976.23	49,087.07	20,889.16		.00	2,600.000
13SEP02 BUY LOT 235		49,256.48	20,719.75	S	.00	2,600.000 S
			15MAY03	20MAY03	1.000000	13SEP02 TO 16SEP02
058	208,808.53	149,149.18	59,659.35		.00	7,900.000
13SEP02 BUY LOT 235		111,774.32	44,171.29	S	.00	5,900.000 S
16SEP02 BUY LOT 239					.00	2,000.000 S

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(CONTINUED)		USD - US DOLLAR				
		37,068.60	15,794.32	S	.00	S
19244C109 TOTAL						
	397,988.09	311,514.10	86,473.99		.00	86,473.99
192446102 COGNIZANT TECHNOLOGY SOLUTIONSCL A			15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
078	452,540.92	91,149.98	361,390.94		.00	9,600.000
31JUL00 BUY LOT 074		91,149.98	361,390.94	L	.00	9,600.000 L
			17JUL02	22JUL02	1.000000	31JUL00 TO 31JUL00
116	154,600.42	26,585.41	128,015.01		.00	2,800.000
31JUL00 BUY LOT 074		26,585.41	128,015.01	L	.00	2,800.000 L
			18JUL02	24JUL02	1.000000	31JUL00 TO 31JUL00
151	11,020.62	1,898.96	9,121.66		.00	200.000
31JUL00 BUY LOT 074		1,898.96	9,121.66	L	.00	200.000 L
			30JUL02	02AUG02	1.000000	31JUL00 TO 31JUL00
162	83,439.72	13,292.70	70,147.02		.00	1,400.000
31JUL00 BUY LOT 074		13,292.70	70,147.02	L	.00	1,400.000 L
			01OCT02	04OCT02	1.000000	31JUL00 TO 31JUL00
275	105,205.53	18,040.10	87,165.43		.00	1,900.000
31JUL00 BUY LOT 074		18,040.10	87,165.43	L	.00	1,900.000 L

STATE STREET.

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(CONTINUED)						USD - US DOLLAR									
		374	40,175.02			5,696.87	22OCT02	25OCT02	34,478.15	1.000000	.00	31JUL00 TO 31JUL00	600.000		
	31JUL00 BUY LOT	074				5,696.87			34,478.15 L		.00 L		600.000		
		638	38,602.83			5,696.87	20MAR03	25MAR03	32,905.96	1.000000	.00	31JUL00 TO 31JUL00	600.000		
	31JUL00 BUY LOT	074				5,696.87			32,905.96 L		.00 L		600.000		
		219	97,614.34			13,292.71	25JUN03	30JUN03	84,321.63	1.000000	.00	31JUL00 TO 31JUL00	4,200.000		
	31JUL00 BUY LOT	074				13,292.71			84,321.63 L		.00 L		4,200.000		
192446102 TOTAL			983,199.40			175,653.60			807,545.80		.00				807,545.80
228368106	CROWN HLDGS INC				COM		15JUL02	18JUL02		1.000000		08MAY02 TO 08MAY02			
		094	110,103.10			176,994.61			-66,891.51		.00		18,500.000		
	08MAY02 BUY LOT	728				158,255.00			-66,006.46 S		.00 S		15,500.000		
	08MAY02 BUY LOT	729				33,267.60			-15,413.04 S		.00 S		3,000.000		
		342	86,099.50			144,492.94	01OCT02	04OCT02	-58,393.44	1.000000	.00	08MAY02 TO 08MAY02	16,900.000		
	08MAY02 BUY LOT	729				187,407.48			-101,307.98 S		.00 S		16,900.000		

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(CONTINUED)						USD - US DOLLAR									
		700	37,713.01			54,300.78	20MAR03	25MAR03	-16,587.77	1.000000	.00	08MAY02 TO 08MAY02	6,800.000		
	08MAY02 BUY LOT	729				75,406.56			-37,693.55 S		.00 S		6,800.000		
		249	184,150.03			200,433.76	25JUN03	30JUN03	-16,283.73	1.000000	.00	08MAY02 TO 09JUL02	25,100.000		
	09JUL02 BUY LOT	037				20,826.60			1,183.37 S		.00 S		3,000.000		
	08MAY02 BUY LOT	729				28,831.92			-9,756.62 L		.00 L		2,600.000		
	23MAY02 BUY LOT	755				82,925.04			-18,362.48 L		.00 L		8,800.000		
	24MAY02 BUY LOT	757				41,265.22			-7,516.61 L		.00 L		4,600.000		
	31MAY02 BUY LOT	762				51,438.25			-6,684.66 L		.00 L		6,100.000		
228368106 TOTAL			418,065.64			576,222.09			-158,156.45		.00				-158,156.45
232572107	CYMER INC				COM		10JUL02	15JUL02		1.000000		18APR01 TO 25OCT01			
		040	404,956.83			397,771.14			7,185.69		.00		14,500.000		
	22JUN01 BUY LOT	087				139,860.00			10,951.51 L		.00 L		5,400.000		
	25JUN01 BUY LOT	093				69,353.28			6,052.47 L		.00 L		2,700.000		
	10CT01 BUY LOT	365				29,073.75			12,818.34 S		.00 S		1,500.000		
	25OCT01 BUY LOT	367				10,531.25			3,432.78 S		.00 S		500.000		
	18APR01 BUY LOT	736				133,926.32			-11,042.87 L		.00 L		4,400.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR					
23332B106	DSP GROUP INC	063	104,647.98		COM	113,310.51	15JUL02	18JUL02	-8,662 53	1.000000 / .00	03JUN02 TO 03JUN02 / 5.800.000
03JUN02	BUY LOT	770				113,955.50			-9,307.52 S	.00 S	5.800.000
		301	63,028.09			78,145.18	01OCT02	04OCT02	-15,117.09	1.000000 / .00	03JUN02 TO 03JUN02 / 4.000.000
03JUN02	BUY LOT	770				78,590.00			-15,561.91 S	.00 S	4.000.000
		677	33,621.58			33,744.06	20MAR03	25MAR03	-122.48	1.000000 / .00	03JUN02 TO 03JUN02 / 2.000.000
03JUN02	BUY LOT	770				34,129.75			-508.17 S	.00 S	2.000.000
		776	22,655.41			18,559.23	21APR03	24APR03	4,096.18	1 000000 / .00	03JUN02 TO 03JUN02 / 1.100.000
03JUN02	BUY LOT	770				18,771.36			3,884.05 S	.00 S	1.100.000
		779	23,920.24			18,559.23	22APR03	25APR03	5,361.01	1.000000 / .00	03JUN02 TO 03JUN02 / 1.100.000
03JUN02	BUY LOT	770				18,771.36			5,148.88 S	.00 S	1.100.000
		215	73,303.71			59,052.11	25JUN03	30JUN03	14,251.60	1.000000 / .00	03JUN02 TO 04JUN02 / 1.600.000
03JUN02	BUY LOT	770				[illegible]				[illegible]	[illegible]

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR					
04JUN02	BUY LOT	772				51,194.63			11,637.12 L	.00 L	500.000
						8,364.50			2,107.46 L	.00 L	
23332B106 TOTAL			321,177.01			321,370.32			-193 31	.00	-193.31
242370104	DEAN FOODS CO NEW	052	121,334.88		COM	103,387.25	15JUL02	18JUL02	17,947.63	1.000000 / .00	12JUN01 TO 12JUN01 / 3.700.000
12JUN01	BUY LOT	064				103,387.25			17,947.63 L	.00 L	3.700.000
		106	75,046.73			64,267.75	16JUL02	19JUL02	10,778.98	1.000000 / .00	12JUN01 TO 12JUN01 / 2.300.000
12JUN01	BUY LOT	064				64,267.75			10,778.98 L	.00 L	2.300.000
		258	104,257.08			75,444.75	26SEP02	01OCT02	28,812.33	1.000000 / .00	12JUN01 TO 12JUN01 / 2.700.000
12JUN01	BUY LOT	064				75,444.75			28,812.33 L	.00 L	2.700.000
		283	114,860.60			81,033.25	01OCT02	04OCT02	33,827.35	1.000000 / .00	12JUN01 TO 12JUN01 / 2.900.000
12JUN01	BUY LOT	064				81,033.25			33,827.35 L	.00 L	2.900.000
		410	126,878.87			97,798.75	05NOV02	08NOV02	29,080.12	1.000000 / .00	12JUN01 TO 12JUN01 / 3.500.000
12JUN01	BUY LOT	064				[illegible]				[illegible]	[illegible]

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		97,798.75	29,080.12 L		.00 L	
				07NOV02 / 13NOV02	1.000000	12JUN01 TO 12JUN01
421	39,813.29	30,736.75	9,076.54		.00	1,100.000
12JUN01 BUY LOT 064		30,736.75	9,076.54 L		.00 L	1,100.000
				20MAR03 / 25MAR03	1.000000	12JUN01 TO 12JUN01
639	25,802.22	16,765.50	9,036.72		.00	600.000
12JUN01 BUY LOT 064		16,765.50	9,036.72 L		.00 L	600.000
				02JUN03 / 05JUN03	1.000000	12JUN01 TO 12JUN01
108	77,783.08	50,826.29	26,956.79		.00	1,700.000
12JUN01 BUY LOT 064		47,502.25	30,280.83 L		.00 L	1,700.000
				25JUN03 / 30JUN03	1 000000	12JUN01 TO 12JUN01
200	55,533.33	35,877.38	19,655.95		.00	1,800.000
12JUN01 BUY LOT 064		33,531.00	22,002.33 L		.00 L	1,800.000
242370104 TOTAL						
	741,310.08	556,137.67	185,172.41		.00	185,172.41
263578106 DUANE READE INC	COM			01OCT02 / 04OCT02	1.000000	06SEP02 TO 06SEP02
294	56,389.41	63,672.48	-7,283.07		.00	3,600.000
06SEP02 BUY LOT 218		63,672.48	-7,283.07 S		.00 S	3,600.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
				20MAR03 / 25MAR03	1.000000	06SEP02 TO 06SEP02
655	15,022.58	21,224.16	-6,201.58		.00	1,200 000
06SEP02 BUY LOT 218		21,224.16	-6,201.58 S		.00 S	1,200.000
				24APR03 / 29APR03	1.000000	06SEP02 TO 06SEP02
784	175,117.49	233,465.76	-58,348.27		.00	13,200 000
06SEP02 BUY LOT 218		233,465.76	-58,348.27 S		.00 S	13,200.000
263578106 TOTAL						
	246,529.48	318,362.40	-71,832.92		.00	-71,832.92
265903104 DURA AUTOMOTIVE SYS INC	COM			01OCT02 / 04OCT02	1.000000	24JUL01 TO 24JUL01
281	34,363.08	52,052.77	-17,689.69		.00	2,800.000
24JUL01 BUY LOT 164		51,376.64	-17,013.56 L		.00 L	2,800 000
				20MAR03 / 25MAR03	1.000000	24JUL01 TO 24JUL01
654	7,152.26	20,422.72	-13,270.46		.00	1,200.000
24JUL01 BUY LOT 164		22,018.56	-14,866.30 L		.00 L	1,200.000
				04APR03 / 09APR03	1.000000	24JUL01 TO 24JUL01
724	13,972.34	42,547.33	-28,574.99		00	2,500.000
24JUL01 BUY LOT 164		45,872.00	-31,899.66 L		.00 L	2,500.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
748	54,802.82	168,487.44	08APR03 -113,684.62	11APR03	1.000000 .00	24JUL01 TO 22NOV02 9,900.000
24JUL01 BUY LOT 164		58,716.16	-41,002.12 L		.00 L	3,200.000
22NOV02 BUY LOT 456		23,246.40	-9,960.87 S		.00 S	2,400.000
28MAR02 BUY LOT 630		82,280.50	-58,477.25 L		.00 L	4,300.000
265903104 TOTAL	110,290.50	283,510.26	-173,219.76		.00	-173,219.76
266605104 DURECT CORP INC		COM	15JUL02	18JUL02	1.000000	27SEP00 TO 27SEP00
082	65,604.01	135,093.00	-69,488.99		.00	10,000.000
27SEP00 BUY LOT 280		120,000.00	-54,395.99 L		.00 L	10,000.000
333	32,435.01	143,198.58	01OCT02 -110,763.57	04OCT02	1.000000 .00	27SEP00 TO 27SEP00 10,600.000
27SEP00 BUY LOT 280		127,200.00	-94,764.99 L		.00 L	10,600.000
422	9,399.71	33,773.25	11NOV02 -24,373.54	14NOV02	1.000000 .00	27SEP00 TO 27SEP00 2,500.000
27SEP00 BUY LOT 280		30,000.00	-20,600.29 L		.00 L	2,500.000
424	15,443.53	64,844.64	12NOV02 -49,401.11	15NOV02	1.000000 .00	27SEP00 TO 02OCT00 4,600.000
27SEP00 BUY LOT 280						4,600.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
02OCT00 BUY LOT 287		8,400.00	-6,147.82 L		.00 L	4,100.000
		59,193.75	-46,002.40 L		.00 L	
438	5,711.82	28,369.53	19NOV02 -22,657.71	22NOV02	1.000000 .00	02OCT00 TO 02OCT00 2,100.000
02OCT00 BUY LOT 287		30,318.75	-24,606.93 L		.00 L	2 100.000
468	19,008.86	97,266.96	26NOV02 -78,258.10	02DEC02	1.000000 .00	02OCT00 TO 02OCT00 7,200.000
02OCT00 BUY LOT 287		103,950.00	-84,941.14 L		.00 L	7,200.000
515	1,979.93	13,509.30	26DEC02 -11,529.37	31DEC02	1.000000 .00	02OCT00 TO 02OCT00 1,000.000
02OCT00 BUY LOT 287		14,437.50	-12,457.57 L		.00 L	1,000.000
529	45,682.61	328,275.99	31DEC02 -282,593.38	06JAN03	1.000000 .00	02OCT00 TO 02OCT00 24,300 000
02OCT00 BUY LOT 287		350,831.25	-305,148.64 L		.00 L	24,300.000
266605104 TOTAL	195,265.48	844,331.25	-649,065.77		.00	-649,065.77
26816Q101 DYNEGY INC NEW		CL A	28APR03	01MAY03	1.000000	10MAR03 TO 10MAR03
794	33,206.33	20,214.38	12,991.95		.00	8,700.000
10MAR03 BUY LOT 619						8,700.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		20,256.21	12,950.12 S	.00 S	
			02MAY03 07MAY03	1.000000	10MAR03 TO 10MAR03
004	50,423.24	26,487.80	23,935.44	.00	11,400.000
10MAR03 BUY LOT 619		26,542.62	23,880.62 S	.00 S	11,400.000
			25JUN03 30JUN03	1.000000	10MAR03 TO 10MAR03
245	55,056.69	30,437.74	24,618.95	.00	13,100.000
10MAR03 BUY LOT 619		30,500.73	24,555.96 S	.00 S	13,100.000
26816Q101 TOTAL	138,686.26	77,139.92	61,546.34	.00	61,546.34
26874Q100 ENSCO INTL INC		COM	15JUL02 18JUL02	1.000000	31JUL00 TO 31JUL00
051	84,043.78	76,852.66	7,191.12	.00	3,600.000
31JUL00 BUY LOT 011		76,852.66	7,191.12 L	.00 L	3,600.000
			01OCT02 04OCT02	1.000000	31JUL00 TO 31JUL00
291	87,105.37	78,080.37	9,025.00	.00	3,500.000
31JUL00 BUY LOT 011		74,717.86	12,387.51 L	.00 L	3,500.000
			20MAR03 25MAR03	1.000000	31JUL00 TO 31JUL00
656	31,877.99	26,770.41	5,107.58	.00	1,200.000
31JUL00 BUY LOT 011		25,617.55	6,260.44 L	.00 L	1,200.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
			01MAY03 06MAY03	1.000000	31JUL00 TO 18JUL02
807	249,301.28	218,625.03	30,676.25	.00	9,800.000
31JUL00 BUY LOT 011		185,727.25	35,591.23 L	.00 L	8,700.000
18JUL02 BUY LOT 134		28,170.56	-187.76 S	.00 S	1,100.000
			02MAY03 07MAY03	1.000000	18JUL02 TO 18JUL02
812	71,367.53	62,464.29	8,903.24	.00	2,800.000
18JUL02 BUY LOT 134		71,706.88	-339.35 S	.00 S	2,800.000
26874Q100 TOTAL	523,695.95	462,792.76	60,903.19	.00	60,903.19
281033100 EDISON SCHS INC		CL A	01OCT02 04OCT02	1.000000	31JUL00 TO 31JUL00
332	2,742.68	180,517.13	-177,774.45	.00	10,200.000
31JUL00 BUY LOT 084		183,600.00	-180,857.32 L	.00 L	10,200.000
			27MAR03 01APR03	1 000000	31JUL00 TO 31JUL00
710	12,568.27	205,293.99	-192,725.72	.00	11,600.000
31JUL00 BUY LOT 084		208,800.00	-196,231.73 L	.00 L	11,600.000
			05MAY03 08MAY03	1.000000	31JUL00 TO 21NOV01
005	30,622.53	513,234.99	-482,612.46	.00	29,000.000
31JUL00 BUY LOT 084		216,000.00	-203,328.61 L	.00 L	12,800.000

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(CONTINUED)		USD - US DOLLAR				
22AUG01 BUY LOT 231		12.575 50	-11,836.34 L		.00 L	700.000
23AUG01 BUY LOT 235		37,000.00	-34,888.10 L		.00 L	2,000.000
24AUG01 BUY LOT 239		23,030.00	-21,551.67 L		.00 L	1,400.000
07SEP01 BUY LOT 270		120,204.70	-112,813.05 L		.00 L	7,000.000
10SEP01 BUY LOT 275		18,269.13	-17,107.59 L		.00 L	1,100.000
21SEP01 BUY LOT 292		2,647.24	-2,436.05 L		.00 L	200.000
03OCT01 BUY LOT 321		10,540 00	-9,695.24 L		.00 L	800.000
21NOV01 BUY LOT 425		66,379.54	-62,366.93 L		.00 L	3,800.000
281033100 TOTAL	45,933.48	899,046.11	-853,112.63		.00	-853,112.63
29084Q100 EMCOR GROUP INC		COM	15JUL02	18JUL02	1.000000	26FEB02 TO 26FEB02
048	113,291.59	117,860.97	-4,569.38		.00	2,300.000
26FEB02 BUY LOT 589		117,860.97	-4,569.38 S		.00 S	2,300.000
			01OCT02	04OCT02	1.000000	26FEB02 TO 26FEB02
272	75,114.28	76,865.85	-1,751.57		.00	1,500.000
26FEB02 BUY LOT 589		76,865.85	-1,751.57 S		.00 S	1,500.000
			20MAR03	25MAR03	1.000000	26FEB02 TO 26FEB02
640	28,352.14	30,958.69	-2,606.55		.00	600.000
26FEB02 BUY LOT 589		30,746.34	-2,394.20 L		.00 L	600.000

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(CONTINUED)		USD - US DOLLAR				
			08MAY03	13MAY03	1.000000	26FEB02 TO 26FEB02
023	81,377.78	82,556.52	-1,178.74		.00	1,600.000
26FEB02 BUY LOT 589		81,990.24	-612.46 L		.00 L	1,600.000
			09MAY03	14MAY03	1.000000	26FEB02 TO 26FEB02
030	25,489.45	25,798.91	-309.46		.00	500.000
26FEB02 BUY LOT 589		25,621.95	-132.50 L		.00 L	500.000
			21MAY03	27MAY03	1.000000	26FEB02 TO 26FEB02
073	43,736.96	46,438.04	-2,701.08		.00	900.000
26FEB02 BUY LOT 589		46,119.51	-2,382.55 L		.00 L	900.000
			23MAY03	29MAY03	1.000000	26FEB02 TO 31DEC02
084	162,490.98	170,272.81	-7,781.83		.00	3,300.000
31DEC02 BUY LOT 522		48,561.57	-4,245.85 S		.00 S	900.000
26FEB02 BUY LOT 589		122,985.36	-4,810.10 L		00 L	2,400.000
29084Q100 TOTAL	529,853.18	550,751.79	-20,898.61		.00	-20,898.61
302284104 EXULT INC DEL		COM	15JUL02	18JUL02	1.000000	31JUL01 TO 31JUL01
093	85,952.17	164,777.94	-78,825.77		.00	16,300.000
31JUL01 BUY LOT 191		217,442.00	-131,489.83 S		.00 S	16,300.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
338	33,023.53	116,254.37	01OCT02 040CT02 -83,230.84	1.000000 .00	31JUL01 TO 01AUG01 11,500.000
31JUL01 BUY LOT 191		69,368.00	-54,435.62 L	.00 L	5,200.000
01AUG01 BUY LOT 193		61,523.54	-49,175.61 L	.00 L	4,300.000
01AUG01 BUY LOT 194		28,646.60	-22,903.38 L	.00 L	2,000.000
487	54,225.86	172,865.20	04DEC02 09DEC02 -118,639.34	1.000000 .00	01AUG01 TO 14MAY02 17,100.000
01AUG01 BUY LOT 194		70,184.17	-54,645.77 L	.00 L	4,900.000
05SEP01 BUY LOT 266		63,959.10	-47,786.48 L	.00 L	5,100.000
26OCT01 BUY LOT 370		33,153.60	-25,542.95 L	.00 L	2,400.000
07MAY02 BUY LOT 722		10,474.88	-6,352.45 S	.00 S	1,300.000
14MAY02 BUY LOT 737		27,366.26	-16,584.50 S	.00 S	3,400.000
693	31,546.64	32,824.34	20MAR03 25MAR03 -1,277.70	1.000000 .00	14MAY02 TO 14JUN02 4,000.000
14MAY02 BUY LOT 737		13,683.13	-275.81 S	.00 S	1,700.000
14JUN02 BUY LOT 813		12,672.08	5,467.24 S	.00 S	2,300.000
077	55,939.44	62,366.25	22MAY03 28MAY03 -6,426.81	1.000000 .00	14JUN02 TO 14JUN02 7,600.000
14JUN02 BUY LOT 813		41,872.96	14,066.48 S	.00 S	7,600.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
082	40,273.30	45,954.07	23MAY03 29MAY03 -5,680.77	1.000000 .00	14JUN02 TO 14JUN02 5,600.000
14JUN02 BUY LOT 813		30,853.76	9,419.54 S	.00 S	5,600.000
088	48,651.59	54,160.16	27MAY03 30MAY03 -5,508.57	1.000000 .00	14JUN02 TO 14JUN02 6,600.000
14JUN02 BUY LOT 813		36,363.36	12,288.23 S	.00 S	6,600.000
093	25,981.05	29,541.91	28MAY03 02JUN03 -3,560.86	1.000000 .00	14JUN02 TO 14JUN02 3,600.000
14JUN02 BUY LOT 813		19,834.56	6,146.49 S	.00 S	3,600.000
096	4,300.29	4,923.65	29MAY03 03JUN03 -623.36	1.000000 .00	19JUN02 TO 19JUN02 600.000
19JUN02 BUY LOT 010		3,767.16	533 13 S	.00 S	600.000
103	120,983.50	150,991.96	30MAY03 04JUN03 -30,008.46	1.000000 .00	19JUN02 TO 30JAN03 18,400.000
JUN02 BUY LOT 010		6,906.46	326.25 S	.00 S	1,100.000
30JAN03 BUY LOT 564		86,588.23	27,162.56 S	.00 S	17,300.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
302284104 TOTAL			500,877.37			834,659.85	-333,782.48				.00				-333,782.48
30241L109	FEI CO				COM		20MAR03	25MAR03		1.000000		22NOV02 TO 22NOV02			
		643	11,731.71			12,285.65	-553.94				.00		700.000		
	22NOV02 BUY LOT	457				12,187.35	-455.64	S			.00	S	700.000		
							07APR03	10APR03		1.000000		22NOV02 TO 25NOV02			
		737	121,330.90			122,856.55	-1,525.65				.00		7,000.000		
	22NOV02 BUY LOT	457				74,865.15	-333.31	S			.00	S	4,300.000		
	25NOV02 BUY LOT	462				48,089.70	-1,290.64	S			.00	S	2,700.000		
30241L109 TOTAL			133,062.61			135,142.20	-2,079.59				.00				-2,079.59
30249U101	FMC TECHNOLOGIES INC				COM		15JUL02	18JUL02		1.000000		20DEC01 TO 20DEC01			
		057	82,877.29			72,538.86	10,338.43				.00		4,700.000		
	20DEC01 BUY LOT	473				72,538.86	10,338.43	S			.00	S	4,700.000		
							17JUL02	22JUL02		1.000000		20DEC01 TO 20DEC01			
		120	181,826.83			155,881.38	25,945.45				.00		10,100.000		
	20DEC01 BUY LOT	473				155,881.38	25,945.45	S			.00	S	10,100.000		

STATE STREET.

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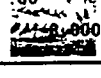
(CONTINUED)						USD - US DOLLAR									
30249U101 TOTAL			264,704.12			228,420.24	36,283.88				.00				36,283.88
303250104	FAIR ISAAC CORPORATION						01OCT02	04OCT02		1.000000		04JAN02 TO 04JAN02			
		289	109,898.62			112,524.59	-2,625.97				.00		3,400.000		
	04JAN02 BUY LOT	505				112,524.59	-2,625.97	S			.00	S	3,400.000		
							03DEC02	06DEC02		1.000000		04JAN02 TO 04JAN02			
		484	240,042.36			185,334.61	54,707.75				.00		5,600.000		
	04JAN02 BUY LOT	505				185,334.61	54,707.75	S			.00	S	5,600.000		
							17JAN03	23JAN03		1.000000		04JAN02 TO 04JAN02			
		553	346,694.62			263,108.96	83,585.66				.00		7,950.000		
	04JAN02 BUY LOT	505				263,108.96	83,585.66	L			.00	L	7,950.000		
303250104 TOTAL			696,635.60			560,968.16	135,667.44				.00				135,667.44
303726103	FAIRCHILD SEMICONDUCTOR INTL	CL A					15JUL02	18JUL02		1.000000		05JUN01 TO 05JUN01			
		061	126,171.39			127,739.86	-1,568.47				.00		5,700.000		
	05JUN01 BUY LOT	047				122,807.64	3,363.75	L			.00	L	5,700.000		
							09SEP02	12SEP02		1.000000		05JUN01 TO 28JAN02			
		221	203,579.89			432,804.02	-229,224.13				.00		19,300.000		
	05JUN01 BUY LOT	047											8,000.000		



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		172,361.60	-87,976.15 L	.00 L	
30JUN01 BUY LOT 113		132,596.01	-70,361.74 L	.00 L	5,900.000
28JAN02 BUY LOT 541		142,387.20	-85,427.03 S	.00 S	5,400.000
			11SEP02 16SEP02	1.000000	28JAN02 TO 18JUL02
227	99,513.68	204,068.21	-104,554.53	.00	9,100.000
18JUL02 BUY LOT 125		202,108.50	-103,688.38 S	.00 S	9,000.000
28JAN02 BUY LOT 541		2,636.80	-1,543.24 S	.00 S	100.000
303726103 TOTAL	429,264.96	764,612.09	-335,347.13	.00	-335,347.13
31787A101 FINISAR CORP		COM	25SEP02 30SEP02	1.000000	31OCT01 TO 11JAN02
256	41,011.74	462,446.40	-421,434.66	.00	54,000.000
31OCT01 BUY LOT 384		377,966.40	-341,511.52 S	.00 S	48,000.000
11JAN02 BUY LOT 519		84,480.00	-79,923.14 S	.00 S	6,000.000
317923100 FINISH LINE INC		CL A	15JUL02 18JUL02	1.000000	03JUL02 TO 03JUL02
068	96,537.36	111,741.19	-15,203.83	.00	6,800.000
03JUL02 BUY LOT 029		110,580.24	-14,042.88 S	.00 S	6,800.000
			19AUG02 22AUG02	1.000000	03JUL02 TO 05JUL02
201	223,991.44	338,510.07	-114,518.63	.00	20,600.000
03JUL02 BUY LOT 029		226,039.02	-74,899.16 S	.00 S	13,900.000
05JUL02 BUY LOT 033					6,700.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		113,632.00	-40,780.42 S	.00 S	
317923100 TOTAL	320,528.80	450,251.26	-129,722.46	.00	-129,722.46
318522307 FIRST AMERICAN CORP		COM	15JUL02 18JUL02	1.000000	030CT00 TO 030CT00
064	116,680.27	124,665.75	-7,985.48	.00	6,000.000
030CT00 BUY LOT 292		128,892.00	-12,211.73 L	.00 L	6,000.000
			26SEP02 010CT02	1.000000	030CT00 TO 030CT00
259	69,926.83	72,721.69	-2,794.86	.00	3,500.000
030CT00 BUY LOT 292		75,187.00	-5,260.17 L	.00 L	3,500.000
			010CT02 040CT02	1.000000	030CT00 TO 060CT00
306	90,241.27	91,421.55	-1,180.28	.00	4,400.000
030CT00 BUY LOT 292		60,149.60	-2,723.34 L	.00 L	2,800.000
060CT00 BUY LOT 304		34,493.76	-1,678.75 L	.00 L	1,600.000
			07FEB03 12FEB03	1.000000	060CT00 TO 31DEC01
576	298,244.44	282,575.70	15,668.74	.00	13,600.000
60CT00 BUY LOT 304		202,650.84	3,488.70 L	.00 L	9,400.000
31DEC01 BUY LOT 497		78,787.38	13,317.52 L	.00 L	4,200.000
			10FEB03 13FEB03	1.000000	31DEC01 TO 31DEC01
584	91,670.63	87,266.02	4,404.61	.00	4,200.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
310ECO1	BUY LOT 497		78,787.38	12,883.25 L		.00	4.200.000 L
318522307 TOTAL		666,763.44	658,650.71	8,112.73		.00	8,112.73
320960107	FIRST HEALTH GROUP CORP		COM	15JUL02	18JUL02	1.000000	18AUG00 TO 18AUG00
	089	338,525.23	187,612.20	150,913.03		.00	13.500.000
18AUG00	BUY LOT 163		187,612.20	150,913.03 L		.00	13.500.000 L
				01OCT02	04OCT02	1.000000	18AUG00 TO 18AUG00
	327	233,770.65	120,905.64	112,865.01		.00	8.700.000
18AUG00	BUY LOT 163		120,905.64	112,865.01 L		.00	8.700.000 L
				20MAR03	25MAR03	1.000000	18AUG00 TO 18AUG00
	687	75,592.62	41,691.60	33,901.02		.00	3.000.000
18AUG00	BUY LOT 163		41,691.60	33,901.02 L		.00	3.000.000 L
				25JUN03	30JUN03	1.000000	18AUG00 TO 18AUG00
	235	179,483.88	90,331.80	89,152.08		.00	6.500.000
18AUG00	BUY LOT 163		90,331.80	89,152.08 L		.00	6.500.000 L

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(CONTINUED)			USD - US DOLLAR				
320960107 TOTAL		827,372.38	440,541.24	386,831.14		.00	386,831.14
339130106	FLEMING COS INC		COM	02JUL02	08JUL02	1.000000	22FEB01 TO 22FEB01
	027	82,066.72	107,518.98	-25,452.26		.00	4.500.000
22FEB01	BUY LOT 622		107,167.50	-25,100.78 L		.00	4.500.000 L
				03JUL02	09JUL02	1.000000	22FEB01 TO 22FEB01
	031	90,464.55	126,633.47	-36,168.92		.00	5.300.000
22FEB01	BUY LOT 622		126,219.50	-35,754.95 L		.00	5.300.000 L
				05JUL02	10JUL02	1.000000	22FEB01 TO 22FEB01
	034	10,469.68	14,335.86	-3,866.18		.00	600.000
22FEB01	BUY LOT 622		14,289.00	-3,819.32 L		.00	600.000 L
				08JUL02	11JUL02	1.000000	22FEB01 TO 26FEB01
	036	204,168.02	289,106.59	-84,938.57		.00	12.100.000
22FEB01	BUY LOT 622		226,242.50	-65,945.29 L		.00	9.500.000 L
26FEB01	BUY LOT 628		64,012.26	-20,141.45 L		.00	2.600.000 L
339130106 TOTAL		387,168.97	537,594.90	-150,425.93		.00	-150,425.93
35063R100	FOUNDRY NETWORKS INC		COM	01OCT02	04OCT02	1.000000	06AUG02 TO 06AUG02
	325						8,200.000

STATE STREET.

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(CONTINUED)						USD - US DOLLAR					
			43,288.12			63,535.87			-20,247.75	.00	
06AUG02	BUY LOT	181				64,495.46			-21,207.34 S	.00 S	8,200.000
							20MAR03	25MAR03	1.000000		06AUG02 TO 06AUG02
		694	37,682.31			34,745.88			2,936.43	.00	4,500.000
06AUG02	BUY LOT	181				35,393.85			2,288.46 S	.00 S	4,500.000
							09APR03	14APR03	1.000000		06AUG02 TO 06AUG02
		756	100,349.23			97,288.46			3,060.77	.00	12,600.000
06AUG02	BUY LOT	181				99,102.78			1,246.45 S	.00 S	12,600.000
							10APR03	15APR03	1.000000		06AUG02 TO 24SEP02
		761	105,045.26			101,149.11			3,896.15	.00	13,100.000
06AUG02	BUY LOT	181				67,641.58			1,319.43 S	.00 S	8,600.000
13SEP02	BUY LOT	234				12,533.85			-505.77 S	.00 S	1,500.000
24SEP02	BUY LOT	254				20,430.30			3,625.87 S	.00 S	3,000.000
							25JUN03	30JUN03	1.000000		24SEP02 TO 31DEC02
		222	64,933.03			33,973.75			30,959.28	.00	4,400.000
24SEP02	BUY LOT	254				14,982.22			17,484.30 S	.00 S	2,200.000
31DEC02	BUY LOT	527				15,959.46			16,507.05 S	.00 S	2,200.000

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(CONTINUED)						USD - US DOLLAR					
35063R100 TOTAL			351,297.95			330,693.07			20,604.88	.00	20,604.88
36238T104	GTC BIOTHERAPEUTICS INC	COM					18JUL02	23JUL02	1.000000		20NOV00 TO 21NOV00
		130	23,826.81			385,592.68			-361,765.87	.00	22,300.000
20NOV00	BUY LOT	387				313,950.00			-294,503.90 L	.00 L	18,200.000
21NOV00	BUY LOT	389				72,284.64			-67,903.93 L	.00 L	4,100.000
36466R101	GAMESTOP CORP	CL A					16JUL02	19JUL02	1.000000		26MAR02 TO 26MAR02
		108	66,254.00			81,841.49			-15,587.49	.00	4,100.000
26MAR02	BUY LOT	628				81,897.91			-15,643.91 S	.00 S	4,100.000
							01OCT02	04OCT02	1.000000		26MAR02 TO 26MAR02
		302	79,857.59			79,845.36			12.23	.00	4,000.000
26MAR02	BUY LOT	628				79,900.40			-42.81 S	.00 S	4,000.000
							20MAR03	25MAR03	1.000000		26MAR02 TO 17APR02
		680	27,896.75			36,916.33			-9,019.58	00	2,400.000
26MAR02	BUY LOT	628				11,985.06			-5,010.87 S	.00 S	600.000
17APR02	BUY LOT	673				35,395.38			-14,472.82 S	.00 S	1,800.000
							07MAY03	12MAY03	1.000000		17APR02 TO 17APR02
		029	18,042.49			21,534.53			-3,492.04	.00	1,400.000
17APR02	BUY LOT	673									1,400.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		27.529.74	-9.487.25 L		.00 L	
				02JUN03 05JUN03	1.000000	17APR02 TO 17APR02
113	89.749.78	107.672.63	-17 922.85		.00	7.000.000
17APR02 BUY LOT 673		137.648.70	-47.898 92 L		.00 L	7 000.000
				03JUN03 06JUN03	1.000000	17APR02 TO 20DEC02
116	86.727.54	106.134.45	-19.406.91		.00	6.900.000
20DEC02 BUY LOT 511		16.184.00	5.183.66 S		.00 S	1.700.000
17APR02 BUY LOT 673		55.059.48	-19.865.70 L		.00 L	2.800.000
14MAY02 BUY LOT 736		51.651.60	-21.485.50 L		.00 L	2.400.000
				04JUN03 09JUN03	1.000000	20DEC02 TO 20DEC02
123	65.512.24	79.985.38	-14.473.14		.00	5.200.000
20DEC02 BUY LOT 511		49.504.00	16.008.24 S		.00 S	5.200.000
				05JUN03 10JUN03	1.000000	20DEC02 TO 20DEC02
132	70.415.01	86.138.10	-15.723.09		.00	5.600 000
20DEC02 BUY LOT 511		53.312.00	17.103.01 S		.00 S	5.600.000
36466R101 TOTAL						
	504.455.40	600.068.27	-95.612.87		.00	-95.612.87
372917708 GENZYME CORP		COM BIOSUGERY DIVISI		01OCT02 04OCT02	1.000000	19DEC00 TO 19DEC00
328	16.103.50	107.622.59	-91.519.09		.00	8.800.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
19DEC00 BUY LOT 473		167.774.42	-151.670.92 L		.00 L	8.800.000
				20MAR03 25MAR03	1.000000	19DEC00 TO 19DEC00
695	6.769.79	43.136.57	-36.366.78		.00	5.000.000
19DEC00 BUY LOT 473		95.326.37	-88.556.58 L		.00 L	5.000.000
372917708 TOTAL						
	22.873.29	150.759.16	-127.885.87		.00	-127.885.87
388216101 GRANT PRIDECO INC		COM		25JUN03 30JUN03	1.000000	12MAR03 TO 13MAR03
231	69.637.73	61.060.37	8.577.36		.00	5.500.000
12MAR03 BUY LOT 622		55.109.58	9.463.59 S		.00 S	5.100.000
13MAR03 BUY LOT 627		4.356.24	708.32 S		.00 S	400.000
413086109 HARMAN INTL INDS INC NEW		COM		12MAR03 17MAR03	1.000000	08OCT02 TO 08OCT02
621	10.519.68	9.610.00	909.68		.00	200.000
08OCT02 BUY LOT 353		9.610.00	909.68 S		.00 S	200.000
				20MAR03 25MAR03	1.000000	08OCT02 TO 08OCT02
637	29.940.09	24.025.00	5.915.09		00	500.000
08OCT02 BUY LOT 353		24.025.00	5.915.09 S		.00 S	500.000
				09APR03 14APR03	1.000000	08OCT02 TO 08OCT02
752	6.299.40	4.805.00	1.494.40		.00	400.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR				
	0CT02 BUY LOT 353		4,805.00	1,494.40 S		.00 S	100.000
					11APR03 16APR03	1.000000	080CT02 TO 080CT02
	763	25,178.82	19,220.00	5,958.82		.00	400.000
	080CT02 BUY LOT 353		19,220.00	5,958.82 S		.00 S	400.000
					14APR03 17APR03	1.000000	080CT02 TO 080CT02
	765	25,089.74	19,220.00	5,869.74		.00	400.000
	080CT02 BUY LOT 353		19,220.00	5,869.74 S		.00 S	400.000
					25JUN03 30JUN03	1.000000	080CT02 TO 080CT02
	192	76,146.43	48,050.00	28,096.43		.00	1,000.000
	080CT02 BUY LOT 353		48,050.00	28,096.43 S		.00 S	1,000.000
413086109	TOTAL	173,174.16	124,930.00	48,244.16		.00	48,244.16
413875105	HARRIS CORP DEL COM				15JUL02 18JUL02	1.000000	05MAR02 TO 05MAR02
	049	106,227.90	113,068.57	-6,840.67		.00	3,100.000
	05MAR02 BUY LOT 603		112,969.27	-6,741.37 S		.00 S	3,100.000
					010CT02 040CT02	1.000000	05MAR02 TO 05MAR02
	276	73,230.73	80,242.21	-7,011.48		.00	2,200.000
	05MAR02 BUY LOT 603						2,200.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR				
			80,171.74	-6,941.01 S		.00 S	
					20MAR03 25MAR03	1.000000	05MAR02 TO 05MAR02
	646	23,068.26	29,178.99	-6,110.73		.00	800.000
	05MAR02 BUY LOT 603		29,153.36	-6,085.10 L		.00 L	800.000
					25JUN03 30JUN03	1.000000	05MAR02 TO 05MAR02
	201	56,544.35	65,652.72	-9,108.37		.00	1,800.000
	05MAR02 BUY LOT 603		65,595.06	-9,050.71 L		.00 L	1,800.000
413875105	TOTAL	259,071.24	288,142.49	-29,071.25		.00	-29,071.25
416906105	HARVARD BIOSCIENCE INC COM				15JUL02 18JUL02	1.000000	26JUN02 TO 26JUN02
	095	102,815.37	96,306.83	6,508.54		.00	19,000.000
	26JUN02 BUY LOT 017		95,760.00	7,055.37 S		.00 S	19,000.000
					16JUL02 19JUL02	1.000000	26JUN02 TO 26JUN02
	112	66,350.75	61,332.24	5,018.51		.00	12,100.000
	26JUN02 BUY LOT 017		60,984.00	5,366.75 S		.00 S	12,100.000
					010CT02 040CT02	1.000000	26JUN02 TO 26JUN02
	341	44,206.94	75,524.83	-31,317.89		.00	14,900.000
	26JUN02 BUY LOT 017		75,096.00	-30,889.06 S		.00 S	14,900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		489	7,107.78			10,137.56	05DEC02	10DEC02	1.000000	26JUN02 TO 26JUN02	2.000.000		-3,029.78	.00	
	26JUN02 BUY LOT	017				10,080.00					2.000.000		-2,972.22 S	.00 S	
		500	42,159.71			67 414.78	12DEC02	17DEC02	1.000000	26JUN02 TO 27JUN02	13.300.000		-25,255.07	.00	
	26JUN02 BUY LOT	017				26,208.00					5.200.000		-9,724.50 S	.00 S	
	27JUN02 BUY LOT	019				41,293.80					8.100.000		-15,617.59 S	.00 S	
		504	142,641.66			224,546.96	13DEC02	18DEC02	1.000000	27JUN02 TO 27JUN02	44.300.000		-81,905.30	.00	
	27JUN02 BUY LOT	019				225,841.40					44.300.000		-83,199.74 S	.00 S	
416906105 TOTAL			405,282.21			535,263.20							-129,980.99	.00	-129,980.99
431294107	HILB ROGAL + HAMILTON CO				COM		01JUL02	05JUL02	1.000000	10APR01 TO 10APR01					
		025	254,244.65			97,861.12					5.600.000		156,383.53	.00	
	10APR01 BUY LOT	720				97,861.12					5.600.000		156,383.53 L	.00 L	
		136	78,760.01			36,697.92	17JUL02	22JUL02	1.000000	10APR01 TO 10APR01	2.100.000		42,062.09	.00	
	10APR01 BUY LOT	720				36,697.92					2.100.000		42,062.09 L	.00 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		273	65,438.98			27,960.32	01OCT02	04OCT02	1.000000	10APR01 TO 10APR01	1.600.000		37,478.66	.00	
	10APR01 BUY LOT	720				27,960.32					1.600.000		37,478.66 L	.00 L	
		641	19,022.42			10,485.12	20MAR03	25MAR03	1.000000	10APR01 TO 10APR01	600.000		8,537.30	.00	
	10APR01 BUY LOT	720				10,485.12					600.000		8,537.30 L	.00 L	
		203	68,469.79			47,297.30	25JUN03	30JUN03	1.000000	10APR01 TO 10APR01	2.000.000		21,172.49	.00	
	10APR01 BUY LOT	720				34,950.40					2.000.000		33,519.39 L	.00 L	
431294107 TOTAL			485,935.85			220,301.78							265,634.07	.00	265,634.07
436141105	HOLLYWOOD ENTMT CORP				COM		15JUL02	18JUL02	1.000000	27AUG01 TO 27AUG01					
		076	133,851.63			114,309.71					8.400.000		19,541.92	.00	
	27AUG01 BUY LOT	242				101,151.96					8.400.000		32,699.67 S	.00 S	
		318	93,982.44			87,688.56	01OCT02	04OCT02	1.000000	27AUG01 TO 27AUG01	6.400.000		6,293.88	.00	
	27AUG01 BUY LOT	242				77,068.16					6.400.000		16,914.28 L	.00 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR			
		483	79,697.66	58,915.75	03DEC02 06DEC02 20,781.91	1.000000 .00	27AUG01 TO 27AUG01 4,300.000
27AUG01	BUY LOT 242			51,780.17	27,917.49 L	.00 L	4,300.000
		672	28,631.73	24,662.41	20MAR03 25MAR03 3,969.32	1.000000 .00	27AUG01 TO 06DEC01 1,800.000
27AUG01	BUY LOT 242			1,204.19	386.46 L	.00 L	100.000
010CT01	BUY LOT 313			3,617.10	1,154.85 L	.00 L	300.000
06DEC01	BUY LOT 454			19,662.86	2,606.27 L	.00 L	1,400.000
		233	102,657.58	82,208.02	25JUN03 30JUN03 20,449.56	1.000000 .00	06DEC01 TO 06DEC01 6,000.000
06DEC01	BUY LOT 454			84,269.40	18,388.18 L	.00 L	6,000.000
436141105	TOTAL		438,821.04	367,784.45	71,036.59	.00	71,036.59
44332P101	HUB INTL LTD	211	50,920.51	COM 43,800.00	25JUN03 30JUN03 7,120.51	1.000000 .00	06MAY03 TO 06MAY03 3,000.000
06MAY03	BUY LOT 013			43,800.00	7,120.51 S	.00 S	3,000.000
445658107	HUNT J B TRANS SVCS INC	652	27,849.66	COM 28,831.15	20MAR03 25MAR03 -981.49	1.000000 .00	02DEC02 TO 02DEC02 1,000.000
02DEC02	BUY LOT 480						1,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			USD - US DOLLAR			
				28,722.90	-873.24 S	.00 S	
		138	292,212.52	224,883.00	06JUN03 11JUN03 67,329.52	1.000000 .00	02DEC02 TO 02DEC02 7,800.000
02DEC02	BUY LOT 480			224,038.62	68,173.90 S	.00 S	7,800.000
		145	130,691.15	103,792.16	09JUN03 12JUN03 26,898.99	1.000000 .00	02DEC02 TO 31DEC02 3,600.000
02DEC02	BUY LOT 480			34,467.48	9,096.24 S	.00 S	1,200.000
03DEC02	BUY LOT 482			8,549.49	2,341.44 S	.00 S	300.000
31DEC02	BUY LOT 533			61,727.82	14,508.68 S	.00 S	2,100.000
445658107	TOTAL		450,753.33	357,506.31	93,247.02	.00	93,247.02
451906101	IDENTIX INC	340	83,220.05	102,900.00	010CT02 040CT02 -19 679.95	1.000000 .00	17DEC01 TO 17DEC01 14,700.000
17DEC01	BUY LOT 469			102,900.00	-19,679.95 S	.00 S	14,700.000
		696	24,667 75	35,000.00	20MAR03 25MAR03 -10,332.25	1.000000 .00	17DEC01 TO 17DEC01 5,000.000
17DEC01	BUY LOT 469			35,000.00	-10,332.25 L	.00 L	5,000.000
		248	106,023.80	112,000.00	25JUN03 30JUN03 -5,976.20	1.000000 .00	17DEC01 TO 17DEC01 16,800.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
17DEC01 BUY LOT 469		112,000.00	-5 976.20 L	.00 L	16,000.000
451906101 TOTAL	213,911.60	249,900.00	-35,988.40	.00	-35,988.40
451923106 ILEX ONCOLOGY INC	COM		15JUL02 18JUL02	1.000000	31JUL00 TO 31JUL00
072	77,133.86	342,000.00	-264,866.14	.00	7,600.000
31JUL00 BUY LOT 062		342,000.00	-264,866.14 L	.00 L	7,600.000
			01OCT02 04OCT02	1.000000	31JUL00 TO 31JUL00
295	16,511.97	162,000.00	-145,488.03	.00	3,600.000
31JUL00 BUY LOT 062		162,000.00	-145,488.03 L	.00 L	3,600.000
			20MAR03 25MAR03	1.000000	31JUL00 TO 31JUL00
657	9,885.66	53,688.75	-43,803.09	.00	1,200.000
31JUL00 BUY LOT 062		54,000.00	-44,114.34 L	.00 L	1,200.000
			25JUN03 30JUN03	1.000000	31JUL00 TO 31JUL00
210	59,072.32	124,837.27	-65,764.95	.00	3,000.000
31JUL00 BUY LOT 062		135,000.00	-75,927.68 L	.00 L	3,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
451923106 TOTAL	162,603.81	682,526.02	-519,922.21	.00	-519,922.21
452907108 IMMUNOMEDICS INC	COM		01OCT02 04OCT02	1.000000	31JUL00 TO 31JUL00
317	35,629.01	195,992.64	-160,363.63	.00	5,900.000
31JUL00 BUY LOT 016		203,572.39	-167,943.38 L	.00 L	5,900.000
			20MAR03 25MAR03	1.000000	31JUL00 TO 31JUL00
678	6,240.79	69,760.09	-63,519.30	.00	2,100.000
31JUL00 BUY LOT 016		72,457.97	-66,217.18 L	.00 L	2,100.000
452907108 TOTAL	41,869.80	265,752.73	-223,882.93	.00	-223,882.93
453235103 INAMED CORP	COM		01JUL02 05JUL02	1.000000	27MAR02 TO 27MAR02
024	58,397.83	88,759.55	-30,361.72	.00	2,800.000
27MAR02 BUY LOT 629		88,620.00	-30,222.17 S	.00 S	2,800.000
			02JUL02 08JUL02	1.000000	27MAR02 TO 27MAR02
028	102,622.28	171,179.14	-68,556.86	.00	5,400.000
27MAR02 BUY LOT 629		170,910.00	-68,287.72 S	.00 S	5,400.000
			01OCT02 04OCT02	1.000000	27MAR02 TO 27MAR02
303	96,469.40	98,099.01	-1,629.61	.00	4,200.000
27MAR02 BUY LOT 629					4,200.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		132.930.00	-36.460.60 S		.00 S	
				20MAR03 25MAR03	1.000000	27MAR02 TO 27MAR02
673	59.575.14	42.797.23	16.777.91		.00	1.800.000
27MAR02 BUY LOT 629		56.970.00	2.605.14 S		.00 S	1.800.000
				25JUN03 30JUN03	1.000000	27MAR02 TO 12JUL02
217	211.212.50	95.104.96	116.107.54		.00	4.000.000
12JUL02 BUY LOT 046		1.488.50	3.791.81 S		.00 S	100.000
27MAR02 BUY LOT 629		88.620.00	59.228.75 L		.00 L	2.800.000
10APR02 BUY LOT 661		6.221.50	4.339.13 L		.00 L	200.000
06MAY02 BUY LOT 718		29.495.61	18.027.20 L		.00 L	900.000
453235103 TOTAL						
	528.277.15	495.939.89	32.337.26		.00	32.337.26
458683109 INTERGRAPH CORP		COM		15JUL02 18JUL02	1.000000	15FEB01 TO 15FEB01
088	207.173.82	120.641.76	86.532.06		.00	13.400.000
15FEB01 BUY LOT 608		107.200.00	99.973.82 L		.00 L	13.400.000
				06AUG02 09AUG02	1.000000	15FEB01 TO 15FEB01
179	8.113.50	4.501.56	3.611.94		.00	500.000
15FEB01 BUY LOT 608		4.000.00	4.113.50 L		.00 L	500.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
				26SEP02 01OCT02	1.000000	15FEB01 TO 15FEB01
257	10.007.21	5.401.87	4.605.34		.00	600.000
15FEB01 BUY LOT 608		4.800.00	5.207.21 L		.00 L	600.000
				01OCT02 04OCT02	1.000000	15FEB01 TO 15FEB01
329	149.026.89	80.127.74	68.899.15		.00	8.900.000
15FEB01 BUY LOT 608		71.200.00	77.826.89 L		.00 L	8.900.000
				20MAR03 25MAR03	1.000000	15FEB01 TO 20FEB01
689	56.209.36	27.909.66	28.299.70		.00	3.100.000
15FEB01 BUY LOT 608		12.000.00	15.198.08 L		.00 L	1.500.000
20FEB01 BUY LOT 617		12.700.00	16.311.28 L		.00 L	1.600.000
				25JUN03 30JUN03	1.000000	20FEB01 TO 20FEB01
234	129.472.12	54.018.70	75.453.42		.00	6.000.000
20FEB01 BUY LOT 617		47.625.00	81.847.12 L		.00 L	6.000.000
				26JUN03 01JUL03	1.000000	20FEB01 TO 20FEB01
252	42.972.38	18.006.23	24.966.15		.00	2.000 000
20FEB01 BUY LOT 617		15.875.00	27.097.38 L		.00 L	2.000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
458683109 TOTAL	602,975.28	310,607.52	292,367.76		.00	292,367.76
480074103 JONES APPAREL GROUP INC		COM	15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
086	425,643.56	128,358.03	297,285.53		.00	13,000.000
31JUL00 BUY LOT 020		128,358.03	297,285.53 L		.00 L	13,000.000
			010CT02	040CT02	1.000000	31JUL00 TO 31JUL00
337	335,430.38	111,572.75	223,857.63		.00	11,300.000
31JUL00 BUY LOT 020		111,572.75	223,857.63 L		.00 L	11,300.000
			20MAR03	25MAR03	1.000000	31JUL00 TO 31JUL00
691	108,523.96	37,520.04	71,003.92		.00	3,800.000
31JUL00 BUY LOT 020		37,520.04	71,003.92 L		.00 L	3,800.000
			25JUN03	30JUN03	1.000000	31JUL00 TO 31JUL00
238	211,738.25	72,077.97	139,660.28		.00	7,300.000
31JUL00 BUY LOT 020		72,077.97	139,660.28 L		.00 L	7,300.000
480074103 TOTAL	1,081,336.15	349,528.79	731,807.36		.00	731,807.36
488044108 KELLWOOD CO		COM	25JUN03	30JUN03	1.000000	30MAY03 TO 30MAY03
213	103,751.09	103,538.44	212.65		.00	800.000
30MAY03 BUY LOT 101						800.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		98,337.36	5,413.73 S		.00 S	
500600101 KOPIN CORP		COM	010CT02	040CT02	1.000000	11JAN02 TO 11JAN02
334	35,865.30	113,458.59	-77,593.29		.00	10,700.000
11JAN02 BUY LOT 521		137,883.41	-102,018.11 S		.00 S	10,700.000
			20MAR03	25MAR03	1.000000	11JAN02 TO 11JAN02
698	29,102.31	46,471.60	-17,369.29		.00	5,600.000
11JAN02 BUY LOT 521		72,163.28	-43,060.97 L		.00 L	5,600.000
			25JUN03	30JUN03	1.000000	11JAN02 TO 11JAN02
240	57,609.28	82,985.00	-25,375.72		.00	10,000.000
11JAN02 BUY LOT 521		128,863.00	-71,253.72 L		.00 L	10,000.000
500600101 TOTAL	122,576.89	242,915.19	-120,338.30		.00	-120,338.30
502392103 LTX CORP		COM	15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
087	145,988.35	139,034.25	6,954.10		.00	13,300.000
31JUL00 BUY LOT 022		110,683.93	35,304.42 L		.00 L	13,300.000
			010CT02	040CT02	1.000000	31JUL00 TO 31JUL00
339	54,893.12	127,142.65	-72,249.53		.00	12,400.000
31JUL00 BUY LOT 022		103,194.04	-48,300.92 L		.00 L	12,400.000

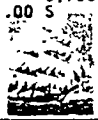
STATE STREET

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	697	28,178.17	48,797.54	20MAR03 25MAR03 -20,619.37	1.000000 .00	31JUL00 TO 31JUL00 5,100.000
	31JUL00 BUY LOT 022		42,442.71	-14,264.54 L	.00 L	5,100.000
	244	98,524.57	106,593.49	25JUN03 30JUN03 -8,068.92	1.000000 .00	31JUL00 TO 02OCT00 11,700.000
	31JUL00 BUY LOT 022		82,388.79	978.15 L	.00 L	9,900.000
	02OCT00 BUY LOT 289		33,849.18	-18,691.55 L	.00 L	1,800.000
	502392103 TOTAL	327,584.21	421,567.93	-93,983.72	.00	-93,983.72
53219L109	LIFEPOINT HOSPS INC COM			15JUL02 18JUL02	1.000000	31JUL00 TO 31JUL00
	114	127,453.67	62,999.58	64,454.09	.00	4,100.000
	31JUL00 BUY LOT 079		47,799.97	79,653.70 L	.00 L	4,100.000
	300	121,870.15	59,926.43	01OCT02 04OCT02 61,943.72	1.000000 .00	31JUL00 TO 31JUL00 3,900.000
	31JUL00 BUY LOT 079		45,468.27	76,401.88 L	.00 L	3,900.000
	663	29,302.15	19,975.48	20MAR03 25MAR03 9,326.67	1.000000 .00	31JUL00 TO 31JUL00 1,300.000
	31JUL00 BUY LOT 079		15,156.09	14,146.06 L	.00 L	1,300.000

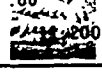
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	209	60,046.26	43,024.10	25JUN03 30JUN03 17,022.16	1.000000 .00	31JUL00 TO 31JUL00 2,800.000
	31JUL00 BUY LOT 079		32,643.89	27,402.37 L	.00 L	2,800.000
	53219L109 TOTAL	338,672.23	185,925.59	152,746.64	.00	152,746.64
564563104	MANTECH INTL CORP CL A			20MAR03 25MAR03	1.000000	19DEC02 TO 19DEC02
	658	14,158.85	21,736.80	-7,577.95	.00	1,200.000
	19DEC02 BUY LOT 509		21,736.80	-7,577.95 S	.00 S	1,200.000
	207	45,424.86	45,285.00	25JUN03 30JUN03 139.86	1.000000 .00	19DEC02 TO 19DEC02 2,500.000
	19DEC02 BUY LOT 509		45,285.00	139.86 S	.00 S	2,500.000
	564563104 TOTAL	59,583.71	67,021.80	-7,438.09	.00	-7,438.09
572901106	MARTEK BIOSCIENCES CORP COM			01MAY03 06MAY03	1.000000	15APR03 TO 15APR03
	805	147,904.91	136,125.00	11,779.91	.00	4,500.000
	15APR03 BUY LOT 772		136,125.00	11,779.91 S	.00 S	4,500.000
58047P107	MCG CAP CORP COM			16SEP02 19SEP02	1.000000	11JUN02 TO 11JUN02
	238	12,695.61	14,400.00	-1,704.39	.00	800.000
	11JUN02 BUY LOT 801					800.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
				14,400.00	-1,704.39 S		.00 S	
11JUN02	BUY LOT	801		46,800.00	-5,661.45 S		.00 S	2,600.000
		240			16SEP02	19SEP02	1.000000	11JUN02 TO 11JUN02
			41,138.55	46,800.00	-5,661.45		.00	2,600.000
				*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
		244			17SEP02	20SEP02	1.000000	11JUN02 TO 11JUN02
			23,689.98	27,000.00	-3,310.02		.00	1,500.000
11JUN02	BUY LOT	801		27,000.00	-3,310.02 S		.00 S	1,500.000
		247			18SEP02	23SEP02	1.000000	11JUN02 TO 11JUN02
			4,576.21	5,400.00	-823.79		.00	300.000
11JUN02	BUY LOT	801		5,400.00	-823.79 S		.00 S	300.000
		274			01OCT02	04OCT02	1.000000	11JUN02 TO 11JUN02
			20,576.33	28,800.00	-8,223.67		.00	1,600.000
11JUN02	BUY LOT	801		28,800.00	-8,223.67 S		.00 S	1,600.000
		447			21NOV02	26NOV02	1.000000	11JUN02 TO 11JUN02
			67,667.95	120,600.00	-52,932.05		.00	6,700.000
11JUN02	BUY LOT	801		120,600.00	-52,932.05 S		.00 S	6,700.000


STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR				
58047P107 TOTAL								
			170,344.63	243,000.00	-72,655.37		.00	-72,655.37
58404W109	MEDCATH CORP		COM		15JUL02	18JUL02	1.000000	24JUL01 TO 24JUL01
		079						
			142,624.89	245,000.00	-102,375.11		.00	9,800.000
24JUL01	BUY LOT	166		245,000.00	-102,375.11 S		.00 S	9,800.000
		143			22JUL02	25JUL02	1.000000	24JUL01 TO 24JUL01
			121,818.79	192,500.00	-70,681.21		.00	7,700.000
24JUL01	BUY LOT	166		192,500.00	-70,681.21 S		.00 S	7,700.000
		147			23JUL02	26JUL02	1.000000	24JUL01 TO 24JUL01
			36,683.89	57,500.00	-20,816.11		.00	2,300.000
24JUL01	BUY LOT	166		57,500.00	-20,816.11 S		.00 S	2,300.000
		168			31JUL02	05AUG02	1.000000	24JUL01 TO 24JUL01
			61,981.99	97,500.00	-35,518.01		.00	3,900.000
24JUL01	BUY LOT	166		97,500.00	-35,518.01 L		.00 L	3,900.000
58404W109 TOTAL								
			363,109.56	592,500.00	-229,390.44		.00	-229,390.44
58446K105	MEDIACOM COMMUNICATIONS CORP		CL A		01OCT02	04OCT02	1.000000	28SEP01 TO 28SEP01
		336						11,200.000
			57,468.81	97,821.36	-40,352.55		.00	
28SEP01	BUY LOT	308						11,200.000


STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		146,502.72	-89,033.91 L		.00 L	
				20MAR03 25MAR03	1.000000	28SEP01 TO 28SEP01
692	33,590.22	33,189.39	400.83		.00	3,800.000
28SEP01 BUY LOT 308		49,706.28	-16,116.06 L		.00 L	3,800.000
				25JUN03 30JUN03	1.000000	28SEP01 TO 28SEP01
239	69,767.20	63,781.94	5,985.26		.00	7,300.000
28SEP01 BUY LOT 308		95,488.38	-25,721.18 L		.00 L	7,300.000
58446K105 TOTAL	160,826.23	194,792.69	-33,966.46		.00	-33,966.46
594901100 MICROS SYS INC	COM			15JUL02 18JUL02	1.000000	24AUG01 TO 29AUG01
056	108,474.38	117,075.83	-8,601.45		.00	4,600.000
24AUG01 BUY LOT 240		111,444.30	-5,328.06 S		.00 S	4,500.000
29AUG01 BUY LOT 250		2,522.38	-164.24 S		.00 S	100.000
				26AUG02 29AUG02	1.000000	29AUG01 TO 29AUG01
208	13,125.30	12,725.63	399.67		.00	500.000
29AUG01 BUY LOT 250		12,611.90	513.40 S		.00 S	500.000
				11SEP02 16SEP02	1.000000	29AUG01 TO 29AUG01
225	28,165.09	27,996.40	168.69		.00	1,100.000
29AUG01 BUY LOT 250						1,100.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		27,746.18	418.91 L		.00 L	
				16SEP02 19SEP02	1.000000	29AUG01 TO 29AUG01
237	10,166.05	10,180.51	-14.46		.00	400.000
29AUG01 BUY LOT 250		10,089.52	76.53 L		.00 L	400.000
				01OCT02 04OCT02	1.000000	29AUG01 TO 29AUG01
278	55,489.44	61,083.04	-5,593.60		.00	2,400.000
29AUG01 BUY LOT 250		60,537.12	-5,047.68 L		.00 L	2,400.000
				20MAR03 25MAR03	1.000000	29AUG01 TO 29AUG01
651	20,692.53	22,906.14	-2,213.61		.00	900.000
29AUG01 BUY LOT 250		22,701.42	-2,008.89 L		.00 L	900.000
				25JUN03 30JUN03	1.000000	29AUG01 TO 29AUG01
195	49,850.61	38,176.90	11,673.71		.00	1,500.000
29AUG01 BUY LOT 250		37,835.70	12,014.91 L		.00 L	1,500.000
594901100 TOTAL	285,963.40	290,144.45	-4,181.05		.00	-4,181.05
59148104 MIDWAY GAMES INC	COM			01OCT02 04OCT02	1.000000	15JUN01 TO 15JUN01
323	42,303.21	119,558.42	-77,255.21		.00	7,900.000
15JUN01 BUY LOT 070		119,752.94	-77,449.73 L		.00 L	7,900.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
380	33,600.59	118,045.03	-84,444.44	24OCT02 29OCT02	1.000000 .00	15JUN01 TO 15JUN01 7,800.000
15JUN01 BUY LOT 070		118,237.08	-84,636.49 L		.00 L	7,800.000
382	26,135.20	99,884.25	-73,749.05	25OCT02 30OCT02	1.000000 .00	15JUN01 TO 15JUN01 6,600.000
15JUN01 BUY LOT 070		100,046.76	-73,911.56 L		.00 L	6,600.000
384	22,695.86	87,777.07	-65,081.21	28OCT02 31OCT02	1.000000 .00	15JUN01 TO 15JUN01 5,800.000
15JUN01 BUY LOT 070		87,919.88	-65,224.02 L		.00 L	5,800.000
388	45,821.23	171,013.95	-125,192.72	30OCT02 04NOV02	1.000000 .00	15JUN01 TO 17SEP01 11,300.000
15JUN01 BUY LOT 070		130,363.96	-95,491.17 L		.00 L	8,600.000
22JUN01 BUY LOT 086		33,555.06	-24,634.11 L		.00 L	2,200.000
17SEP01 BUY LOT 280		6,275.00	-4,247.51 L		.00 L	500.000
598148104 TOTAL	170,556.09	596,278.72	-425,722.63		.00	-425,722.63
604675108 MIRANT CORP		COM		25JUN03 30JUN03	1.000000	06MAY03 TO 06MAY03
246	36,262.77	45,003.69	-8,740.92		.00	14,600.000
06MAY03 BUY LOT 009						400.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
06MAY03 BUY LOT 014		4,396.00	-894.77 S		.00 S	13,100.000
		41,744.46	-8,982.92 S		.00 S	
63910B102 NAUTILUS GROUP INC		COM		15JUL02 18JUL02	1.000000	06JUN02 TO 06JUN02
050	86,175.32	109,645.77	-23,470.45		.00	3,200.000
06JUN02 BUY LOT 784		110,354.56	-24,179.24 S		.00 S	3,200.000
263	161,184.99	280,967.28	-119,782.29	30SEP02 03OCT02	1.000000 .00	06JUN02 TO 07JUN02 8,200.000
06JUN02 BUY LOT 784		62,074.44	-26,692.37 S		.00 S	1,800.000
07JUN02 BUY LOT 789		218,512.64	-92,709.72 S		00 S	6,400.000
345	51,838.16	92,513.61	-40,675.45	01OCT02 04OCT02	1.000000 .00	07JUN02 TO 07JUN02 2,700.000
07JUN02 BUY LOT 789		92,185.02	-40,345.86 S		.00 S	2,700.000
63910B102 TOTAL	299,198.47	483,126.66	-183,928.19		.00	-183,928.19
64065P102 NEOWARE SYSTEMS INC		COM		20MAR03 25MAR03	1.000000	25FEB03 TO 25FEB03
668	22,131.38	19,649.49	2,481.89		.00	1,500.000
25FEB03 BUY LOT 601		19,625.85	2,505.53 S		.00 S	1,500.000
728	154,333.68	221,384.21	-67,050.53	04APR03 09APR03	1.000000 .00	25FEB03 TO 27FEB03 16,000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
27FEB03 BUY LOT 601		78,503.40	-23,710.38 S		.00 S	6,000.000
27FEB03 BUY LOT 605		142,904.45	-43,363.79 S		.00 S	10,900.000
64065P102 TOTAL	176,465.06	241,033.70	-64,568.64		.00	-64,568.64
640938106 NETWORKS ASSOCS INC COM				20MAR03 25MAR03	1.000000	04NOV02 TO 04NOV02
674	29,644.38	30,853.50	-1,209.12		.00	1,800.000
04NOV02 BUY LOT 406		31,626.90	-1,982.52 S		.00 S	1,800.000
				25JUN03 30JUN03	1.000000	04NOV02 TO 04NOV02
223	56,866.45	75,419.67	-18,553.22		.00	4,400.000
04NOV02 BUY LOT 406		77,310.20	-20,443.75 S		.00 S	4,400.000
640938106 TOTAL	86,510.83	106,273.17	-19,762.34		.00	-19,762.34
670008101 NOVELLUS SYS INC COM				18JUL02 23JUL02	1.000000	31JUL00 TO 31JUL00
124	196,326.24	151,064.86	45,261.38		.00	6,400.000
31JUL00 BUY LOT 025		151,064.86	45,261.38 L		.00 L	6,400.000
682128103 OMNIVISION TECHNOLOGIES INC COM				15JUL02 18JUL02	1.000000	03APR02 TO 03APR02
077	89,976.49	103,811.50	-13,835.01		.00	8,600.000
03APR02 BUY LOT 644		77,423.36	-10,464.11 S		.00 S	6,400.000
03APR02 BUY LOT 649						2,200.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		26,546.96	-3,529.72 S		.00 S	
				16JUL02 19JUL02	1.000000	03APR02 TO 03APR02
109	68,369.17	73,633.73	-5,264.56		.00	6,100.000
03APR02 BUY LOT 649		73,607.48	-5,238.31 S		.00 S	6,100.000
				01OCT02 04OCT02	1.000000	03APR02 TO 03APR02
321	47,466.72	83,049.39	-35,582.67		.00	7,200.000
03APR02 BUY LOT 649		86,880.96	-39,414.24 S		.00 S	7,200.000
				21NOV02 26NOV02	1.000000	03APR02 TO 03APR02
446	88,666.94	62,287.04	26,379.90		.00	5,400.000
03APR02 BUY LOT 649		65,160.72	23,506.22 S		.00 S	5,400.000
				05MAR03 10MAR03	1.000000	03APR02 TO 03APR02
613	32,049.64	19,608.88	12,440.76		.00	1,700.000
03APR02 BUY LOT 649		20,513.56	11,536.08 S		.00 S	1,700.000
				06MAR03 11MAR03	1.000000	03APR02 TO 03APR02
615	89,602.25	55,366.26	34,235.99		.00	4,800.000
03APR02 BUY LOT 649		57,920.64	31,681.61 S		.00 S	4,800.000
				18MAR03 21MAR03	1.000000	03APR02 TO 03APR02
633	25,659.14	12,688.10	12,971.04		.00	1,100.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR								
03APR02	BUY LOT	649				13,273.48			12,385.66		.00	1,100.000 S		
		773	163,040.30			74,975.14	17APR03	23APR03	88,065.16	1.000000	.00	03APR02 TO 03APR02 6,500.000		
03APR02	BUY LOT	649				78,434.20			84,606.10		.00	6,500.000 L		
		775	15,381.77			6,920.78	21APR03	24APR03	8,460.99	1.000000	.00	03APR02 TO 03APR02 600.000		
03APR02	BUY LOT	649				7,240.08			8,141.69		.00	600.000 L		
		085	30,256.58			10,381.17	27MAY03	30MAY03	19,875.41	1.000000	.00	03APR02 TO 03APR02 900.000		
03APR02	BUY LOT	649				10,860.12			19,396.46		.00	900.000 L		
		197	49,688.71			18,455.42	25JUN03	30JUN03	31,233.29	1.000000	.00	03APR02 TO 03APR02 1,600.000		
03APR02	BUY LOT	649				19,306.88			30,381.83		.00	1,600.000 L		
682128103	TOTAL		700,157.71			521,177.41			178,980.30		.00			178,980.30
68243Q106	FLOWERS COM INC				CL A		15JUL02	18JUL02	1.000000			310CT01 TO 310CT01		
		102	118,048.92			127,986.42			-9,937.50		.00	12,500.000		
310CT01	BUY LOT	382										12,500.000		

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR								
						128,125.00			-10,076.08		.00	S		
		319	39,607.84			66,552.94	01OCT02	04OCT02	-26,945.10	1.000000	.00	310CT01 TO 310CT01 6,500.000		
310CT01	BUY LOT	382				66,625.00			-27,017.16		.00	6,500.000 S		
		537	152,941.36			267,235.64	31DEC02	06JAN03	-114,294.28	1.000000	.00	310CT01 TO 14NOV01 26,100.000		
310CT01	BUY LOT	382				216,275.00			-92,632.75		.00	21,100.000 L		
14NOV01	BUY LOT	408				50,750.00			-21,450.89		.00	5,000.000 L		
68243Q106	TOTAL		310,598.12			461,775.00			-151,176.88		.00			-151,176.88
69039R100	OVERTURE SVCS INC				COM		15JUL02	18JUL02	1.000000			290CT01 TO 290CT01		
		066	143,350.91			163,875.67			-20,524.76		.00	6,300.000		
290CT01	BUY LOT	375				166,746.51			-23,395.60		.00	6,300.000 S		
		307	111,180.78			122,256.45	01OCT02	04OCT02	-11,075.67	1.000000	.00	290CT01 TO 290CT01 4,700.000		
290CT01	BUY LOT	375				124,398.19			-13,217.41		.00	4,700.000 S		
		549	70,942.24			67,631.23	15JAN03	21JAN03	3,311.01	1.000000	.00	290CT01 TO 290CT01 2,600.000		
290CT01	BUY LOT	375										2,600.000		

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		68,816.02	2,126.22 L	.00 L	
			16JAN03 22JAN03	1.000000	29OCT01 TO 29OCT01
550	110,636.00	109,250.45	1,385.55	.00	4,200.000
29OCT01 BUY LOT 375		111,164.34	-528.34 L	.00 L	4,200.000
			20MAR03 25MAR03	1.000000	29OCT01 TO 29OCT01
648	13,097.68	20,809.61	-7,711.93	.00	800.000
29OCT01 BUY LOT 375		21,174.16	-8,076.48 L	.00 L	800.000
			05MAY03 08MAY03	1.000000	29OCT01 TO 13NOV01
008	126,777.13	288,733.32	-161,956.19	.00	11,100.000
29OCT01 BUY LOT 375		21,174.16	-12,037.07 L	.00 L	800.000
12NOV01 BUY LOT 403		145,716.00	-77,187.82 L	.00 L	6,000.000
13NOV01 BUY LOT 405		113,367.35	-64,255.49 L	.00 L	4,300.000
69039R100 TOTAL					
	575,984.74	772,556.73	-196,571.99	.00	-196,571.99
693282105 PDF SOLUTIONS INC	COM		18JUL02 23JUL02	1.000000	19NOV01 TO 19NOV01
132	7,788.96	19,920.00	-12,131.04	.00	1,200.000
19NOV01 BUY LOT 418		19,920.00	-12,131.04 S	.00 S	1,200.000
			24JUL02 29JUL02	1.000000	19NOV01 TO 19NOV01
152	64,366.04	179,280.00	-114,913.96	.00	10,800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
19NOV01 BUY LOT 418		179,280.00	-114,913.96 S	.00 S	10,800.000
			02AUG02 09AUG02	1.000000	19NOV01 TO 19NOV01
184	38,725.07	124,500.00	-85,774.93	.00	7,500.000
19NOV01 BUY LOT 418		124,500.00	-85,774.93 S	.00 S	7,500.000
693282105 TOTAL					
	110,880.07	323,700.00	-212,819.93	.00	-212,819.93
70212E106 PARTHUSCEVA INC	COM		04NOV02 07NOV02	1.000000	04NOV02 TO 04NOV02
404	27,893.39	41,601.71	-13,708.32	.00	5,400.000
04NOV02 BUY LOT 397		18,594.90	-6,197.84 S	.00 S	2,400.000
04NOV02 BUY LOT 398		4,810.41	-1,538.96 S	.00 S	633.333
04NOV02 BUY LOT 399		6,508.91	-2,032.19 S	.00 S	866.668
04NOV02 BUY LOT 400		11,544.50	-3,796.34 S	.00 S	1,499.999
			15NOV02 18NOV02	1.000000	04NOV02 TO 04NOV02
429	1.38	2.57	-1.19	.00	.333
04NOV02 BUY LOT 400		2.56	-1.18 S	.00 S	.333
			31DEC02 06JAN03	1.000000	04NOV02 TO 04NOV02
532	190.07	254.23	-64.16	.00	33.000
04NOV02 BUY LOT 400		253.98	-63.91 S	.00 S	33.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
70212E106 TOTAL	28,084.84	41,858.51	-13,773.67		.00	-13,773.67
703481101 PATTERSON UTI ENERGY INC COM			01OCT02	04OCT02	1.000000	18JUL02 TO 18JUL02
296	90,447.27	91,465.85	-1,018.58		.00	3,600.000
18JUL02 BUY LOT 127		97,845.84	-7,398.57 S		.00 S	3,600.000
			20MAR03	25MAR03	1.000000	18JUL02 TO 18JUL02
659	40,409.74	30,658.82	9,750.92		.00	1,200.000
18JUL02 BUY LOT 127		32,615.28	7,794.46 S		.00 S	1,200.000
			04APR03	09APR03	1.000000	18JUL02 TO 18JUL02
731	129,494.73	102,196.05	27,298.68		.00	4,000.000
18JUL02 BUY LOT 127		108,717.60	20,777.13 S		.00 S	4,000.000
			25JUN03	30JUN03	1.000000	18JUL02 TO 01AUG02
204	66,580.88	51,098.03	15,482.85		.00	2,000.000
18JUL02 BUY LOT 127		19,025.58	4,277.73 S		.00 S	700.000
01AUG02 BUY LOT 173		30,513.60	12,763.97 S		.00 S	1,300.000
703481101 TOTAL	326,932.62	275,418.75	51,513.87		.00	51,513.87
704227107 PAXAR CORP COM			01OCT02	04OCT02	1.000000	22JUL02 TO 22JUL02
304						4,200.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
	61,423.14	58,461.67	2,961.47		.00	
22JUL02 BUY LOT 144		57,929.76	3,493.38 S		.00 S	4,200.000
			20MAR03	25MAR03	1.000000	22JUL02 TO 22JUL02
664	14,637.55	18,095.28	-3,457.73		.00	1,300.000
22JUL02 BUY LOT 144		17,930.64	-3,293.09 S		.00 S	1,300.000
			07APR03	10APR03	1.000000	22JUL02 TO 22JUL02
742	104,716.43	141,978.35	-37,261.92		.00	10,200.000
22JUL02 BUY LOT 144		140,686.56	-35,970.13 S		.00 S	10,200.000
			08APR03	11APR03	1.000000	22JUL02 TO 29JUL02
746	44,544.75	62,637.51	-18,092.76		.00	4,500.000
22JUL02 BUY LOT 144		51,033.36	-14,407.68 S		.00 S	3,700.000
29JUL02 BUY LOT 160		12,445.92	-4,526.85 S		.00 S	800.000
			09APR03	14APR03	1.000000	29JUL02 TO 29JUL02
753	6,789.40	9,743.61	-2,954.21		00	700.000
29JUL02 BUY LOT 160		10,890.18	-4,100.78 S		.00 S	700.000
704227107 TOTAL	232,111.27	290,916.42	-58,805.15		.00	-58,805.15
704508100 PAYPAL INC COM			11JUL02	16JUL02	1.000000	13JUN02 TO 13JUN02
043						22,300.000

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(CONTINUED)		USD - US DOLLAR				
	513,276.99	504,042.44	9,234.55		.00	
13JUN02 BUY LOT 807		504,042.44	9,234.55	S	.00	22,300.000 S
716016209 PETCO ANIMAL SUPPLIES INC		COM NEW	15JUL02	18JUL02	1.000000	04MAR02 TO 04MAR02
065	120,733.65	125,024.60	-4,290.95		.00	6,100.000
04MAR02 BUY LOT 601		124,104.50	-3,370.85	S	.00	6,100.000 S
			01OCT02	04OCT02	1.000000	04MAR02 TO 04MAR02
311	105,259.60	100,224.65	5,034.95		.00	4,900.000
04MAR02 BUY LOT 601		99,690.50	5,569.10	S	.00	4,900.000 S
			02OCT02	07OCT02	1.000000	04MAR02 TO 04MAR02
348	29,251.69	28,635.62	616.07		.00	1,400.000
04MAR02 BUY LOT 601		28,483.00	768.69	S	.00	1,400.000 S
			06NOV02	12NOV02	1.000000	04MAR02 TO 04MAR02
415	21,585.66	18,408.61	3,177.05		.00	900.000
04MAR02 BUY LOT 601		18,310.50	3,275.16	S	.00	900.000 S
			14NOV02	19NOV02	1.000000	04MAR02 TO 04MAR02
427	173,640.76	147,268.88	26,371.88		.00	7,200.000
04MAR02 BUY LOT 601		146,484.00	27,156.76	S	.00	7,200.000 S

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(CONTINUED)		USD - US DOLLAR				
			20MAR03	25MAR03	1.000000	04MAR02 TO 04MAR02
653	19,701.00	20,454.01	-753.01		.00	1,000.000
04MAR02 BUY LOT 601		20,345.00	-644.00	L	.00	1,000.000 L
			25JUN03	30JUN03	1.000000	04MAR02 TO 04MAR02
199	37,872.18	34,771.82	3,100.36		.00	1,700.000
04MAR02 BUY LOT 601		34,586.50	3,285.68	L	.00	1,700.000 L
716016209 TOTAL						
	508,044.54	474,788.19	33,256.35		.00	33,256.35
720279108 PIER 1 IMPORTS INC		COM	15JUL02	18JUL02	1.000000	21DEC01 TO 21DEC01
069	121,068.34	123,110.28	-2,041.94		.00	7,000.000
21DEC01 BUY LOT 475		120,026.20	1,042.14	S	.00	7,000.000 S
			01OCT02	04OCT02	1.000000	21DEC01 TO 21DEC01
314	100,044.18	96,729.51	3,314.67		.00	5,500.000
21DEC01 BUY LOT 475		94,306.30	5,737.88	S	.00	5,500 000 S
			20MAR03	25MAR03	1.000000	21DEC01 TO 21DEC01
676	31,963.11	33,415.65	-1,452.54		.00	1,900.000
21DEC01 BUY LOT 475		32,578.54	-615.43	L	.00	1,900.000 L

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(CONTINUED)		USD - US DOLLAR				
224	88,462.69	77,383.61	25JUN03 11,079.08	30JUN03	1.000000 .00	21DEC01 TO 21DEC01 4,400.000
21DEC01 BUY LOT 475		75,445.04	13,017.65 L		.00 L	4,400.000
720279108 TOTAL	341,538.32	330,639.05	10,899.27		.00	10,899.27
739308104 POWER ONE INC COM			15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
091	84,788.22	142,971.06	-58,182.84		.00	16,200.000
31JUL00 BUY LOT 066		142,971.06	-58,182.84 L		.00 L	16,200.000
335	30,012.58	94,431.50	01OCT02 -64,418.92	04OCT02	1.000000 .00	31JUL00 TO 31JUL00 10,700.000
31JUL00 BUY LOT 066		94,431.50	-64,418.92 L		.00 L	10,700.000
690	17,558.55	32,653.88	20MAR03 -15,095.33	25MAR03	1.000000 .00	31JUL00 TO 31JUL00 3,700.000
31JUL00 BUY LOT 066		32,653.88	-15,095.33 L		.00 L	3,700.000
241	80,489.81	84,161.55	25JUN03 -3,671.74	30JUN03	1.000000 .00	31JUL00 TO 31JUL00 11,000.000
31JUL00 BUY LOT 066		97,079.11	-16,589.30 L		.00 L	11,000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
739308104 TOTAL	212,849.16	354,217.99	-141,368.83		.00	-141,368.83
74153Q102 PRIDE INTERNATIONAL INC COM			25JUN03	30JUN03	1 000000	01MAY03 TO 01MAY03
220	79,467.15	68,469.83	10,997.32		.00	4,300.000
01MAY03 BUY LOT 808		68,163.17	11,303.98 S		.00 S	4,300.000
743187106 PROGENICS PHAARMACEUTICALS INCCOM			15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
084	118,606.41	217,858.93	-99,252.52		.00	11,600.000
31JUL00 BUY LOT 071		217,858.93	-99,252.52 L		.00 L	11,600.000
284	14,311.64	54,464.73	01OCT02 -40,153.09	04OCT02	1.000000 .00	31JUL00 TO 31JUL00 2,900.000
31JUL00 BUY LOT 071		54,464.73	-40,153.09 L		.00 L	2,900.000
603	20,468.97	67,611.39	26FEB03 -47,142.42	03MAR03	1.000000 .00	31JUL00 TO 31JUL00 3,600.000
31JUL00 BUY LOT 071		67,611.39	-47,142.42 L		.00 L	3,600.000
609	12,393.22	45,074.26	03MAR03 -32,681.04	06MAR03	1.000000 .00	31JUL00 TO 31JUL00 2,400.000
31JUL00 BUY LOT 071		45,074.26	-32,681.04 L		.00 L	2,400.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	611	25,495.40	99,539.00	04MAR03 07MAR03 -74,043.60	1.000000 .00	31JUL00 TO 31JUL00 5,300.000
	31JUL00 BUY LOT 071		99,539.00	-74,043.60 L	.00 L	5,300.000
	743187106 TOTAL	191,275.64	484,548.31	-293,272.67	.00	-293,272.67
74834T103	QUEST SOFTWARE INC COM			20MAR03 25MAR03	1.000000	16SEP02 TO 16SEP02
	681	23,733.12	26,432.07	-2,698.95	.00	2,400.000
	16SEP02 BUY LOT 242		25,572.24	-1,839.12 S	.00 S	2,400.000
				25JUN03 30JUN03	1.000000	16SEP02 TO 18SEP02
	229	61,710.18	57,269.49	4,440.69	.00	5,200.000
	16SEP02 BUY LOT 242		36,227.34	4,121.62 S	.00 S	3,400.000
	18SEP02 BUY LOT 249		17,742.06	3,619.16 S	.00 S	1,800.000
	74834T103 TOTAL	85,443.30	83,701.56	1,741.74	.00	1,741.74
74837R104	QUICKSILVER RES INC COM			20MAR03 25MAR03	1.000000	19NOV02 TO 19NOV02
	647	18,663.43	17,592.56	1,070.87	.00	800.000
	19NOV02 BUY LOT 440		17,400.00	1,263.43 S	.00 S	800.000
				08MAY03 13MAY03	1.000000	19NOV02 TO 19NOV02
	022					600.000

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	(CONTINUED)		USD - US DOLLAR			
		14,371.60	13,215.83	1,155.77	.00	
	19NOV02 BUY LOT 440		13,050.00	1,321.60 S	.00 S	600.000
				13MAY03 16MAY03	1.000000	19NOV02 TO 19NOV02
	047	31,320.60	28,634.29	2,686.31	.00	1,300.000
	19NOV02 BUY LOT 440		28,275.00	3,045.60 S	.00 S	1,300.000
				25JUN03 30JUN03	1.000000	19NOV02 TO 19NOV02
	196	39,231.12	35,242.20	3,988.92	.00	1,600.000
	19NOV02 BUY LOT 440		34,800.00	4,431.12 S	.00 S	1,600.000
	74837R104 TOTAL	103,586.75	94,684.88	8,901.87	.00	8,901.87
75886N100	REGENERATION TECH INC DEL COM			15JUL02 18JUL02	1.000000	24JUL01 TO 24JUL01
	092	96,434.05	162,002.29	-65,568.24	.00	16,200.000
	24JUL01 BUY LOT 167		163,504.98	-67,070.93 S	.00 S	16,200.000
				010CT02 040CT02	1.000000	24JUL01 TO 25JUL01
	346	66,037.90	85,001.20	-18,963.30	.00	8,500.000
	24JUL01 BUY LOT 167		77,715.33	-17,892.76 L	.00 L	7,700.000
	25JUL01 BUY LOT 168		8,236.00	-2,020.67 L	.00 L	800.000
				20MAR03 25MAR03	1.000000	25JUL01 TO 25JUL01
	684					2,800.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
		24,935.76	28,000.40	-3,064.64		.00	
25JUL01 BUY LOT	168		28,826.00	-3,890.24 L		.00 L	2,800.000
				11JUN03	16JUN03	1.000000	25JUL01 TO 25JUL01
	153	3,854 81	2,935.40	919 41		.00	300.000
25JUL01 BUY LOT	168		3,088.50	766.31 L		.00 L	300.000
				12JUN03	17JUN03	1.000000	25JUL01 TO 25JUL01
	157	5,135.75	3,913.87	1 221.88		.00	400.000
25JUL01 BUY LOT	168		4,118.00	1,017.75 L		.00 L	400.000
25JUL01 BUY LOT	168		16,472.00	4,079.35 L		.00 L	1,600.000
25JUL01 BUY LOT	172		85,890.00	22,004.61 L		.00 L	8,400.000
				12JUN03	17JUN03	1.000000	25JUL01 TO 25JUL01
	159	128,445.96	97,846.70	30,599.26		.00	10,000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
				17JUN03	20JUN03	1.000000	25JUL01 TO 25JUL01
	171	58,296.20	41,095.61	17,200.59		.00	4,200.000
25JUL01 BUY LOT	172		42,945.00	15,351.20 L		.00 L	4,200.000
				18JUN03	23JUN03	1.000000	25JUL01 TO 25JUL01
	175	57,435.41	42,074.08	15,361.33		.00	4,300.000
25JUL01 BUY LOT	172						4,300.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR				
			43,967.50	13,467.91 L		.00 L	
				19JUN03	24JUN03	1.000000	25JUL01 TO 25JUL01
	181	25,938.18	19,569.34	6,368 84		.00	2,000.000
25JUL01 BUY LOT	172		20,450.00	5,488.18 L		.00 L	2,000.000
				25JUN03	30JUN03	1.000000	25JUL01 TO 26JUL01
	230	66,891.21	50,880.28	16,010.93		.00	5,200.000
25JUL01 BUY LOT	172		18,405.00	4,749.65 L		.00 L	1,800.000
26JUL01 BUY LOT	173		30,430.00	13,306.56 L		.00 L	3,400.000
75886N100 TOTAL							
		533,405.23	533,319.17	86.06		.00	86.06
779382100 ROWAN COS INC		COM		15JUL02	18JUL02	1.000000	17JUN02 TO 17JUN02
	059	97,068.16	123,849.34	-26,781.18		.00	5,300.000
17JUN02 BUY LOT	002		123,849.34	-26,781.18 S		.00 S	5,300.000
				12SEP02	17SEP02	1.000000	17JUN02 TO 17JUN02
	230	81,645.53	97,122.57	-15,477.04		.00	4,200.000
17JUN02 BUY LOT	002		98,144.76	-16,499.23 S		.00 S	4,200.000
17JUN02 BUY LOT	002		331,822.76	-60,858.02 S		.00 S	14,200.000
18JUL02 BUY LOT	133		34,833.34	-2,393.90 S		.00 S	1,700.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	231	303.404.18	367.678.29	12SEP02 17SEP02 -64 274.11	1.000000 .00	17JUN02 TO 18JUL02 15.900.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
779382100	TOTAL	482.117.87	588.650.20	-106.532.33	.00	-106.532.33
781270103	RUDOLPH TECHNOLOGIES INC COM 017	14.326.72	16.919.36	07MAY03 12MAY03 -2.592.64	1.000000 .00	30DEC02 TO 30DEC02 1.000.000
	30DEC02 BUY LOT 519		18.723.30	-4.396.58 S	.00 S	1.000.000
	021	2.767.21	3.383.87	08MAY03 13MAY03 -616.66	1.000000 .00	30DEC02 TO 30DEC02 200.000
	30DEC02 BUY LOT 519		3.744.66	-977.45 S	.00 S	200.000
	30DEC02 BUY LOT 519		39.318.93	-10.328.12 S	.00 S	2.100.000
	024	28.990.81	35.530.66	08MAY03 13MAY03 -6.539.85	1.000000 .00	30DEC02 TO 30DEC02 2.100.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	031	13.863.34	16.919.36	09MAY03 14MAY03 -3.056.02	1.000000 .00	30DEC02 TO 30DEC02 1.000.000
	30DEC02 BUY LOT 519		18.723.30	-4.859.96 S	.00 S	1.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
	037	42.876.87	52.450.02	12MAY03 15MAY03 -9.573.15	1.000000 .00	30DEC02 TO 30DEC02 3.100.000
	30DEC02 BUY LOT 519		37.446.60	-9.784.10 S	.00 S	2.000.000
	30DEC02 BUY LOT 520		20.797.48	-5.583.11 S	.00 S	1.100.000
	043	19.404.62	23.687.11	13MAY03 16MAY03 -4.282.49	1.000000 .00	30DEC02 TO 30DEC02 1.400.000
	30DEC02 BUY LOT 520		26.469.52	-7.064.90 S	.00 S	1.400.000
	048	2.749.99	3.383.87	14MAY03 19MAY03 -633.88	1.000000 .00	30DEC02 TO 30DEC02 200.000
	30DEC02 BUY LOT 520		3.781.36	-1.031.37 S	.00 S	200.000
	056	12.055.11	15.227.43	15MAY03 20MAY03 -3.172.32	1.000000 .00	30DEC02 TO 30DEC02 900.000
	30DEC02 BUY LOT 520		17.016.12	-4.961.01 S	.00 S	900.000
	060	2.607.65	3.383.87	16MAY03 21MAY03 -776.22	1.000000 .00	30DEC02 TO 30DEC02 200.000
	30DEC02 BUY LOT 520		3.781.36	-1.173.71 S	.00 S	200.000
	218			25JUN03 30JUN03	1.000000	30DEC02 TO 30DEC02 1.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		66,384.08	67,677.45	-1,293.37	.00	
	30DEC02 BUY LOT 520		75,627.20	-9,243.12 S	.00 S	4.000.000
781270103 TOTAL		206,026.40	238,563.00	-32,536.60	.00	-32,536.60
807863105	SCHOOL SPECIALTY INC	COM	03DEC02	06DEC02	1.000000	11OCT02 TO 31OCT02
	485	198,040.26	241,333.90	-43,293.64	.00	9.800 000
	11OCT02 BUY LOT 357		56,874.40	-10,395.56 S	.00 S	2.300.000
	31OCT02 BUY LOT 392		184,459.50	-32,898.08 S	.00 S	7.500.000
816850101	SEMTECH CORP	COM	16JUL02	19JUL02	1.000000	31JUL00 TO 31JUL00
	107	72,151.12	42,411.72	29,739.40	.00	3.000.000
	31JUL00 BUY LOT 029		42,411.72	29,739.40 L	.00 L	3.000.000
			01OCT02	04OCT02	1.000000	31JUL00 TO 31JUL00
	280	24,676.37	36,756.82	-12,080.45	.00	2.600.000
	31JUL00 BUY LOT 029		36,756.82	-12,080.45 L	.00 L	2.600.000
			15OCT02	18OCT02	1.000000	31JUL00 TO 31JUL00
	360	20,199.38	22,619.58	-2,420.20	.00	1.600.000
	31JUL00 BUY LOT 029		22,619.58	-2,420.20 L	.00 L	1.600.000
			15NOV02	20NOV02	1.000000	31JUL00 TO 31JUL00
	432					8.900.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		129,516.89	125,821.43	3,695.46	.00	
	31JUL00 BUY LOT 029		125,821.43	3,695.46 L	.00 L	8.900.000
816850101 TOTAL		246,543.76	227,609.55	18,934.21	.00	18,934.21
820280105	SHAW GROUP INC	COM	15JUL02	18JUL02	1.000000	25APR02 TO 25APR02
	054	107,190.85	131,624.94	-24,434.09	.00	4.100.000
	25APR02 BUY LOT 695		133,067.14	-25,876.29 S	.00 S	4.100.000
			08AUG02	13AUG02	1.000000	25APR02 TO 22JUL02
	188	257,331.57	540,569.37	-283,237.80	.00	17.900.000
	22JUL02 BUY LOT 142		103,959.81	-42,142.73 S	.00 S	4.300.000
	25APR02 BUY LOT 695		110,348.36	-61,469.74 S	.00 S	3.400.000
	26APR02 BUY LOT 699		324,819.00	-178,183.13 S	.00 S	10.200.000
820280105 TOTAL		364,522.42	672,194.31	-307,671.89	.00	-307,671.89
830566105	SKECHERS U S A INC	CL A	15JUL02	18JUL02	1.000000	14JUN02 TO 14JUN02
	062	95,767.36	122,562.70	-26,795.34	.00	5.700.000
	14JUN02 BUY LOT 812		124,763.31	-28,995.95 S	00 S	5.700.000
			06SEP02	11SEP02	1.000000	14JUN02 TO 14JUN02
	219	138,540.37	219,322.73	-80,782.36	.00	10.200.000
	14JUN02 BUY LOT 812					10.200.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		223,260.66	-84,720.29 S		.00 S	
				10SEP02 / 13SEP02	1.000000	14JUN02 TO 11JUL02
228	96,850.06	199,970.73	-103,120.67		.00	9,300.000
11JUL02 BUY LOT 042		55,935.90	-24,693.95 S		.00 S	3,000.000
14JUN02 BUY LOT 812		137,896.29	-72,288.18 S		.00 S	6,300.000
830566105 TOTAL	331,157.79	541,856.16	-210,698.37		.00	-210,698.37
835456102 SONIC AUTOMOTIVE INC CL A				15JUL02 / 18JUL02	1.000000	31JUL00 TO 31JUL00
067	146,660.58	130,492.42	16,168.16		.00	6,700.000
31JUL00 BUY LOT 068		72,224.36	74,436.22 L		.00 L	6,700.000
				01OCT02 / 04OCT02	1.000000	31JUL00 TO 31JUL00
292	55,360.27	68,167.69	-12,807.42		.00	3,500.000
31JUL00 BUY LOT 068		37,729.14	17,631.13 L		.00 L	3,500.000
				20MAR03 / 25MAR03	1.000000	31JUL00 TO 31JUL00
660	17,665.50	23,371.78	-5,706.28		.00	1,200.000
31JUL00 BUY LOT 068		12,935.71	4,729.79 L		.00 L	1,200.000
				25JUN03 / 30JUN03	1.000000	31JUL00 TO 04JUN02
242	239,616.06	214,241.29	25,374.77		.00	11,000.000
31JUL00 BUY LOT 068						2,300.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		24,793.43	25,308.11 L		.00 L	
04JUN02 BUY LOT 771		41,587.00	-13,268.74 L		.00 L	1,300.000
04JUN02 BUY LOT 776		224,262.18	-63,065.92 L		.00 L	7,400.000
835456102 TOTAL	459,302.41	436,273.18	23,029.23		.00	23,029.23
835916107 SONUS NETWORKS INC COM				20MAR03 / 25MAR03	1.000000	07FEB03 TO 07FEB03
701	14,667.70	11,736.97	2,930.73		.00	8,200.000
07FEB03 BUY LOT 578		10,559.14	4,108.56 S		.00 S	8,200.000
				19JUN03 / 24JUN03	1.000000	07FEB03 TO 07FEB03
178	37,545.08	11,164.44	26,380.64		.00	7,800.000
07FEB03 BUY LOT 578		10,044.06	27,501.02 S		.00 S	7,800.000
				25JUN03 / 30JUN03	1.000000	07FEB03 TO 07FEB03
247	73,052.31	21,756.34	51,295.97		.00	15,200.000
07FEB03 BUY LOT 578		19,573.04	53,479.27 S		.00 S	15,200.000
835916107 TOTAL	125,265.09	44,657.75	80,607.34		.00	80,607.34
858119100 STEEL DYNAMICS INC COM				15JUL02 / 18JUL02	1.000000	17SEP01 TO 17SEP01
090	232,331.22	176,608.80	55,722.42		.00	14,400.000
17SEP01 BUY LOT 289		176,608.80	55,722.42 S		.00 S	14,400.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR						
		183	66,381.93			51,510.90	07AUG02	12AUG02	14,871.03	1.000000 / .00	17SEP01 TO 17SEP01 / 4,200.000	
	17SEP01 BUY LOT	289				51,510.90			14,871.03 S	.00 S	4,200.000	
		186	27,502.10			20,849.65	08AUG02	13AUG02	6,652.45	1.000000 / .00	17SEP01 TO 17SEP01 / 1,700.000	
	17SEP01 BUY LOT	289				20,849.65			6,652.45 S	.00 S	1,700.000	
		196	137,142.65			106,701.15	15AUG02	20AUG02	30,441.50	1.000000 / .00	17SEP01 TO 17SEP01 / 8,700.000	
	17SEP01 BUY LOT	289				106,701.15			30,441.50 S	.00 S	8,700.000	
		199	4,569.67			3,679.35	19AUG02	22AUG02	890.32	1.000000 / .00	17SEP01 TO 17SEP01 / 300.000	
	17SEP01 BUY LOT	289				3,679.35			890.32 S	.00 S	300.000	
		204	136,536.67			107,927.60	20AUG02	23AUG02	28,609.07	1.000000 / .00	17SEP01 TO 17SEP01 / 8,800.000	
	17SEP01 BUY LOT	289				107,927.60			28,609.07 S	.00 S	8,800.000	

STATE STREET.

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	(CONTINUED)					USD - US DOLLAR						
858119100	TOTAL		604,464.24			467,277.45			137,186.79	.00		137,186.79
870756103	SWIFT TRANSN INC				COM		15JUL02	18JUL02		1.000000	31JUL00 TO 31JUL00	
		053	77,334.66			57,617.82			19,716.84	.00	3,900.000	
	31JUL00 BUY LOT	032				57,617.82			19,716.84 L	.00 L	3,900.000	
		285	45,687.72			44,321.40	01OCT02	04OCT02	1,366.32	1.000000 / .00	31JUL00 TO 31JUL00 / 3,000.000	
	31JUL00 BUY LOT	032				44,321.40			1,366.32 L	.00 L	3,000.000	
		669	26,085.26			24,589.57	20MAR03	25MAR03	1,495.69	1.000000 / .00	31JUL00 TO 31JUL00 / 1,500.000	
	31JUL00 BUY LOT	032				22,160.70			3,924.56 L	.00 L	1,500.000	
		796	31,127.23			27,868.18	29APR03	02MAY03	3,259.05	1.000000 / .00	31JUL00 TO 31JUL00 / 1,700.000	
	31JUL00 BUY LOT	032				25,115.46			6,011.77 L	.00 L	1,700.000	
		800	169,227.77			154,094.64	30APR03	05MAY03	15,133.13	1.000000 / .00	31JUL00 TO 27NOV02 / 9,400.000	
	31JUL00 BUY LOT	032				128,532.06			28,093.64 L	.00 L	8,700.000	
	27NOV02 BUY LOT	473				13,233.08			-631.01 S	.00 S	700.000	

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
				16MAY03 21MAY03	1.000000	27NOV02 TO 31DEC02
	061	57,862.56	52,457.75	5,404.81	.00	3,200.000
	27NOV02 BUY LOT 473		52,932.32	-2,302.58 S	.00 S	2,800.000
	31DEC02 BUY LOT 535		8,002.64	-769.82 S	.00 S	400.000
				19MAY03 22MAY03	1.000000	31DEC02 TO 31DEC02
	064	43,707.19	40,982.62	2,724.57	.00	2,500.000
	31DEC02 BUY LOT 535		50,016.50	-6,309.31 S	.00 S	2,500.000
870756103	TOTAL	451,032.39	401,931.98	49,100.41	.00	49,100.41
872443403	T HQ INC		COM	23DEC02 27DEC02	1.000000	03DEC02 TO 09DEC02
	512	172,455.50	299,280.92	-126,825.42	.00	16,600.000
	03DEC02 BUY LOT 486		292,805.28	-124,505.33 S	.00 S	16,200.000
	09DEC02 BUY LOT 493		6,475.64	-2,320.09 S	.00 S	400.000
874054109	TAKE TWO INTERACTIVE SOFTWARE CDT COM			15JUL02 18JUL02	1.000000	05NOV01 TO 05NOV01
	070	127,018.00	104,395.10	22,622.90	.00	7,100.000
	05NOV01 BUY LOT 394		100,481.33	26,536.67 S	.00 S	7,100.000
				01OCT02 04OCT02	1.000000	05NOV01 TO 05NOV01
	315	152,905.28	80,869.44	72,035.84	.00	5,600.000
	05NOV01 BUY LOT 394					5,600.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
			77,837.65	75,067.63 S	.00 S	
				20MAR03 25MAR03	1.000000	05NOV01 TO 05NOV01
	679	43,693.80	32,867.26	10,826.54	.00	2,100.000
	05NOV01 BUY LOT 394		29,719.83	13,973.97 L	.00 L	2,100.000
				05MAY03 08MAY03	1.000000	05NOV01 TO 05NOV01
	007	4,768.89	3,130.22	1,638.67	.00	200.000
	05NOV01 BUY LOT 394		2,830.46	1,938.43 L	.00 L	200.000
				06MAY03 09MAY03	1.000000	05NOV01 TO 05NOV01
	010	193,238.93	125,208.63	68,030.30	.00	8,000.000
	05NOV01 BUY LOT 394		113,218.40	80,020.53 L	.00 L	8,000.000
				25JUN03 30JUN03	1.000000	05NOV01 TO 05NOV01
	232	162,892.32	90,776.25	72,116.07	.00	5,800.000
	05NOV01 BUY LOT 394		82,083.34	80,808.98 L	.00 L	5,800.000
874054109	TOTAL	684,517.22	437,246.90	247,270.32	.00	247,270.32
888266103	TITAN CORP		COM	21FEB03 26FEB03	1.000000	15OCT02 TO 15OCT02
	598	36,833.97	50,793.85	-13,959.88	.00	4,300.000
	15OCT02 BUY LOT 362		51,012.19	-14,178.22 S	.00 S	4,300.000

STATE STREET.

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	(CONTINUED)				USD - US DOLLAR				
		206	22 077 06		25 987 55	25JUN03 30JUN03	-3 910 49	1 000000 00	15OCT02 TO 15OCT02 2 200 000
	15OCT02 BUY LOT	362			26 099 26		-4 022 20 S	00 S	2 200 000
888266103	TOTAL		58 911 03		76 781 40		-17 870 37	00	-17 870 37
89579K109	TRIAD HOSPS INC	058	188 370 41	COM	153 699 60	15JUL02 18JUL02	34 670 81	1 000000 00	16MAR01 TO 09MAY01 4 900 000
	16MAR01 BUY LOT	669			46 462 50		22 734 79 L	00 L	1 800 000
	09MAY01 BUY LOT	791			74 271 66		44 901 46 L	00 L	3 100 000
		287	121 292 34		109 185 63	01OCT02 04OCT02	12 106 71	1 000000 00	09MAY01 TO 09MAY01 3 200 000
	09MAY01 BUY LOT	791			76 667 52		44 624 82 L	00 L	3 200 000
		389	58 614 33		51 180 77	30OCT02 04NOV02	7 433 56	1 000000 00	06FEB02 TO 06FEB02 1 500 000
	06FEB02 BUY LOT	568			48 711 30		9 903 03 S	00 S	1 500 000
		391	35 123 15		30 708 46	31OCT02 05NOV02	4 414 69	1 000000 00	06FEB02 TO 06FEB02 900 000
	06FEB02 BUY LOT	568			29 226 78		5 896 37 S	00 S	900 000

STATE STREET.

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	(CONTINUED)				USD - US DOLLAR				
		402	18 347 04		17 060 26	01NOV02 06NOV02	1 286 78	1 000000 00	06FEB02 TO 06FEB02 500 000
	06FEB02 BUY LOT	568			16 237 10		2 109 94 S	00 S	500 000
		409	13 929 54		13 648 20	05NOV02 08NOV02	281 34	1 000000 00	06FEB02 TO 06FEB02 400 000
	06FEB02 BUY LOT	568			12 989 68		939 86 S	00 S	400 000
		571	13 223 60		17 060 25	04FEB03 07FEB03	-3 836 65	1 000000 00	06FEB02 TO 06FEB02 500 000
	06FEB02 BUY LOT	568			16 237 10		-3 013 50 S	00 S	500 000
		573	54 558 03		71 653 07	05FEB03 10FEB03	-17 095 04	1 000000 00	06FEB02 TO 06FEB02 2 100 000
	06FEB02 BUY LOT	568			68 195 82		-13 637 79 S	00 S	2 100 000
		642	14 883 57		20 472 31	20MAR03 25MAR03	-5 588 74	1 000000 00	06FEB02 TO 06FEB02 600 000
	06FEB02 BUY LOT	568			19 484 52		-4 600 95 L	00 L	600 000
		208	60 145 18		76 150 24	25JUN03 30JUN03	-16 005 06	1 000000 00	06FEB02 TO 01AUG02 2 600 000
	01AUG02 BUY LOT	175							600 000

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(CONTINUED)						USD - US DOLLAR									
		206	22,077.06			25,987.55	25JUN03	30JUN03	-3,910.49	1.000000	.00	15OCT02 TO 15OCT02	2,200.000		
	15OCT02 BUY LOT	362				26,099.26			-4,022.20 S		.00 S		2,200.000		
888266103 TOTAL			58,911.03			76,781.40			-17,870.37		.00				-17,870.37
B9579K109	TRIAD HOSPS INC				COM		15JUL02	18JUL02		1.000000		16MAR01 TO 09MAY01			
		058	188,370.41			153,699.60			34,670.81		.00		4,900.000		
	16MAR01 BUY LOT	669				46,462.50			22,734.79 L		.00 L		1,800.000		
	09MAY01 BUY LOT	791				74,271.66			44,901.46 L		.00 L		3,100.000		
		287	121,292.34			109,185.63	01OCT02	04OCT02	12,106.71	1.000000	.00	09MAY01 TO 09MAY01	3,200.000		
	09MAY01 BUY LOT	791				76,667.52			44,624.82 L		.00 L		3,200.000		
		389	58,614.33			51,180.77	30OCT02	04NOV02	7,433.56	1.000000	.00	06FEB02 TO 06FEB02	1,500.000		
	06FEB02 BUY LOT	568				48,711.30			9,903.03 S		.00 S		1,500.000		
		391	35,123.15			30,708.46	31OCT02	05NOV02	4,414.69	1.000000	.00	06FEB02 TO 06FEB02	900.000		
	06FEB02 BUY LOT	568				29,226.78			5,896.37 S		.00 S		900.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		402	18,347.04			17,060.26	01NOV02	06NOV02	1,286.78	1.000000	.00	06FEB02 TO 06FEB02	500.000		
	06FEB02 BUY LOT	568				16,237.10			2,109.94 S		.00 S		500.000		
		409	13,929.54			13,648.20	05NOV02	08NOV02	281.34	1.000000	.00	06FEB02 TO 06FEB02	400.000		
	06FEB02 BUY LOT	568				12,989.68			939.86 S		.00 S		400.000		
		571	13,223.60			17,060.25	04FEB03	07FEB03	-3,836.65	1.000000	.00	06FEB02 TO 06FEB02	500.000		
	06FEB02 BUY LOT	568				16,237.10			-3,013.50 S		.00 S		500.000		
		573	54,558.03			71,653.07	05FEB03	10FEB03	-17,095.04	1.000000	.00	06FEB02 TO 06FEB02	2,100.000		
	06FEB02 BUY LOT	568				68,195.82			-13,637.79 S		.00 S		2,100.000		
		642	14,883.57			20,472.31	20MAR03	25MAR03	-5,588.74	1.000000	.00	06FEB02 TO 06FEB02	600.000		
	06FEB02 BUY LOT	568				19,484.52			-4,600.95 L		.00 L		600.000		
		208	60,145.18			76,150.24	25JUN03	30JUN03	-16,005.06	1.000000	.00	06FEB02 TO 01AUG02	2,600.000		
	01AUG02 BUY LOT	175											600.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
			60,199.05	-24,111.94 S		.00 S	
	05FEB02 BUY LOT 568		32,474.20	-8,416.13 L		.00 L	1,000.000
89579K109 TOTAL							
		578,487.19	560,818.79	17,668.40		.00	17,668.40
895927101	TRIARC COS INC	CL A		15JUL02	18JUL02	1.000000	30JUL01 TO 30JUL01
	080	234,093.37	258,274.10	-24,180.73		.00	9,800.000
	30JUL01 BUY LOT 186		258,274.10	-24,180 73 S		.00 S	9,800.000
				18JUL02	23JUL02	1.000000	30JUL01 TO 30JUL01
	121	31,327.23	34,260.85	-2,933.62		.00	1,300.000
	30JUL01 BUY LOT 186		34,260.85	-2,933.62 S		.00 S	1,300.000
				24JUL02	29JUL02	1.000000	30JUL01 TO 30JUL01
	153	266,591.15	295,170.40	-28,579.25		.00	11,200.000
	30JUL01 BUY LOT 186		295,170.40	-28,579.25 S		.00 S	11,200.000
895927101 TOTAL							
		532,011.75	587,705.35	-55,693.60		.00	-55,693.60
89674K103	TRIQUINT SEMICONDUCTOR INC	COM		16JUL02	19JUL02	1.000000	16MAY01 TO 16MAY01
	110	73,745.14	221,562.28	-147,817.14		.00	10,600.000
	16MAY01 BUY LOT 812		250,875.50	-177,130.36 L		.00 L	10,600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
				01OCT02	04OCT02	1 000000	16MAY01 TO 05JUL01
	299	12,933.69	77,337.78	-64,404.09		.00	3,700.000
	02JUL01 BUY LOT 125		50,325.00	-41,586.02 L		.00 L	2,500.000
	05JUL01 BUY LOT 131		17,990.55	-14,844.52 L		00 L	900.000
	16MAY01 BUY LOT 812		7,100.25	-6,051.57 L		.00 L	300.000
				20MAR03	25MAR03	1.000000	05JUL01 TO 05JUL01
	686	9,619.00	35,702.98	-26,083.98		.00	2,900.000
	05JUL01 BUY LOT 131		57,969.55	-48,350.55 L		.00 L	2,900.000
				27MAR03	01APR03	1.000000	05JUL01 TO 05JUL01
	708	9,048.92	35,702.99	-26,654.07		.00	2,900.000
	05JUL01 BUY LOT 131		57,969.55	-48,920.63 L		.00 L	2,900.000
	05JUL01 BUY LOT 131		115,939.10	-98,036.12 L		.00 L	5,800.000
				27MAR03	01APR03	1.000000	05JUL01 TO 05JUL01
	709	17,902.98	71,405.97	-53,502.99		.00	5 800.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
				28MAR03	02APR03	1.000000	05JUL01 TO 26NOV02
	713	74,383.58	302,859.80	-228,476.22		00	24.600.000
	05JUL01 BUY LOT 131		69,963.25	-59,380.22 L		.00 L	3,500.000
	01NOV02 BUY LOT 394						12,200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		66,568.08	-29,678.66 S		.00 S	
26NOV02 BUY LOT 469		63,481.92	-36,570.79 S		.00 S	8,900.000
89674K103 TOTAL						
	197,633.31	744,571.80	-546,938.49		.00	-546,938.49
913903100 UNIVERSAL HEALTH SVCS INC CL B			15JUL02	18JUL02	1.000000	31JUL00 TO 31JUL00
081	426,382.13	194,412.86	231,969.27		.00	9,900.000
31JUL00 BUY LOT 034		194,412.86	231,969.27 L		.00 L	9,900.000
			06AUG02	09AUG02	1.000000	31JUL00 TO 31JUL00
180	256,617.09	111,934.68	144,682.41		.00	5,700.000
31JUL00 BUY LOT 034		111,934.68	144,682.41 L		.00 L	5,700.000
			010CT02	040CT02	1.000000	31JUL00 TO 31JUL00
279	127,574.15	49,094.16	78,479.99		.00	2,500.000
31JUL00 BUY LOT 034		49,094.16	78,479.99 L		.00 L	2,500.000
			04NOV02	07NOV02	1.000000	31JUL00 TO 31JUL00
407	117,646.05	45,166.62	72,479.43		.00	2,300.000
31JUL00 BUY LOT 034		45,166.62	72,479.43 L		.00 L	2,300.000
			20MAR03	25MAR03	1.000000	31JUL00 TO 31JUL00
644	27,099.19	13,746.36	13,352.83		.00	700.000
31JUL00 BUY LOT 034						700.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		13,746.36	13,352.83 L		.00 L	
			25JUN03	30JUN03	1.000000	31JUL00 TO 31JUL00
194	55,026.38	27,492.73	27,533.65		.00	1,400.000
31JUL00 BUY LOT 034		27,492.73	27,533.65 L		.00 L	1,400.000
913903100 TOTAL						
	1,010,344.99	441,847.41	568,497.58		.00	568,497.58
918076100 UTSTARCOM INC		COM	23JAN03	28JAN03	1.000000	05NOV02 TO 05NOV02
557	10,350.98	9,199.13	1,151.85		.00	500.000
05NOV02 BUY LOT 413		8,816.00	1,534.98 S		.00 S	500.000
05NOV02 BUY LOT 413		59,948.80	17,789.85 S		.00 S	3,400.000
			23JAN03	28JAN03	1.000000	05NOV02 TO 05NOV02
559	77,738.65	62,554.12	15,184.53		.00	3,400.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
			24JAN03	29JAN03	1.000000	05NOV02 TO 05NOV02
560	44,716.29	40,476.19	4,240.10		.00	2,200.000
05NOV02 BUY LOT 413		38,790.40	5,925.89 S		.00 S	2,200.000
			10FEB03	13FEB03	1.000000	05NOV02 TO 05NOV02
580	17,937.55	18,398.27	-460.72		.00	1,000.000
05NOV02 BUY LOT 413		17,632.00	305.55 S		.00 S	1,000.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
590		19,719.43	20,238.10	14FEB03 20FEB03 -518.67	1.000000 .00	05NOV02 TO 05NOV02 1,100.000
05NOV02 BUY LOT 413			19,395.20	324.23 S	.00 S	1,100.000
593		193,261.84	196,861.49	18FEB03 21FEB03 -3,599.65	1.000000 .00	05NOV02 TO 02DEC02 10,700.000
05NOV02 BUY LOT 413			26,448.00	644.78 S	.00 S	1,500.000
06NOV02 BUY LOT 416			79,561.80	1,716.54 S	.00 S	4,500.000
27NOV02 BUY LOT 472			26,435.50	-2,955.09 S	.00 S	1,300.000
02DEC02 BUY LOT 478			70,699.60	-9,289.29 S	.00 S	3,400.000
918076100 TOTAL		363,724.74	347,727.30	15,997.44	.00	15,997.44
91911X104	VALEANT PHARMACEUTICALS INTL COM			01OCT02 04OCT02	1.000000	07SEP01 TO 07SEP01
298		32,718.10	107,309.99	-74,591.89	.00	3,700.000
07SEP01 BUY LOT 274			107,309.99	-74,591.89 L	.00 L	3,700.000
528		159,857.66	435,040.50	31DEC02 06JAN03 -275,182.84	1.000000 .00	07SEP01 TO 07SEP01 15,000.000
07SEP01 BUY LOT 274			435,040.50	-275,182.84 L	.00 L	15,000.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
91911X104 TOTAL		192,575.76	542,350.49	-349,774.73	.00	-349,774.73
922417100	VEECO INSTRS INC DEL COM			01OCT02 04OCT02	1.000000	25SEP00 TO 25SEP00
286		31,849.43	217,156.09	-185,306.66	.00	3,000.000
25SEP00 BUY LOT 269			291,337.50	-259,488.07 L	.00 L	3,000.000
458		101,371.20	564,605.85	22NOV02 27NOV02 -463,234.65	1.000000 .00	25SEP00 TO 08FEB01 7,800.000
25SEP00 BUY LOT 269			553,541.25	-479,462.30 L	.00 L	5,700.000
08FEB01 BUY LOT 577			109,596.48	-82,304.23 L	.00 L	2,100.000
463		57,155.16	311,257.07	25NOV02 29NOV02 -254,101.91	1.000000 .00	08FEB01 TO 12JUL02 4,300.000
12JUL02 BUY LOT 045			49,847.40	-13,959.28 S	.00 S	2,700.000
08FEB01 BUY LOT 577			83,502.08	-62,235.04 L	.00 L	1,600.000
922417100 TOTAL		190,375.79	1,093,019.01	-902,643.22	.00	-902,643.22
343P107	VERITAS DGC INC COM			15JUL02 18JUL02	1.000000	20MAR02 TO 20MAR02
075		76,238.79	126,771.33	-50,532.54	.00	7,800.000
20MAR02 BUY LOT 617			127,403.64	-51,164.85 S	.00 S	7,800.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
135	131,526.58	224,287.74	18JUL02 23JUL02 -92,761.16	1.000000 .00	20MAR02 TO 20MAR02 13,800.000
20MAR02 BUY LOT 617		225,406.44	-93,879.86 S	.00 S	13,800.000
141	120,806.89	216,161.37	19JUL02 24JUL02 -95,354.48	1.000000 .00	20MAR02 TO 22MAR02 13,300.000
20MAR02 BUY LOT 617		117,603.36	-52,204.14 S	.00 S	7,200.000
22MAR02 BUY LOT 622		96,807.00	-41,399.33 S	.00 S	6,100.000
92343P107 TOTAL	328,572.26	567,220.44	-238,648.18	.00	-238,648.18
93317Q105 WALTER INDS INC COM			15JUL02 18JUL02	1.000000	30MAY01 TO 31MAY01
071	86,015.73	83,382.58	2,633.15	.00	7,400.000
30MAY01 BUY LOT 023		32,969.23	739.64 L	.00 L	2,900.000
31MAY01 BUY LOT 028		50,818.05	1,488.81 L	00 L	4,500.000
310	58,294.23	54,086.00	010CT02 040CT02 4,208.23	1.000000 .00	31MAY01 TO 31MAY01 4,800.000
31MAY01 BUY LOT 028		54,205.92	4,088.31 L	.00 L	4,800.000
371	49,345.98	47,325.24	180CT02 230CT02 2,020.74	1.000000 .00	31MAY01 TO 31MAY01 4,200.000
31MAY01 BUY LOT 028					4,200.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		47,430.18	1,915.80 L	.00 L	
666	12,700.55	15,668.42	20MAR03 25MAR03 -2,967.87	1.000000 .00	31MAY01 TO 31MAY01 1,400.000
31MAY01 BUY LOT 028		15,810.06	-3,109.51 L	.00 L	1,400.000
226	55,297.22	48,193.78	25JUN03 30JUN03 7,103.44	1.000000 00	31MAY01 TO 31MAY01 4,600.000
31MAY01 BUY LOT 028		51,947.34	3,349.88 L	.00 L	4,600.000
93317Q105 TOTAL	261,653.71	248,656.02	12,997.69	.00	12,997.69
983759101 XM SATELLITE RADIO HLDGS INC CL A			30JUL02 02AUG02	1.000000	11APR02 TO 23APR02
165	156,291.34	476,272.96	-319,981.62	.00	41,000.000
11APR02 BUY LOT 664		70,300.00	-247,554.12 S	.00 S	32,200.000
23APR02 BUY LOT 687		107,660.96	-74,115.50 S	.00 S	8,800.000
USD TOTAL	40,904,408.60	48,635,689.02	-7,731,280.42	.00	-7,731,280 42
EQUITY TOTAL	40,904,408.60	48,635,689.02	-7,731,280.42	.00	-7,731,280 42

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	7,009,257.12	.00	7,009,257.12
EQUITY TOTAL	7,009,257.12	.00	7,009,257.12
CURRENCY TOTAL	7,009,257.12	.00	7,009,257.12

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-14,740,537.54	.00	-14,740,537.54
EQUITY TOTAL	-14,740,537.54	.00	-14,740,537.54
CURRENCY TOTAL	-14,740,537.54	.00	-14,740,537.54

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-7,731,280.42	.00	-7,731,280.42
EQUITY TOTAL	-7,731,280.42	.00	-7,731,280.42
CURRENCY TOTAL	-7,731,280.42	.00	-7,731,280.42

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	40,904,408.60	48,635,689.02	3,244,118.333	531

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY							
COMMON STOCK							
			AUD - AUSTRALIAN DOLLAR				
606857001 APN NEWS + MEDIA			NPV	09DEC02	12DEC02	1.775411	26MAR02 TO 28MAR02
	348	372,782.85	464,650.48	-91,867.63			126,520.000
		209,969.89	249,054.45	-51,744.43		12,659.87	
26MAR02 BUY LOT	586			-117,210.40 S			110,414.000
			233,859.15	-66,018.74 S		15,400.31 S	
28MAR02 BUY LOT	600			-17,000.46 S			16,106.000
			34,396.81	-9,575.51 S		1,907.87 S	
				10DEC02	13DEC02	1.787150	28MAR02 TO 22AUG02
	360	1,149,060.85	1,454,328.08	-305,267.23			396,000.000
		642,957.14	779,525.48	-170,812.32		34,243.98	
02MAY02 BUY LOT	143			-22,799.28 S			32,631.000
			63,035.85	-12,757.34 S		2,702.13 S	
03MAY02 BUY LOT	149			-43,977.28 S			54,385.000
			108,590.35	-24,607.49 S		4,318 21 S	
06MAY02 BUY LOT	166			-6,996.01 S			9,214.000
			18,189.98	-3,914.62 S		684.76 S	
07MAY02 BUY LOT	180			-10,915.43 S			14,376.000
			28,475.36	-6,107.73 S		973.66 S	
08MAY02 BUY LOT	217			-68,906.69 S			84,616.000
			169,810.28	-38,556.75 S		6,131.47 S	
22AUG02 BUY LOT	489			-45,090.43 S			142,395.000
			247,536.40	-25,230.36 S		8,890.64 S	
28MAR02 BUY LOT	600			-64,238.88 S			58,383.000
			124,685.75	-35,944.87 S		6,051.46 S	
606857001 TOTAL							
		1,521,843.70	1,918,978.56	-397,134.86			
		852,927.03	1,028,579.93	-222,556.75		46,903.85	-175,652.90
607614005 WESTPAC BKG CORP			NPV	08OCT02	11OCT02	1.827318	11APR02 TO 12APR02
	382	50,558.46	58,724.95	-8,166.49			3,780.000
		27,668.12	31,693.01	-4,469.11		444.7	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			AUD - AUSTRALIAN DOLLAR				
11APR02 BUY LOT	732			-5,111.99 S			2,743.000
			22,331.81	-2,797.54 S		543.42 S	
12APR02 BUY LOT	751			-2,086.25 S			1,037.000
			8,516.72	-1,141.70 S		215.41 S	
11APR02 BUY LOT	732			-5,586.14 S			2,993.000
			24,367.16	-3,057.02 S		592 94 S	
				08OCT02	11OCT02	1.827318	11APR02 TO 11APR02
	385	40,023.89	46,498.36	-6,474.47			2,993.000
		21,903.08	25,094.49	-3,543.15		351.74	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
				09OCT02	14OCT02	1 821991	12APR02 TO 12APR02
	409	16,952.89	19,574.98	-2,622.09			1,260.000
		9,304.60	10,564.34	-1,439.13		179.39	
12APR02 BUY LOT	751			-1,690.84 S			875.000
			7,186.24	-928.02 S		203.31 S	
12APR02 BUY LOT	752			-752.19 S			385.000
			3,166.34	-412.84 S		89.57 S	
12APR02 BUY LOT	752			-7,747.12 S			3,944.000
			32,436.43	-4,252.01 S		917.65 S	
				09OCT02	14OCT02	1.821991	12APR02 TO 12APR02
	411	53,023.71	61,272.81	-8,249.10			3,944.000
		29,102.07	33,068.05	-4,527.52		561.54	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
				10OCT02	15OCT02	1.826651	12APR02 TO 17APR02
	442	33,988.44	39,973.36	-5,984.92			2,573.000
		18,606.97	21,573.05	-3,276.44		310.36	
12APR02 BUY LOT	752			-290.24 S			132.000
			1,085.60	-158.89 S		27.86 S	
17APR02 BUY LOT	804			-6,186.07 S			2,441.000
			20,643.13	-3,386.56 S		395 83 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			AUD - AUSTRALIAN DOLLAR					
					25JUN03 / 30JUN03		1 487542	17APR02 TO 30JUL02	
	212	720,383.14		678,102.32	42,280.82			43,648.000	
		484,277.51		365,962.02	28,423.28		89,892.21		
	22APR02 BUY LOT 009				748.77	L		2,231.000	
				19,444.88	503.36	L	4,804.86	L	
	30JUL02 BUY LOT 250				26,041.05	S		21,295.000	
				177,207.26	17,506.09	S	41,556.12	S	
	17APR02 BUY LOT 804				5,656.51	L		7,438.000	
				62,901.92	3,802.59	L	15,820.60	L	
	19APR02 BUY LOT 837				3,209.19	L		5,163.000	
				44,211.88	2,157.38	L	10,914.57	L	
	19APR02 BUY LOT 841				1,924.70	L		3,187.000	
				27,321.30	1,293.88	L	6,744.80	L	
	19APR02 BUY LOT 842				598.07	L		956.000	
				8,184.36	402.05	L	2,020.47	L	
	19APR02 BUY LOT 843				2,056.30	L		3,378 000	
				28,949.93	1,382.35	L	7,146.86	L	
607614005	TOTAL								
		914,930.53		904,146.78	10,783.75				
		590,862.35		487,954.96	11,167.93		91,739.46		102,907.39
646707000	FAIRFAX(JOHN)		NPV		02JUN03 / 05JUN03		1.523113	15OCT02 TO 26NOV02	
	723	1,039,727.91		1,045,543.81	-5,815.90			362,022.000	
		682,633.47		576,671.46	-3,818.43		109,780.44		
	26NOV02 BUY LOT 217				-27,794.92	S		120,672.000	
				209,738.13	-18,248.76	S	36,051.35	S	
	15OCT02 BUY LOT 510				21,979.02	S		241,350.000	
				366,933.33	14,430.33	S	73,729.09	S	
678385907	SEVEN NETWORK LTD		NPV		17JAN03 / 29JAN03		1.691904	18MAR02 TO 20MAR02	
	001	411,146.09		491,453.85	-80,307.76			84,176.000	
		243,007.93		266,361.33	-47,465.91		24,112.51		
	18MAR02 BUY LOT 510				-54,476.29	S		19,970.000	
				79,740.52	-32,198.22	S	10,109.15	S	
	19MAR02 BUY LOT 528				-143,759.10	S		53,868.000	
				213,016.78	-84,968.83	S	27,463.73	S	
	20MAR02 BUY LOT 544				-27,117.53	S		10,338.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			AUD - AUSTRALIAN DOLLAR					
				41,208.12	-16,027.82	S	4,664.50	S	
					23JAN03 / 29JAN03		1.691761	20MAR02 TO 26NOV02	
	721	184,718.65		232,508.77	-47,790.12			39,824.000	
		109,187.20		126,016.60	-28,248.74		11,419.34		
	26NOV02 BUY LOT 215				-463.13	S		24,694.000	
				64,430.53	-273.76	S	3,547.85	S	
	20MAR02 BUY LOT 544				-43,409.18	S		15,130.000	
				60,309.42	-25,659.17	S	6,832.33	S	
					19JUN03 / 24JUN03		1.493764	26NOV02 TO 17MAR03	
	135	712,628.72		716,973.62	-4,344.90			151,071.000	
		477,069.15		402,159.02	-2,908.69		77,818.82		
	26NOV02 BUY LOT 215				7,173.92	S		119,470.000	
				311,716.05	4,802.58	S	60,757.30	S	
	17MAR03 BUY LOT 626				34,740.74	S		31,601.000	
				67,732.92	23,257.18	S	8,803.12	S	
					20JUN03 / 25JUN03		1.496894	17MAR03 TO 17MAR03	
	159	397,676.16		399,104.92	-1,428.76			84,094.000	
		265,667.55		223,862.69	-954.48		42,759.34		
	17MAR03 BUY LOT 626				93 439.03	S		84,094.000	
				180,245.30	62,421.94	S	23,000.31	S	
678385907	TOTAL								
		1,706,169.62		1,840,041.16	-133,871.54				
		1,094,931.83		1,018,399.64	-79,577.82		156,110 01		76,532.19
692003	NEWS CORPORATION		NPV		19JUN03 / 24JUN03		1.493764	16OCT02 TO 07NOV02	
	131	386,137.77		380,701.75	5,436.02			32,716 000	
		258,499.85		239,918.53	3,639.14		14,942.18		
	06NOV02 BUY LOT 003				-2,152.14	S		12,076.000	
				81,289.48	-1,440.75	S	15,567.71	S	
	07NOV02 BUY LOT 012				-253.00	S		2,160.000	
				14,576.60	-169.37	S	2,659.64	S	
	16OCT02 BUY LOT 552				23,466.10	S		12,265.000	
				66,572.37	15,709 38	S	14,628.08	S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						AUD - AUSTRALIAN DOLLAR								
	160CT02 BUY LOT	554				4,263.82			S				2.228.000	
						12,092.62			2,854.41 S	2.657.13	S			
	170CT02 BUY LOT	596							1,931.29 S				1.019.000	
						5,557.67			1,292.90 S	1.200.88	S			
	180CT02 BUY LOT	630							3,845.02 S				2.968.000	
						17,159.79			2,574.05 S	3,717.30	S			
		168	172,669.68 / 115,351.98			173,489.50 / 109,333.21	20JUN03	25JUN03	-819.82 / -547.68	1.496894	6,566 45	07NOV02 TO 13MAY03	14.909.000	
	07NOV02 BUY LOT	012							-3,074.96 S				9.090.000	
						61,343.19			-2,054.23 S	11.041.01	S			
	13MAY03 BUY LOT	474							696.49 S				5.819.000	
						43,096.08			465.29 S	1.460.64	S			
		176	27,819.64 / 18,490.33			27,904.47 / 17,585.42	23JUN03	26JUN03	-84.83 / -56.38	1.504551	961.29	13MAY03 TO 13MAY03	2.398.000	
	13MAY03 BUY LOT	474							334.04 S				2.398.000	
						17,759.82			222.02 S	508.49	S			
		196	63,741.10 / 42,250.79			65,583.66 / 41,330.87	24JUN03	27JUN03	-1,842.56 / -1,221.34	1.508637	2,141.26	13MAY03 TO 13MAY03	5.636.000	
	13MAY03 BUY LOT	474							-858.07 S				5.636.000	
						41,740.76			-568.77 S	1.078.80	S			
		260	361,141.98 / 242,488.81			373,219.44 / 235,203.17	30JUN03	03JUL03	-12,077.46 / -8,109.41	1.489314	15,395.05	13MAY03 TO 29MAY03	32.073.000	
	13MAY03 BUY LOT	474							-238.22 S				1.180.000	
						8,739.19			-159.95 S	342.18	S			
	29MAY03 BUY LOT	680							-17,122.82 S				30.893.000	
						236,560.45			-11,497.12 S	8,504.06	S			

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						AUD - AUSTRALIAN DOLLAR								
688692003 TOTAL			1,011,510.17 / 677,081.76			1,020,898.82 / 643,371.20			-9,388.65 / -6,295.67		40,006.23			33,710.56
AUD TOTAL			6,194,181.93 / 3,898,436.44			6,729,609.13 / 3,754,977.19			-535,427.20 / -301,080.74		444,539.99			143,459.25
						CAD - CANADIAN DOLLAR								
097751200	BOMBARDIER INC					CLASS B								
		360	436,705.88 / 279,125.55			777,309.95 / 490,973.95	14AUG02	19AUG02	-340,604.07 / -217,700.98	1.564550	5,852.58	06MAR02 TO 06MAR02	54.563.000	
	06MAR02 BUY LOT	424							-340,604.07 S				54.563.000	
						490,973.95			-217,700.98 S	5,852.58	S			
608710307	MOLSON INC					CL A								
		369	377,960.44 / 241,423.42			349,613.94 / 220,106.61	06DEC02	12DEC02	28,346.50 / 18,106.42	1.565550	3,210.39	08OCT02 TO 23OCT02	12.014.000	
	08OCT02 BUY LOT	388							11,122.80 S				3.565.000	
						63,418.56			7,104.72 S	1,116.02	S			
	09OCT02 BUY LOT	425							3,616.94 S				1.196.000	
						21,349.84			2,310.33 S	373.66	S			
	10OCT02 BUY LOT	454							6,143.37 S				2.392.000	
						43,423.78			3,924.10 S	719.78	S			
	11OCT02 BUY LOT	478							2,209.61 S				1.196.000	
						22,291.38			1,411.40 S	331.05	S			
	15OCT02 BUY LOT	529							1,366.20 S				1.012.000	
						19,217.53			872.66 S	246.13	S			
	16OCT02 BUY LOT	564							2,636.56 S				1.772.000	
						33,533.63			1,684.11 S	390.91	S			
	23OCT02 BUY LOT	741							1,251.02 S				881.000	
						16,871.89			799.09 S	32.85	S			
884903105	THOMSON CORP					COM								
		422	451,488.00 / 287,023.52			451,488.00 / 293,517.10	20SEP02	20SEP02	.00 / .00	1.573000	-6,493.58	11JUN02 TO 11JUN02	9.406.000	

STATE STREET.

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	(CONTINUED)		CAD - CANADIAN DOLLAR					
	JUN02 BUY LOT 764			293.517.10	.00 S .00 S		-6.493.58 S	9.406.000
884903956	THOMSON CORP		COM		20SEP02	23SEP02	1.573000	20SEP02 TO 20SEP02
	440	383.134.60 243.569.36		451.488.00 287.023.52	-68.353.40 -43.454.16		.00	9.406.000
	20SEP02 BUY LOT 439			287.023.52	-68.353.40 S -43.454.16 S		.00 S	9.406.000
	CAD TOTAL	1.649.288.92 1.051.141.85		2.029.899.89 1.291.621.18	-380.610.97 -243.048.72		2.569.39	-240.479.33
			CHF - SWISS FRANC					
435664909	SYNGENTA AG		CHF10(REGD)		11MAR03	14MAR03	1.331250	07OCT02 TO 09OCT02
	528	533.609.07 400.833.10		769.864.61 517.610.11	-236.255.54 -177.468.95		60.691.94	8.931.000
	07OCT02 BUY LOT 353			289.560.00	-130.524.69 S -98.046.72 S		34.507.94 S	5.036.000
	09OCT02 BUY LOT 406			228.050.11	-105.730.85 S -79.422.23 S		26.184.00 S	3.895.000
598107902	SERONO SA		B CHF25 BR		20SEP02	25SEP02	1.487900	09JAN01 TO 03OCT01
	025	310.084.70 208.404.26		623.481.77 382.064.00	-313.397.07 -210.630.47		36.970.73	442.000
	24SEP01 BUY LOT 595			70.008.55	-46.902.62 S -31.522.70 S		5.363.92 S	93.000
	27SEP01 BUY LOT 648			35.343.99	-22.651.61 S -15.223.88 S		2.983.53 S	49.000
	28SEP01 BUY LOT 667			45.721.64	-31.201.41 S -20.970.10 S		4.010.13 S	61.000
	03OCT01 BUY LOT 703			69.779.41	-53.767.12 S -36.136.25 S		5.963.08 S	84.000
	09JAN01 BUY LOT 714			130.527.61	-102.623.25 L -68.971.87 L		11.527.20 L	155.000

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	(CONTINUED)		CHF - SWISS FRANC					
710306903	NOVARTIS AG		CHF0.50 REGD		01APR03	04APR03	1.353700	30AUG02 TO 02SEP02
	774	283.971.73 209.774.49		336.647.92 226.332.36	-52.676.19 -38.912.75		22.354.88	5.717.000
	30AUG02 BUY LOT 635			141.134.33	-36.495.60 S -26.959.89 S		15.315.53 S	3.529.000
	02SEP02 BUY LOT 643			87.502.19	-22.624.63 S -16.713.18 S		9.495.51 S	2.188.000
	02SEP02 BUY LOT 643			7.598.45	-1.989.06 S -1.469.35 S		824.57 S	190.000
					01APR03	04APR03	1.353700	02SEP02 TO 02SEP02
	776	9.413.18 6.953.67		11.188.23 7.521.98	-1.775.05 -1.311.26		742.95	190.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
					02APR03	07APR03	1.379350	02SEP02 TO 02SEP02
	796	7.407.43 5.370.23		8.597.27 5.780.05	-1.189.84 -862.61		452.79	146.000
	02SEP02 BUY LOT 643			5.838.81	-1.354.29 S -981.83 S		513.25 S	146.000
					21MAY03	26MAY03	1.290500	02SEP02 TO 01OCT02
	624	282.198.42 218.673.71		329.287.24 221.383.69	-47.088.82 -36.488.82		33.778.84	5.592.000
	24SEP02 BUY LOT 100			56.514.03	-6.390.18 S -4.951.71 S		8.815.40 S	1.544.000
	01OCT02 BUY LOT 236			75.437.45	-15.649.97 S -12.127.06 S		11.027.72 S	1.901.000
	'SEP02 BUY LOT 643			85.862.52	-20.497.66 S -15.883.50 S		13.978.86 S	2.147.000
					22MAY03	27MAY03	1.293800	01OCT02 TO 01OCT02
	637	612.113.44 473.112.88		710.511.42 477.685.19	-98.397.98 -76.053.47		71.481.16	12.066.000
	01OCT02 BUY LOT 236				-96.126.49 S			12.066.000

STATE STREET.

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(CONTINUED)							CHF - SWISS FRANC											
							478.815.49		-74.297.80	S			68.595.19	S				
710306903 TOTAL																		
			1.195.104.20				1.396.232.08		-201.127.88									
			913.884.98				938.703.27		-153.628.91				128.810.62					-24.818.29
711038901	ROCHE HOLDINGS AG				GENUSSCHEINE NPV				16APR03	23APR03			1.379850		14JAN03 TO 15JAN03			
		179		149.737.23				168.322.09			-18.584.86					1.717.000		
				108.517.03				123.312.23			-13.468.75			-1.326.45				
14JAN03	BUY LOT	616									-15.525.09	S				1.114.000		
								81.427.65			-11.251.29	S		230.15	S			
15JAN03	BUY LOT	640									-9.110.17	S				603.000		
								44.625.49			-6.602.29	S		87.32	S			
712387901	NESTLE SA				CHF1 (REGD)				07FEB03	12FEB03			1.358050		10MAY02 TO 20SEP02			
		161		929.395.20				1.138.985.41			-209.590.21					3.483.000		
				684.360.08				758.380.03			-154.331.73			80.311.78				
25JUL02	BUY LOT	232									-3.852.92	S				115.000		
								23.832.49			-2.837.10	S		1.600.48	S			
26JUL02	BUY LOT	239									-1.764.89	S				48.000		
								9.931.91			-1.299.58	S		798.99	S			
10MAY02	BUY LOT	252									-92.003.07	S				782.000		
								188.543.32			-67.746.45	S		32.855.03	S			
14JUN02	BUY LOT	813									-12.486.37	S				133.000		
								30.708.42			-9.194.34	S		4.618.53	S			
20SEP02	BUY LOT	825									-72.616.52	S				1.367.000		
								293.960.25			-53.471.17	S		28.107.03	S			
17JUN02	BUY LOT	828									-6.410.96	S				67.000		
								15.542.03			-4.720.71	S		2.343.23	S			
18JUN02	BUY LOT	847									-12.669.62	S				133.000		
								30.939.58			-9.329.27	S		4.522.30	S			
19JUN02	BUY LOT	875									-5.150.26	S				57.000		
								13.203.63			-3.792.39	S		1.788.45	S			
20JUN02	BUY LOT	892									-65.200.92	S				781.000		
								179.681.52			-48.010.69	S		21.784.59	S			
									24FEB03	27FEB03			1.359050		20SEP02 TO 20SEP02			
		273		790.957.32				958.474.37			-167.517.05					2.031.000		
				581.992.80				638.188.88			-123.260.40			67.064.37				
20SEP02	BUY LOT	825									-146.841.45	S				831.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)							CHF - SWISS FRANC											
							630.283.47		-108.047.13	S			59.756.46	S				
									04MAR03	07MAR03			1.339850		20SEP02 TO 23SEP02			
		373		220.618.02				275.671.75			-55.053.73					843.000		
				164.658.75				183.552.79			-41.089.47			22.195.43				
23SEP02	BUY LOT	067									-20.445.49	S				356.000		
								76 224.60			-15.259.54	S		8.570.54	S			
20SEP02	BUY LOT	825									-28.369.12	S				487.000		
								104.724.69			-21.173.36	S		11.571 82	S			
									10MAR03	13MAR03			1.324750		23SEP02 TO 23SEP02			
		469		199.935.83				272.401.62			-72.465.79					833.000		
				150.923.44				181.375.42			-54.701.48			24.249.50				
23SEP02	BUY LOT	067									-65.905.29	S				833.000		
								178.357.01			-49.749.23	S		22.315.66	S			
									14MAY03	19MAY03			1.314800		23SEP02 TO 24SEP02			
		500		195.168.84				234.468.14			-39.299.30					717.000		
				148.439.95				156.117.85			-29.889.95			22.212.05				
23SEP02	BUY LOT	067									-22.434.93	S				478.000		
								102.346.52			-17.063.38	S		13.676.83	S			
24SEP02	BUY LOT	094									-9.103.11	S				239.000		
								49.711.35			-6.923.57	S		6.692.20	S			
									15MAY03	21MAY03			1.314350		24SEP02 TO 10OCT02			
		530		493.190.07				596.798.26			-103.608.19					1.825.000		
				375.234.96				397.371.11			-78.828.46			56.692.31				
24SEP02	BUY LOT	094									-18.262.44	S				456.000		
								94.846.76			-13.894.66	S		12.805.24	S			
02OCT02	BUY LOT	248									-12.471.88	S				238.000		
								51.776.19			-9.489.01	S		6.647.57	S			
03OCT02	BUY LOT	273									-11.588.41	S				183.000		
								41.253.32			-8.816.84	S		5.189.82	S			
04OCT02	BUY LOT	317									-10.438.71	S				183.000		
								40.231.64			-7.942.11	S		5.336.77	S			
07OCT02	BUY LOT	347									-4.356.67	S				76.000		
								16.709.18			-3.314.70	S		2.231.74	S			
08OCT02	BUY LOT	380									-6.061.29	S				144.000		

STATE STREET.

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	(CONTINUED)		CHF - SWISS FRANC			
			30,064.18	-4,611.63 S	4.155.03 S	
	JCT02 BUY LOT 405			-15,271.99 S		430.000
			88,589.50	-11,619.42 S	11.441.44 S	
	10OCT02 BUY LOT 452			-3,827.96 S		115.000
			23,524.52	-2,912.44 S	3,032.87 S	
712387901	TOTAL					
		2,829,265.28	3,476,799.55	-647,534.27		
		2,105,609.98	2,314,986.08	-482,101.49	272.725.39	-209,376.10
712611904	UBS AG		CHF.80 (REGD)	08JUL02 10JUL02	1.506200	13FEB02 TO 19JUN02
	109	54,110.00	54,110.00	.00		.000
	ADJC-	35,924.84	33,082.51	.00	2,842.33	
	13FEB02 BUY LOT 276			.00 S		.000
			4,928.54	.00 S	623.18 S	
	15MAR02 BUY LOT 495			.00 S		.000
			18,799.06	.00 S	1,903.37 S	
	05JUN02 BUY LOT 643			.00 S		.000
			847.51	.00 S	34.18 S	
	06JUN02 BUY LOT 672			.00 S		.000
			3,676.72	.00 S	128.88 S	
	18JUN02 BUY LOT 844			.00 S		.000
			2,861.46	.00 S	95.65 S	
	19JUN02 BUY LOT 872			.00 S		.000
			1,979.25	.00 S	47.04 S	
				04DEC02 09DEC02	1.472800	13FEB02 TO 13FEB02
	304	247,819.81	260,032.85	-12,213.04		3,428.000
		168,264.40	161,607.62	-8,292.40	14,949.18	
	13FEB02 BUY LOT 276			-7,846.11 S		3,428.000
			150,688.66	-5,327.34 S	22.903 08 S	
				05DEC02 10DEC02	1.472750	13FEB02 TO 15MAR02
	323	71,095.60	73,959.17	-2,863.57		975.000
		48,274.05	45,964.83	-1,944.37	4,253.59	
	13FEB02 BUY LOT 276			-1,252.31 S		753 000
			33,100.51	-850.32 S	5,032.23 S	
	15MAR02 BUY LOT 495			-1,908.79 S		222.000
			10,910.18	-1,296.07 S	1,377.52 S	

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	(CONTINUED)		CHF - SWISS FRANC			
				17DEC02 20DEC02	1.432250	15MAR02 TO 15MAR02
	395	217,585.11	229,690.63	-12,105.52		3,028.000
		151,918.39	142,750.25	-8,452.10	17,620.24	
	15MAR02 BUY LOT 495			-29,247.46 S		3,028.000
			148,810.86	-20,420.64 S	23,528.17 S	
				13MAR03 18MAR03	1.348950	15MAR02 TO 15MAR02
	592	462,083.71	659,643.23	-197,559.52		9,108.000
		342,550.66	425,388.55	-146,454.29	63,616.40	
	15MAR02 BUY LOT 495			-280,370.39 S		9,108.000
			447,612.04	-207,843.43 S	102,782.05 S	
712611904	TOTAL					
		1,052,694.23	1,277,435.88	-224,741.65		
		746 932.34	808,793.76	-165,143.16	103,281.74	-61,861.42
717158901	CREDIT SUISSE GRP		CHF3 (REGD)	14AUG02 14AUG02	1.494750	06FEB02 TO 07AUG02
	345	102,754.00	102,754.00	.00		.000
	ADJC-	68,743.27	63,621.43	.00	5,121.84	
	02JUL02 BUY LOT 092			.00 S		.000
			1,204.43	.00 S	-4.23 S	
	03JUL02 BUY LOT 103			.00 S		000
			2,904.87	.00 S	-8.06 S	
	06FEB02 BUY LOT 208			.00 S		.000
			2,794.54	.00 S	375.22 S	
	31JUL02 BUY LOT 265			.00 S		000
			6,746.01	.00 S	-53.25 S	
	13FEB02 BUY LOT 275			.00 S		000
			11,443.73	.00 S	1,545.73 S	
	AUG02 BUY LOT 281			.00 S		.000
			2,247.16	.00 S	-36.76 S	
	06AUG02 BUY LOT 312			.00 S		.000
			3,848.06	.00 S	45.57 S	
	20FEB02 BUY LOT 313			.00 S		.000
			6,430.21	.00 S	883.39 S	
	07AUG02 BUY LOT 317			.00 S		000
			10,614.10	.00 S	12.43 S	
	25FEB02 BUY LOT 342			.00 S		000

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	(CONTINUED)		CHF - SWISS FRANC			
			6,298.46	.00 S	842.53 S	
01MAR02	BUY LOT 372			.00 S		.000
			1,478.05	.00 S	209.19 S	
04MAR02	BUY LOT 388			.00 S		.000
			1,485.89	.00 S	201.35 S	
18JUN02	BUY LOT 850			.00 S		.000
			6,947.42	.00 S	287.23 S	
	074	148,166.10	239,704.28	23SEP02 26SEP02	1.490500	06FEB02 TO 13FEB02
		99,406.98	150,383.19	-91,538.18		5.350 000
				-61,414.41	10,438.20	
06FEB02	BUY LOT 208			-73,424.16 S		2.369.000
			82,003.40	-49,261.43 S	11,275.81 S	
13FEB02	BUY LOT 275			-92,823.34 S		2.981.000
			103,368.96	-62,276.65 S	14,296.89 S	
	095	33,682.19	57,170.59	24SEP02 27SEP02	1.491800	13FEB02 TO 13FEB02
		22,578.22	35,867.09	-23,488.40		1.276.000
				-15,745.01	2,456.14	
13FEB02	BUY LOT 275			-41,388.62 S		1.276.000
			44,246.49	-27,744.08 S	6,075.81 S	
	189	270,035.31	410,633.58	26SEP02 01OCT02	1.502900	13FEB02 TO 20FEB02
		179,676.17	257,619.05	-140,598.27		9.165.000
				-93,551.31	15,608.43	
13FEB02	BUY LOT 275			-160,091.33 S		5.451.000
			189,018.51	-106,521.61 S	24,367.78 S	
20FEB02	BUY LOT 313			-94,148.58 S		3.714.000
			119,744.11	-62,644.61 S	15,711.99 S	
	203	314,719.88	466,639.26	27SEP02 02OCT02	1.501250	20FEB02 TO 18JUN02
		209,638.55	292,755.31	-151,919.38		10.415.000
				-101,195.26	18,078.50	
20FEB02	BUY LOT 313			-43,091.24 S		1.752.000
			56,486.72	-28,703.57 S	7,482.02 S	
25FEB02	BUY LOT 342			-137,028.07 S		5.837.000
			176,020.08	-91,275.98 S	22,681.82 S	
01MAR02	BUY LOT 372			-32,657.45 S		1.261.000

STATE STREET.

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	(CONTINUED)		CHF - SWISS FRANC			
			41,471.19	-21,753.51 S	5,664.39 S	
04MAR02	BUY LOT 388			-35,093.39 S		1.261 000
			43,126.27	-23,376.11 S	5,631.91 S	
18JUN02	BUY LOT 850			-14,987.83 S		804.000
			25,237.26	-9,983.57 S	929.63 S	
	213	53,222.26	84,501.36	30SEP02 03OCT02	1.476000	18JUN02 TO 18JUN02
		36,058.44	53,013.59	-31,279.10		1.886.000
				-21,191.80	4,236.65	
18JUN02	BUY LOT 850			-38,926.79 S		1.886.000
			59,200.82	-26,373.16 S	3,230.78 S	
	231	129,819.17	205,249.59	01OCT02 04OCT02	1.479150	18JUN02 TO 03JUL02
		87,766.06	128,767.36	-75,430.42		4.581.000
				-50,995.79	9,994.49	
02JUL02	BUY LOT 092			-13,630.53 S		897.000
			26,217.03	-9,215.11 S	183.44 S	
03JUL02	BUY LOT 103			-14,077.20 S		967.000
			27,828.15	-9,517.09 S	215.42 S	
18JUN02	BUY LOT 850			-55,755.30 S		2.717.000
			85,285.60	-37,694.15 S	4,462.77 S	
	246	179,020.30	249,750.94	02OCT02 07OCT02	1.483100	03JUL02 TO 01AUG02
		120,706.83	181,780.95	-110,730.64		6.467.000
				-74,661.61	13,587.49	
03JUL02	BUY LOT 103			-18,226.47 S		1.198.000
			34,475.82	-12,289.44 S	174.34 S	
31JUL02	BUY LOT 265			-28,280.23 S		5.002.000
			112 442.24	-19,068.32 S	-11.38 S	
01AUG02	BUY LOT 281			-1,515.72 S		267.000
			6,057.84	-1,021.99 S	-52.28 S	
	271	118,261.86	217,705.25	03OCT02 08OCT02	1.479700	01AUG02 TO 07AUG02
		79,922.86	136,581.67	-99,443.39		4.859.000
				-67,205.10	10,546.29	
01AUG02	BUY LOT 281			-12,493.04 S		1.385.000
			31,423.63	-8,442.95 S	-199.62 S	
06AUG02	BUY LOT 312			-14,161.39 S		2.910.000

STATE STREET.

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	(CONTINUED)		CHF - SWISS FRANC				
			56,191.66	-9,570.45 S		1,243.68 S	
AUG02	BUY LOT 317			-2,566.11 S			564.000
			10,887.51	-1,734.21 S		123.61 S	
				040CT02	090CT02	1.488700	07AUG02 TO 07AUG02
	304	158,534.45	317,977.80	-159,443.35			7,097.000
		106,491.87	199,489.63	-107,102.40		14,104.64	
07AUG02	BUY LOT 317			-46,487.72 S			7,097.000
			137,001.11	-31,227.06 S		717.82 S	
07AUG02	BUY LOT 317			-1,923.77 S			281.000
			5,424.45	-1,292.25 S		28.42 S	
15AUG02	BUY LOT 366			-24,715.56 S			2,468.000
			53,073.23	-16,602.11 S		71.31 S	
				040CT02	090CT02	1.488700	07AUG02 TO 15AUG02
	316	60,594.63	123,167.67	-62,573.04			2,749.000
		40,703.05	77,271.66	-42,032.00		5,463.39	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
				070CT02	100CT02	1.489900	15AUG02 TO 23AUG02
	351	248,381.14	556,337.94	-307,956.80			12,417.000
		166,709.94	349,029.55	-206,696.29		24,376.68	
15AUG02	BUY LOT 366			-60,327.87 S			5,005.000
			107,630.28	-40,491.22 S		57.79 S	
16AUG02	BUY LOT 388			-41,844.81 S			3,074.000
			69,289.56	-28,085.65 S		67.44 S	
22AUG02	BUY LOT 531			-30,383.79 S			1,686.000
			42,231.40	-20,393.17 S		797.91 S	
23AUG02	BUY LOT 543			-45,771.46 S			2,652.000
			65,329.22	-30,721.16 S		997.54 S	
				12MAR03	17MAR03	1.331550	21NOV02 TO 21NOV02
	561	72,676.00	112,813.58	-40,137.58			3,474.000
		54,580.00	77,543.58	-30,143.50		7,179.92	
21NOV02	BUY LOT 181			-39,567.91 S			3,474.000
			76,369.39	-29,715.68 S		7,926.29 S	
21NOV02	BUY LOT 181			-6,500.98 S			854.000
			12,178.65	-4,882.27 S		1,264.71 S	

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	(CONTINUED)		CHF - SWISS FRANC				
25NOV02	BUY LOT 192			-32,567.44 S			2,526.000
			56,983.05	-24,458.29 S		6,506.91 S	
26NOV02	BUY LOT 228			-8,717.07 S			756.000
			16,321.03	-6,546.56 S		1,907.22 S	
				12MAR03	17MAR03	1.331550	21NOV02 TO 26NOV02
	566	78,925.96	124,569.06	-45,643.10			3,836 000
		59,273.75	85,623.82	-34,278.17		7,928.10	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
				13MAR03	18MAR03	1.348950	26NOV02 TO 23JAN03
	582	167,025.87	249,040.70	-82,014.83			7,669.000
		123,819.17	171,180.68	-60,799.01		13,437.50	
26NOV02	BUY LOT 228			-44,134.33 S			4,274.000
			92,269.97	-32,717.54 S		9,453.06 S	
13JAN03	BUY LOT 585			-7,963.33 S			742.000
			17,399.55	-5,903.35 S		483.70 S	
15JAN03	BUY LOT 639			-6,384.86 S			557.000
			13,392.62	-4,733.21 S		333.58 S	
16JAN03	BUY LOT 669			-4,167.75 S			371.000
			8,850.91	-3,089.63 S		228.67 S	
17JAN03	BUY LOT 693			-11,101.83 S			1,039.000
			24,660.46	-8,229.98 S		344.60 S	
23JAN03	BUY LOT 733			-6,690.01 S			686.000
			15,922.45	-4,959.42 S		112.73 S	
717158901	TOTAL						
		2,135,819.12	3,558,015.60	-1,422,196.48			
		1,456,075.16	2,260,528.56	-967,011.66		162 558.26	-804,453.40
[illegible]981905	SWISS REINSURANCE		CHF0.1				
				29AUG02	03SEP02	1.494250	17AUG01 TO 17AUG01
	615	36,474.49	54,167.28	-17,692.79			339.000
		24,409.90	32,463.58	-11,840.58		3,786.90	
17AUG01	BUY LOT 162			-23,328.44 L			339.000
			33,967.36	-15,612.14 L		6,054.68 L	
				30AUG02	04SEP02	1.500600	17AUG01 TO 17AUG01
	625	78,524.01	119,998.91	-41,474.90			761.000

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(CONTINUED)		CHF - SWISS FRANC			
	52.328.41	71.917.85	-27.638.88	8.049.44	
17AUG01 BUY LOT 162			-53.959.78 L		751.000
		75.249.23	-35.958.80 L	13.037.98 L	
			03SEP02 06SEP02	1.472600	17AUG01 TO 13SEP01
646	106.248.65	164.738.85	-58.490.20		1.031.000
	72.150.38	98.731.43	-39.719.00	13.137.95	
17AUG01 BUY LOT 162			-22.373.54 L		305.000
		30.560.60	-15.193.22 L	5.976.82 L	
13SEP01 BUY LOT 419			-26.974.44 S		726.000
		61.635.87	-18.317.56 S	7.487.87 S	
			18SEP02 23SEP02	1.497650	13SEP01 TO 14SEP01
768	62.618.72	124.632.69	-62.013.97		780.000
	41.811.32	74.694.97	-41.407.52	8.523.87	
13SEP01 BUY LOT 419			-38.713.77 L		646.000
		54.844.03	-25.849.68 L	5.634.00 L	
14SEP01 BUY LOT 439			-8.027.30 L		134.000
		11.577.02	-5.359.93 L	965.88 L	
			19SEP02 24SEP02	1.490250	14SEP01 TO 17SEP01
793	99.032.60	189.665.39	-90.632.79		1.187.000
	66.453.68	113.670.42	-60.817.17	13.600.43	
14SEP01 BUY LOT 439			-52.271.00 L		921.000
		79.570.41	-35.075.32 L	7.066.70 L	
17SEP01 BUY LOT 454			-15.073.85 L		266.000
		23.095.97	-10.114.98 L	1.910.90 L	
			24SEP02 27SEP02	1.491800	17SEP01 TO 04OCT01
102	325.605.19	707.530.20	-381.925.01		4.428.000
	218.263.30	424.037.60	-256.016.23	50.241.93	
17SEP01 BUY LOT 454			-13.180.15 L		198.000
		17.191.74	-8.835.07 L	1.403.07 L	
18SEP01 BUY LOT 475			-40.718.33 L		591.000
		52.430.07	-27.294.76 L	3.996.04 L	
19SEP01 BUY LOT 502			-36.438.28 L		628.000
		47.464.10	-24.425.71 L	2.987.59 L	

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(CONTINUED)		CHF - SWISS FRANC			
20SEP01 BUY LOT 540			-53.573.94 L		853.000
		73.074.33	-35.912.28 L	4.883.70 L	
03OCT01 BUY LOT 721			-170.476.14 S		1.825.000
		188.646.98	-114.275.47 S	15.585.70 S	
04OCT01 BUY LOT 746			-41.538.90 S		433.000
		45.175.65	-27.844.82 S	4.012.44 S	
			25SEP02 30SEP02	1.492850	04OCT01 TO 18DEC01
148	260.177.11	530.647.65	-270.470.54		3.321.000
	174.282.15	318.028.20	-101.177.31	37.431 26	
12NOV01 BUY LOT 354			-120.272.03 S		1.376.000
		139.621.67	-80.565.38 S	13.154.56 S	
18DEC01 BUY LOT 703			-47.426.90 S		541.000
		54.982.07	-31.769.37 S	5.178.34 S	
04OCT01 BUY LOT 746			-127.936.78 S		1.404.000
		146.481.77	-85.699.69 S	12.898.18 S	
			26SEP02 01OCT02	1.502900	18DEC01 TO 18DEC01
190	83.983.74	159.146.36	-75.162.62		996.000
	55.881.12	95.379.73	-50.011.72	10.513.11	
18DEC01 BUY LOT 703			-81.360.49 S		996.000
		101.223.93	-54.135.66 S	8.792.85 S	
			07OCT02 10OCT02	1.489900	18DEC01 TO 18DEC01
352	72.251.54	143.327.59	-71.076.05		897.000
	48.494.22	85.899.21	-47.705.25	10.300.26	
18DEC01 BUY LOT 703			-76.657.87 S		897.000
		91.162.52	-51.451.69 S	8.783.39 S	
			08OCT02 11OCT02	1.496000	18DEC01 TO 12FEB02
383	229.835.61	457.146.32	-227.310.71		2.861.000
	153.633.43	273.977.32	-151.945.66	31.601.77	
12FEB02 BUY LOT 251			-103.806.30 S		1.455.000
		130.943.57	-69.389.24 S	16.578.02 S	
18DEC01 BUY LOT 703			-120.457.99 S		1.406.000
		142 892.41	-80.520.05 S	13.128.72 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			CHF - SWISS FRANC			
		408	90,905.01 61,252.62	187,747.96 112,521.27	09OCT02 14OCT02 -96,842.95 -65,253.66	1.484100 13,985.01	12FEB02 TO 12FEB02 1,175.000
	12FEB02 BUY LOT 251			105,744.81	-87,317.29 S -58,835.18 S	14,342.99 S	1,175.000
		297	268,551.38 198,251.42	450,063.43 291,178.10	26FEB03 03MAR03 -181,512.05 -133,996.79	1.354600 41,070.11	12FEB02 TO 12FEB02 3,708.000
	12FEB02 BUY LOT 251			333,703.61	-293,872.69 L -216,944.26 L	81,492.07 L	3,708.000
		321	45,513.21 33,568.03	75,738.83 49,000.85	28FEB03 05MAR03 -30,225.62 -22,292.75	1.355850 6,859.93	12FEB02 TO 16OCT02 624.000
	12FEB02 BUY LOT 251			29,428.56	-25,748.22 L -18,990.46 L	7,152.84 L	327.000
	16OCT02 BUY LOT 572			19,043.38	-6,760.66 S -4,986.29 S	1,920.00 S	297.000
		341	99,627.63 73,990.07	165,800.06 107,267.88	03MAR03 06MAR03 -66,172.43 -49,144.03	1.346500 15,866.22	16OCT02 TO 16OCT02 1,366.000
	16OCT02 BUY LOT 572			87,586.74	-31,099.96 S -23,096.89 S	9,500.22 S	1,366.000
		392	349,163.47 262,578.28	647,906.84 419,177.11	05MAR03 10MAR03 -298,743.37 -224,661.30	1.329750 68,062.47	16OCT02 TO 13JAN03 5,338.000
	25NOV02 BUY LOT 207			129,425.57	-82,779.54 S -62,251.96 S	14,974.33 S	1,670.000
	16OCT02 BUY LOT 572			172,480.49	-81,480.39 S -61,274.97 S	21,116.62 S	2,690.000
	13JAN03 BUY LOT 590			74,341.44	-39,098.81 S -29,403.13 S	3,169.89 S	978.000

STATE STREET.

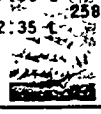
ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			CHF - SWISS FRANC			
		418	66,458.88 49,907.17	128,294.78 83,003.03	06MAR03 11MAR03 -61,835.90 -46,435.55	1.331650 13,339.69	13JAN03 TO 13JAN03 1,057.000
	13JAN03 BUY LOT 590			80,346.53	-44,937.57 S -33,745.78 S	3,306.42 S	1,057.000
	718981905 TOTAL						
			2,274,971.24 1,587,255.50	4,306,553.14 2,650,948.55	-2,031,581.90 -1,410,063.40	346,370.35	-1,063,693.05
	719417909 JULIUS BAER HLDG			CHF0.5			
		780	224,119.71 149,647.59	375,698.36 226,359.36	18SEP02 23SEP02 -151,578.65 -101,211.00	1.497650 24,499.23	09NOV01 TO 09NOV01 711.000
	09NOV01 BUY LOT 310			242,244.86	-173,089.19 S -115,573.86 S	22,976.59 S	711.000
		792	192,468.39 129,151.75	327,613.20 197,387.91	19SEP02 24SEP02 -135,144.81 -90,686.00	1.490250 22,449.84	09NOV01 TO 26FEB02 620.000
	09NOV01 BUY LOT 310			74,615.50	-54,362.24 S -36,478.60 S	7,482.83 S	219.000
	25FEB02 BUY LOT 343			106,047.63	-69,515.25 S -46,646.70 S	14,548.86 S	355.000
	26FEB02 BUY LOT 352			14,022.81	-9,546.23 S -6,405.79 S	1,965.21 S	46.000
		019	127,335.26 85,580.52	221,403.11 133,396.03	20SEP02 25SEP02 -94,067.85 -63,221.89	1.487900 15,406.38	26FEB02 TO 15MAR02 419.000
	26FEB02 BUY LOT 352			65,236.54	-45,808.22 S -30,787.16 S	9,260.00 S	214.000
	15MAR02 BUY LOT 493			63,825.55	-43,567.36 S -29,281.11 S	7,326.70 S	205.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT LOCAL SECTY GN/LS BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)			CHF - SWISS FRANC			
		065	29,914.82 20,070.33	55,482.88 33,428.60	23SEP02 26SEP02 -25,568.06 -17,154.02	1.490500 3,795.75	15MAR02 TO 15MAR02 105.000
	15MAR02 BUY LOT	493		32,691.13	-24,309.96 S -16,309.94 S	3,689.14 S	105.000
		091	55,878.22 37,456.91	110,965.76 66,857.20	24SEP02 27SEP02 -55,087.54 -36,926.89	1.491800 7,526.60	15MAR02 TO 15MAR02 210.000
	15MAR02 BUY LOT	493		65,382.27	-52,571.34 S -35,240.21 S	7,314.85 S	210.000
		139	86,692.78 58,072.00	166,448.64 100,285.79	25SEP02 30SEP02 -79,755.86 -53,425.23	1.492850 11,211.44	15MAR02 TO 15MAR02 315.000
	15MAR02 BUY LOT	493		98,073.40	-75,981.57 S -50,896.99 S	10,895.59 S	315.000
		181	183,843.58 122,325.89	332,897.28 200,571.59	26SEP02 01OCT02 -149,053.70 -99,177.39	1.502900 20,931.69	15MAR02 TO 15MAR02 630.000
	15MAR02 BUY LOT	493		196,146.79	-141,505.11 S -94,154.71 S	20,333.81 S	630.000
	719417909 TOTAL		900,252.76 602,304.99	1,590,509.23 958,286.48	-690,256.47 -461,802.42	105,820.93	-355,981.49

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT LOCAL SECTY GN/LS BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)			CHF - SWISS FRANC			
	CHF TOTAL		11,381,537.83 8,129,817.34	17,167,213.95 10,955,233.04	-5,785,676.12 -4,041,319.21	1,215,903.51	-2,825,415.70
				DKK - DANISH KRONE			
458882909	DANSKE BANK	114	1,284,938.76 204,409.53	DKK10 1,265,331.92 163,286.26	17JUN03 20JUN03 19,606.84 3,119.08	6.286100 38,004.19	24APR02 TO 24APR02 9,903.000
	24APR02 BUY LOT	049		168,976.81	-124,099.69 L -19,741.92 L	55,174.64 L	9,903.000
		119	485,430.19 76,569.90	474,419.61 61,222.04	18JUN03 23JUN03 11,010.58 1,736.77	6.339700 13,611.09	24APR02 TO 29APR02 3,713.000
	24APR02 BUY LOT	049		49,483.26	-33,483.40 L -5,281.54 L	15,602.40 L	2,900.000
	29APR02 BUY LOT	080		14,165.52	-10,397.04 L -1,639.99 L	4,240.25 L	813.000
		132	141,303.38 22,230.10	139,144.35 17,956.05	19JUN03 24JUN03 2,159.03 339.66	6.356400 3,934.39	29APR02 TO 29APR02 1,089.000
	29APR02 BUY LOT	080		18,974.47	-14,996.95 L -2,359.35 L	5,614.98 L	1,089.000
		164	192,793.64 30,162.18	189,870.06 24,502.01	20JUN03 25JUN03 2,923.58 457.39	6.391900 5,202.78	29APR02 TO 30APR02 1,486.000
	29APR02 BUY LOT	080		21,396.38	-16,929.80 L -2,648.63 L	6,177.66 L	1,228.000
	30APR02 BUY LOT	093		4,632.19	-4,779.69 L -747.77 L	1,352.35 L	258.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		DKK - DANISH KRONE				
J2909 TOTAL		2,104,465.97 333,371.71	2,068,765.94 266,966.36	35,700.03 5,652.90		60,752.45	66,405.35
DKK TOTAL		2,104,465.97 333,371.71	2,068,765.94 266,966.36	35,700.03 5,652.90		60,752.45	66,405.35
			EUR - EURO CURRENCY				
	BELGIUM						
475531901	INTERBREW		NPV	15MAY03	20MAY03	0.872905	19SEP01 TO 20SEP02
	533	689,078.72 789,408.61	863,636.80 847,963.55	-174,558.08 -199,973.74		141,418.80	36,799.000
20SEP02	BUY LOT 029		334,390.93	-85,850.17 S -98,349.96 S		54,975.56 S	13,566.000
19SEP01	BUY LOT 509		596,492.82	-205,136.38 L -235,004.24 L		136,903.50 L	23,233.000
	069	322,300.25 381,748.40	405,263.19 397,908.49	16JUN03 -82,962.94 -98,265.42	19JUN03	0.844274 82,105.33	20SEP02 TO 20SEP02 17,268.000
20SEP02	BUY LOT 029		425,642.23	-110,328.90 S -130,679.02 S		86,785.19 S	17,268.000
	097	355,317.10 419,665.21	440,490.21 432,496.20	17JUN03 -85,173.11 -100,598.00	20JUN03	0.846668 87,767.01	20SEP02 TO 03DEC02 18,769.000
20SEP02	BUY LOT 029		211,983.04	-52,655.62 S -62,191.58 S		42,500.13 S	8,600.000
24SEP02	BUY LOT 107		147,149.03	-24,174.23 S -28,552.20 S		29,825.44 S	6,638.000
03DEC02	BUY LOT 279		75,899.25	-9,293.51 S -10,976.57 S		14,028.67 S	3,531.000

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	(CONTINUED)		EUR - EURO CURRENCY				
	120	549,525.40 643,576.36	691,162.91 678,619.70	18JUN03 -141,637.51 -165,878.69	23JUN03	0.853862 130,835.35	03DEC02 TO 19MAR03 29,450.000
03DEC02	BUY LOT 279		44,473.39	-6,007.20 S -7,035.33 S		7,776.18 S	2,069.000
05DEC02	BUY LOT 322		47,847.51	-6,090.71 S -7,133.13 S		8,236.76 S	2,240.000
06DEC02	BUY LOT 338		215,901.04	-15,532.27 S -18,190.61 S		34,894.89 S	10,644.000
13MAR03	BUY LOT 599		126,866.39	23,735.93 S 27,798.32 S		9,802.38 S	7,526.000
19MAR03	BUY LOT 693		130,342.31	7,001.42 S 8,199.71 S		13,796.55 S	6,971.000
475531901 TOTAL		1,916,221.47 2,234,398.58	2,400,553.11 2,356,987.94	-484,331.64 -564,715.85		442,126.49	-122,589.36
554197905	MOBISTAR		NPV	19JUN03	24JUN03	0.856238	26NOV02 TO 05DEC02
	147	481,934.39 562,850.97	305,014.03 303,543.70	176,920.36 206,625.21		52,682.06	13,508.000
26NOV02	BUY LOT 231		155,537.79	94,755.68 S 110,665.12 S		27,681.30 S	7,053.000
03DEC02	BUY LOT 277		32,384.26	17,105.41 S 19,977.40 S		5,556.82 S	1,390.000
04DEC02	BUY LOT 313		79,642.10	44,341.89 S 51,786.87 S		13,367.23 S	3,475.000
05DEC02	BUY LOT 325		35,979.55	20,717.38 S 24,195.82 S		6,076.71 S	1,590.000
BELGIUM TOTAL		2,398,155.86 2,797,249.55	2,705,567.14 2,660,531.64	-307,411.28 -358,090.64		494,808.55	136,717.91

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY					
554197905 (CONTINUED)								
	GERMANY							
432541902	BAYER HYPO VEREINS		ORD NPV		19JUL02	24JUL02	0.984543	02MAY02 TO 02MAY02
	186	706,394.42	1,045,943.44	-339,549.02				26,600.000
		717,484.58	944,852.70	-344,879.83			117,511.71	
	02MAY02 BUY LOT 147			-339,549.02 S				26,600.000
			944,852.70	-344,879.83 S			117,511.71 S	
484575907	SCHERING AG		ORD NPV		27NOV02	02DEC02	1.010509	16OCT02 TO 18OCT02
	247	291,639.85	310,431.18	-18,791.33				6,455.000
		288,606.88	303,280.89	-18,595.91			3,921.90	
	16OCT02 BUY LOT 566			-14,542.90 S				3,215.000
			156,993.54	-14,391.66 S			1,142.68 S	
	18OCT02 BUY LOT 644			-4,248.43 S				3,240.000
			146,287.35	-4,204.25 S			2,779.22 S	
					23JAN03	28JAN03	0.928721	04DEC02 TO 04DEC02
	735	182,684.26	198,723.06	-16,038.80				4,672.000
		196,705.21	198,732.99	-17,269.77			15,241.99	
	04DEC02 BUY LOT 301			-16,038.80 S				4,672.000
			198,732.99	-17,269.77 S			15,241.99 S	
					24JAN03	29JAN03	0.923617	04DEC02 TO 04DEC02
	787	109,076.96	120,076.02	-10,999.06				2,823.000
		118,097.61	120,082.03	-11,908.68			9,924.26	
	04DEC02 BUY LOT 301			-10,999.06 S				2,823.000
			120,082.03	-11,908.68 S			9,924.26 S	

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(CONTINUED)			EUR - EURO CURRENCY					
484575907 TOTAL								
		583,401.07	629,230.26	-45,829.19				
		603,409.70	622,095.91	-47,774.36			29,088.15	-18,686.21
484628904	SAP AG		NPV		17APR03	23APR03	0.916884	13MAR03 TO 13MAR03
	198	120,738.74	98,624.86	22,113.88				1,384.000
		131,683.77	107,220.05	24,118.51			345.21	
	13MAR03 BUY LOT 600			22,113.88 S				1,384.000
			107,220.05	24,118.51 S			345.21 S	
					16JUN03	18JUN03	0.844274	13MAR03 TO 13MAR03
	070	447,407.28	295,945.84	151,461.44				4,153.000
		529,931.37	321,737.61	179,398.44			28,795.32	
	13MAR03 BUY LOT 600			151,461.44 S				4,153.000
			321,737.61	179,398.44 S			28,795.32 S	
484628904 TOTAL								
		568,146.02	394,570.70	173,575.32				
		661,615.14	428,957.66	203,516.95			29,140.53	232,657.48
504141904	METRO AG		ORD NPV		11OCT02	16OCT02	1.014559	11OCT02 TO 11OCT02
	493	660,498.86	568,591.35	91,907.51				34,710.000
		651,020.65	560,432.02	90,588.63			.00	
	11OCT02 BUY LOT 492			91,907.51 S				34,710.000
			560,432.02	90,588.63 S			.00 S	
506921907	BAYER AG		ORD NPV		01AUG02	06AUG02	1.016622	31AUG01 TO 31AUG01
	283	147,748.87	201,684.24	-53,935.37				6,123.000
		145,333.14	184,727.32	-53,053.51			13,659.33	
	31AUG01 BUY LOT 283			-70,665.89 S				6,123.000
			198,560.86	-69,510.49 S			16,282.77 S	
					02AUG02	07AUG02	1.011941	31AUG01 TO 31AUG01
	292	95,348.13	134,456.16	-39,108.03			4,082.00	

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(CONTINUED)			EUR - EURO CURRENCY			
		94,223.01	123,151.55	-38,646.55	9,718.01	
31AUG01 BUY LOT 283				-50,261.71 S		4,082.000
			132,373.90	-49,668.62 S	11,517.73 S	
				05AUG02 08AUG02	1.015435	31AUG01 TO 18SEP01
297		71,514.37	104,811.25	-33,296.88		3,182.000
		70,427.32	95,999.08	-32,790.75	7,218.99	
31AUG01 BUY LOT 283				-30,576.38 S		2,317.000
			75,137.27	-30,111.61 S	6,256.58 S	
18SEP01 BUY LOT 481				-7,023.37 S		865.000
			24,419.62	-6,916.61 S	1,642.07 S	
				06AUG02 09AUG02	1.037075	18SEP01 TO 18SEP01
308		297,318.24	452,183.79	-154,865.55		13,728.000
		286,689.24	414,165.72	-149,329.17	21 852.69	
18SEP01 BUY LOT 481				-122,678.48 S		13,728.000
			387,552.02	-118,292.78 S	17,430.00 S	
506921907 TOTAL						
		611,929.61	893,135.44	-281,205.83		
		596,672.71	818,043.67	-273,819.98	52,449.02	-221,370.96
508657905 BASF AG			NPV	07MAR03 12MAR03	0.907894	24MAY02 TO 24MAY02
453		60,869.08	86,728.59	-25,859.51		1,890.000
		67,044.26	81,543.31	-28,482.96	13,983.91	
24MAY02 BUY LOT 447				-31,047.05 S		1,890.000
			84,760.48	-34,196.78 S	16,480.56 S	
				28MAR03 02APR03	0.929109	24MAY02 TO 24MAY02
741		75,400.35	97,558.20	-22,157.85		2,126.000
		81,153.40	91,725.44	-23,848.49	13,276.45	
24MAY02 BUY LOT 447				-27,993.13 S		2,126.000
			95,344.32	-30,129.01 S	15,938.09 S	

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
				07APR03 09APR03	0.941575	24MAY02 TO 24MAY02
056		58,851.50	68,281.56	-9,430.06		1,488.000
		62,503.25	64,199.18	-10,015.20	8,319.27	
24MAY02 BUY LOT 447				-13,514.21 S		1,488 000
			66,732.06	-14,352.77 S	10,123.96 S	
				08APR03 10APR03	0.935848	24MAY02 TO 04JUN02
066		185,719.54	220,630.20	-34,910.66		4,808.000
		198,450.54	207,439.28	-37,303.77	28,315.03	
24MAY02 BUY LOT 447				-8,985.10 S		898.000
			40,272.44	-9,601.02 S	6,393.59 S	
31MAY02 BUY LOT 557				-42,200.41 S		3,896.000
			179,974.25	-45,093.23 S	25,926.66 S	
04JUN02 BUY LOT 608				-120.60 S		14.000
			623.25	-128.87 S	83.47 S	
				09APR03 11APR03	0.932488	04JUN02 TO 06JUN02
074		75,698.22	90,812.64	-15,114.42		1,979 000
		81,178.76	85,383.18	-16,208.70	12 004.28	
04JUN02 BUY LOT 608				-1,366.58 S		152.000
			6,766.72	-1,465.52 S	933.85 S	
05JUN02 BUY LOT 633				-14,716.53 S		1,657.000
			73,330.16	-15,782.00 S	10,422.13 S	
06JUN02 BUY LOT 664				-1,484.68 S		170.000
			7,554.80	-1,592.17 S	1 010.79 S	
06JUN02 BUY LOT 664				-8,743.04 S		1,156.000
			51,372.62	-9,376.03 S	6 873.39 S	
07JUN02 BUY LOT 705				-4,769.86 S		698.000
			30,500.32	-5,115.20 S	4,122.88 S	
				09APR03 11APR03	0.932488	06JUN02 TO 07JUN02
079		73,086.53	85,076.62	-11,990.09		1,854.000
		78,377.98	79,990.10	-12,858.17	11,246.05	

*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST		LOCAL SECTY GN/LS BASE SECTY GN/LS		BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY			
				10APR03	14APR03	0.925583	07JUN02 TO 15OCT02
	087	68,052.12		-9,522.25			1,483.000
	58,529.87	63,983.46		-10,287.84		9,540.06	
	15OCT02 BUY LOT 534			1,910.81 S			853.000
		31,154.56		2,064.44 S		3 153.24 S	
	07JUN02 BUY LOT 705			-4,276.07 S			630.000
		27,528.95		-4,619.87 S		3,954.36 S	
				11APR03	16APR03	0.930016	15OCT02 TO 15OCT02
	120	68,052.12		-10,109.98			1 483.000
	57,942.14	63,983.45		-10,870.76		9,189 61	
	15OCT02 BUY LOT 534			2,734.34 S			1,483.000
		54,164.37		2,940.10 S		5 197.83 S	
				15APR03	17APR03	0.925669	15OCT02 TO 15OCT02
	149	82,002.12		-13,029.54			1,787.000
	68,972.58	77,099.42		-14,075.81		11,487.45	
	15OCT02 BUY LOT 534			2,447.75 S			1,787.000
		65,267.52		2,644.30 S		6,599.24 S	
508657905	TOTAL						
		867,194.17		-152,124.36			
	715,069.81						
	768,757.23	815,346.82		-163,951.70		117,362.11	-46,589.59
529412900	MUENCHENER RUCKVERS AG	NPV(REGD)		29AUG02	03SEP02	1.017501	11JUL01 TO 11JUL01
	614	111,432.64		-44,188.07			384.000
	67,244.57	98,649.64		-43,428.04		10,866.36	
	11JUL01 BUY LOT 724			-59,736.57 L			384.000
		109,362.51		-58,709.10 L		15,434.55 L	
				30AUG02	04SEP02	1.019628	11JUL01 TO 24SEP01
	624	277,130.66		-105,352.11			955.000
	171,778.55	245,339.60		-103,324.07		26,456.26	
	24SEP01 BUY LOT 605			-9,476.87 S			137.000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT LOCAL PRINCIPAL NET BASE PRINCIPAL NET	LOCAL COST BASE COST		LOCAL SECTY GN/LS BASE SECTY GN/LS		BASE CURR GN/LS	SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)			EUR - EURO CURRENCY			
		31,168.11		-9,294.44 S		2,294.53 S	
	11JUL01 BUY LOT 724			-123,360.30 L			818.000
		232,964.92		-120,985.59 L		32,324.26 L	
				18SEP02	26SEP02	1.021398	24SEP01 TO 24SEP01
	127	415,841.08		-219,306.06			1,433.000
	196,535.02	368,137.85		-214,711.66		38,991.48	
	24SEP01 BUY LOT 605			-160,349.47 S			1,433.000
		326,013.91		-156,990.19 S		23,393.95 S	
				19SEP02	26SEP02	1.017915	24SEP01 TO 14MAR02
	128	361,285.52		-194,228.56			1,245.000
	167,056.96	319,840.63		-190,810.20		35,086.38	
	14MAR02 BUY LOT 467			-156,674.23 S			979.000
		253,963.64		-153,916.81 S		29,005.67 S	
	24SEP01 BUY LOT 605			-30,554.04 S			266.000
		60,516.19		-30,016.30 S		4,564.42 S	
				20SEP02	26SEP02	1 016415	14MAR02 TO 18MAR02
	126	777,126.61		-423,161.10			2,678.000
	353,965.51	687,978.48		-416,327.09		76,597.61	
	14MAR02 BUY LOT 467			-150,699.00 S			930.000
		241,252.48		-148,265.23 S		27,950.60 S	
	18MAR02 BUY LOT 519			-295,385.42 S			1,748.000
		464,704.44		-290,614.98 S		53,221.69 S	
				29JAN03	03FEB03	0.920598	17OCT02 TO 17OCT02
	032	50,682.66		-19,120.26			354.000
	31,562.40	49,325.22		-20,769.39		5,728 84	
	17OCT02 BUY LOT 615			-19,437.91 S			354.000
		49,574.83		-21,114.44 S		5,824.28 S	
				30JAN03	04FEB03	0.927945	17OCT02 TO 21OCT02
	055	185,406.90		-69,376.53			1,295.000
	116,030.37	180,441.12		-74,763.62		19,362 64	
	17OCT02 BUY LOT 615			-20,099.39 S			369.000

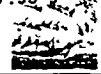
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
			51.675.46	-21.660.11 S	5.613.85 S	
	0CT02 BUY LOT 643			-44.287.33 S		842.000
			116.275.28	-47.726.24 S	12.751.19 S	
	210CT02 BUY LOT 677			-4.831.12 S		84.000
			12.028.08	-5.206.26 S	1.288.89 S	
				03FEB03 06FEB03	0.929282	210CT02 TO 230CT02
	079	90.492.84	142.885.01	-52.392.17		998.000
		97.379.31	139.058.09	-56.379.19	14.700.41	
	210CT02 BUY LOT 677			-22.518.70 S		399.000
			57.133.39	-24.232.36 S	6.031.18 S	
	220CT02 BUY LOT 705			-8.013.46 S		140.000
			20.257.45	-8.623.28 S	2.026.25 S	
	230CT02 BUY LOT 719			-21.701.05 S		459.000
			61.879.94	-23.352.49 S	6.259.23 S	
529412900	TOTAL					
		1.194.666.22	2.321.791.08	-1.127.124.86		
		1.196.047.35	2.088.770.63	-1.120.513.26	227.789.98	-892.723.28
575035902	DEUTSCHE BANK AG		ORD NPV (REGD)	24SEP02 27SEP02	1.018278	06JUN02 TO 06JUN02
	106	150.170.78	216.168.40	-65.997.62		2.982.000
		147.475.23	205.210.99	-64.812.97	7.077.21	
	06JUN02 BUY LOT 676			-73.597.84 S		2.982.000
			211.651.57	-72.276.77 S	8.100.43 S	
				25SEP02 30SEP02	1.020512	06JUN02 TO 19JUN02
	146	435.642.97	648.432.70	-212.789.73		8.945.000
		426.886.67	615.564.17	-208.512.72	19.835.22	
	06JUN02 BUY LOT 676			-93.471.36 S		3.549.000
			251.895.18	-91.592.61 S	9.068.12 S	
	18JUN02 BUY LOT 852			-11.911.50 S		551.000
			36.753.00	-11.672.08 S	1.214.73 S	
	19JUN02 BUY LOT 876			-99.806.65 S		4.845.000
			320.475.41	-97.800.56 S	8.545.48 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
575035902	TOTAL					
		585.813.75	864.601.10	-278.787.35		
		574.361.90	820.775.16	-273.325.69	26.912.43	-246.413.26
575602909	BAYERISCHE MOTOREN WERKE AG	EUR1		20SEP02 25SEP02	1.016415	120CT00 TO 14JUN01
	032	110.904.45	126.556.95	-15.652.50		3.287.000
		109.113.35	109.102.96	-15.399.71	15.410.10	
	14JUN01 BUY LOT 415			-1.160.64 L		203.000
			6.887.33	-1.141.90 L	993.24 L	
	120CT00 BUY LOT 779			-3.798.47 L		817.000
			27.109.75	-3.737.13 L	3.748.04 L	
	130CT00 BUY LOT 806			-4.012.00 L		1.115.000
			35.668.60	-3.947.21 L	5.291.50 L	
	160CT00 BUY LOT 826			-4.902.35 L		1.152.000
			37.163.94	-4.823.18 L	5.900.37 L	
				23SEP02 26SEP02	1.017864	14JUN01 TO 14JUN01
	069	37.031.63	42.275.49	-5.243.86		1.098.000
		36.381.71	36.445.10	-5.151.83	5.088.44	
	14JUN01 BUY LOT 415			-6.292.99 L		1.098.000
			37.252.66	-6.182.55 L	5.311.60 L	
				24SEP02 27SEP02	1.018278	14JUN01 TO 14JUN01
	101	55.935.53	67.263.46	-11.327.93		1.747.000
		54.931.49	57.986.88	-11.124.59	8.069.20	
	14JUN01 BUY LOT 415			-12.997.17 L		1.747.000
			59.271.76	-12.763.87 L	8.423.60 L	
				25SEP02 30SEP02	1.020512	14JUN01 TO 14JUN01
	141	54.074.19	64.029.27	-9.955.08		1.663.000
		52.987.31	55.198.73	-9.754.99	7.543.57	
	14JUN01 BUY LOT 415			-11.544.06 L		1.663.000
			56.421.83	-11.312.03 L	7.877.51 L	

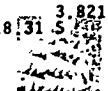
STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	183	108,124.69 105,513.44	122,745.24 105,816.93	26SEP02 01OCT02 -14,620.55 -14,267.46	1.024748 13,963.97	14JUN01 TO 14JUN01 3,188.000
14JUN01	BUY LOT 415		108,161.64	-17,666.65 L -17,239.99 L	14,591.79 L	3,188.000
	200	12,329.21 12,046.26	13,591.30 11,716.87	27SEP02 02OCT02 -1,262.09 -1,233.13	1 023489 1,562.52	14JUN01 TO 14JUN01 353.000
14JUN01	BUY LOT 415		11,976.49	-1,599.38 L -1,562.67 L	1,632.44 L	353.000
	082	452,111.47 458,441.17	479,895.39 471,140.26	08NOV02 13NOV02 -27,783.92 -28,172.90	0.986193 15,473.81	15OCT02 TO 16OCT02 13,939.000
15OCT02	BUY LOT 539		365,888.11	-25,038.77 S -25,389.32 S	12,269.70 S	10,726.000
16OCT02	BUY LOT 560		107,561.22	-5,269.04 S -5,342.81 S	3,454.27 S	3,213.000
	160	228,129.54 228,688.45	245,921.00 241,434.45	20NOV02 25NOV02 -17,791.46 -17,835.05	0.997556 5,089.05	16OCT02 TO 16OCT02 7,143.000
16OCT02	BUY LOT 560		239,125.38	-15,267.57 S -15,304.98 S	4,868.05 S	7,143.000
	363	78,087.21 84,993.99	93,528.93 100,039.93	04MAR03 07MAR03 -15,441.72 -16,807.53	0.918738 1,761.59	13JAN03 TO 13JAN03 3,259.000
13JAN03	BUY LOT 588		102,971.91	-19,641.58 S -21,378.87 S	3,400.95 S	3,259.000
13JAN03	BUY LOT 588		59,874.74	-8,964.99 S -9,757.94 S	1,977.53 S	1,895.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	372	47,861.04 52,094.33	54,383.96 58,169.89	04MAR03 07MAR03 -6,522.92 -7,099.87	0.918738 1,024.31	13JAN03 TO 13JAN03 1,895.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	394	61,518.99 67,467.91	73,698.15 78,828.64	05MAR03 10MAR03 -12,179.16 -13,356.89	0.911826 1,996.16	13JAN03 TO 04FEB03 2,568.000
04FEB03	BUY LOT 105		7,137.62	-812.68 S -891.27 S	59.06 S	240.000
13JAN03	BUY LOT 588		45,656.46	-8,715.32 S -9,558.10 S	1,865.48 S	1,445.000
14JAN03	BUY LOT 605		27,910.00	-5,245.53 S -5,752.78 S	1,041.44 S	883.000
	420	64,073.49 70,464.79	77,945.56 83,371.72	06MAR03 11MAR03 -13,872.07 -15,255.80	0.909298 2,348.87	04FEB03 TO 04FEB03 2,716.000
04FEB03	BUY LOT 105		80,774.08	-10,187.86 S -11,204.09 S	894.80 S	2,716.000
	451	6,243.49 6,876.89	7,806.04 8,349.45	07MAR03 12MAR03 -1,562.55 -1,721.07	0.907894 248.51	04FEB03 TO 04FEB03 272.000
04FEB03	BUY LOT 105		8,089.30	-1,193.58 S -1,314.67 S	102.26 S	272.000
	122	127,747.50 149,611.41	109,657.57 117,291.36	18JUN03 23JUN03 18,089.93 21,186.01	0.853862 11,134.04	04FEB03 TO 04FEB03 3,821.000
04FEB03	BUY LOT 105		113,636.88	23,273.05 S 27,256.22 S	8,718.31 S	3,821.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
002909 TOTAL		1,444,172.43 1,489,612.50	1,579,298.31 1,534,893.17	-135,125.88 -135,994.81	90,714.14	-45,280.67
702196908	DEUTSCHE BOERSE AG		NPV	05FEB03 10FEB03	0.922211	11NOV02 TO 11NOV02
	131	337,740.35 366,228.93	397,650.50 399,531.77	-59,910.15 -64,963.60	31,660.76	9,887.000
11NOV02	BUY LOT 078		400,803.10	-58,525.66 S -63,462.33 S	28,888.16 S	9,887.000
	GERMANY TOTAL	7,407,832.54 7,625,210.69	9,562,006.35 9,033,699.51	-2,154,173.81 -2,131,117.65	722,628.83	-1,408,488.82
	SPAIN					
550190904	BBVA (BILB VIZ ARG)		EURO.49	30AUG02 04SEP02	1.019628	27FEB01 TO 27FEB01
	636	175,104.17 171,733.39	285,098.18 260,266.18	-109,994.01 -107,876.61	19,343.82	17,607.000
27FEB01	BUY LOT 261		260,266.18	-109,994.01 L -107,876.61 L	19,343.82 L	17,607.000
	644	100,162.27 98,234.13	163,461.47 149,224.01	02SEP02 05SEP02 -63,299.20 -62,080.68	1.019628 11,090.80	27FEB01 TO 27FEB01 10,095.000
27FEB01	BUY LOT 261		149,224.01	-63,299.20 L -62,080.68 L	11,090.80 L	10,095.000
	647	63,245.25 63,001.75	106,561.66 97,280.16	03SEP02 06SEP02 -43,316.41 -43,149.64	1.003865 8,871.23	27FEB01 TO 27FEB01 6,581.000
27FEB01	BUY LOT 261		97,280.16	-43,316.41 L -43,149.64 L	8,871.23 L	6,581.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	662	5,839.75 5,796.24	10,055.43 9,179.60	04SEP02 09SEP02 -4,215.68 -4,184.27	1.007506 800.91	27FEB01 TO 27FEB01 621.000
27FEB01	BUY LOT 261		9,179.60	-4,215.68 L -4,184.27 L	800.91 L	621.000
	670	8,835.34 8,760.24	15,220.78 13,895.05	05SEP02 10SEP02 -6,385.44 -6,331.16	1.008573 1,196.35	27FEB01 TO 27FEB01 940.000
27FEB01	BUY LOT 261		13,895.05	-6,385.44 L -6,331.16 L	1,196.35 L	940.000
	679	18,204.88 17,921.79	31,364.52 28,632.68	06SEP02 12SEP02 -13,159.64 -12,955.00	1.015796 2,244.11	27FEB01 TO 27FEB01 1,937.000
27FEB01	BUY LOT 261		28,632.68	-13,159.64 L -12,955.00 L	2,244.11 L	1,937.000
	688	1,098.70 1,078.76	1,894.50 1,729.49	09SEP02 13SEP02 -795.80 -781.36	1.018486 130.63	27FEB01 TO 27FEB01 117.000
27FEB01	BUY LOT 261		1,729.49	-795.80 L -781.36 L	130.63 L	117.000
	694	66,510.63 64,864.50	113,168.13 103,311.21	10SEP02 16SEP02 -46,657.50 -45,502.73	1.025378 7,056.02	27FEB01 TO 27FEB01 6,989.000
/FEB01	BUY LOT 261		103,311.21	-46,657.50 L -45,502.73 L	7,056.02 L	6,989.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY						
550190904 TOTAL		439,000.99 431,390.80	726,824.67 663,518.38	-287,823.68 -282,861.45			50,733.87		-232,127.58
585783905	BCO POPULAR ESP		EURO.5		25JUN03	30JUN03	0.862627	24APR02 TO 26APR02	
	228	458,442.73 531,449.55	424,919.57 408,755.50	33,523.16 38,861.71			83,832.34	10,244.000	
24APR02	BUY LOT 051		56,301.38	536.11 L 621.49 L			16,901.10 L	1,423.000	
25APR02	BUY LOT 062		231,720.49	-3,443.11 L -3,991.42 L			67,463 04 L	5,690.000	
26APR02	BUY LOT 075		127,593.57	-1,951.10 L -2,261.81 L			37,101.71 L	3,131.000	
599624905	TPI TELEF PUB INFO		EURO.05(NEW)		04FEB03	07FEB03	0.919371	17OCT02 TO 18OCT02	
	107	83,372.39 90,684.16	90,694.02 88,154.08	-7,321.63 -7,963.74			10,493.82	27,081.000	
17OCT02	BUY LOT 611		82,740.49	-6,608.38 S -7,187.94 S			9,844.13 S	25,502.000	
18OCT02	BUY LOT 645		5,413.59	-713.25 S -775.80 S			649.69 S	1,579.000	
SPAIN TOTAL		980,816.11 1,053,524.51	1,242,438.26 1,160,427.96	-261,622.15 -251,963.48			145,060.03		-106,903.45
FINLAND									
505125906	UPM KYMMENE OY		NPV		20SEP02	25SEP02	1.016415	13JUN02 TO 14JUN02	
	026	27,412.85 26,970.14	32,794.62 31,884.85	-5,381.77 -5,294.85			380.14	941.000	
13JUN02	BUY LOT 789		26,275.90	-8,405.32 S -8,269.57 S			1,110.66 S	667.000	
14JUN02	BUY LOT 811		10,787.95	-3,434.36 S -3,378.90 S			444.10 S	274.000	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY						
	068	7,287.89 7,159.98	8,852.11 8,606.54	23SEP02 -1,564.22 -1,536.77	26SEP02		1.017864 90.21	14JUN02 TO 14JUN02 254.000	
14JUN02	BUY LOT 811		10,000.50	-3,295.21 S -3,237.38 S			396.86 S	254.000	
	153	65,283.58 63,971.40	82,491.88 80,203.45	25SEP02 -17,208.30 -16,862.42	01OCT02		1.020512 630.37	14JUN02 TO 14JUN02 2,367 000	
14JUN02	BUY LOT 811		93,193.68	-33,339.29 S -32,669.18 S			3,446.90 S	2,367.000	
	185	26,245.21 25,611.38	32,585.51 31,681.55	26SEP02 -6,340.30 -6,187.18	02OCT02		1.024748 117.01	14JUN02 TO 14JUN02 935.000	
14JUN02	BUY LOT 811		36,812.88	-12,712.28 S -12,405.27 S			1,203.77 S	935.000	
	275	19,257.04 19,011.51	25,301.69 24,999.79	03OCT02 -6,044.65 -5,967.58	09OCT02		1.012915 379.30	14JUN02 TO 14JUN02 726.000	
14JUN02	BUY LOT 811		28,584.12	-10,992.31 S -10,852.15 S			1,279.54 S	726.000	
	297	42,635.21 41,886.94	55,273.40 53,740.04	04OCT02 -12,638.19 -12,416.38	10OCT02		1.017864 563.28	14JUN02 TO 24JUN02 1,586.000	
24JUN02	BUY LOT 011		8,714.29	-3,177.57 S -3,121.80 S			32.93 S	213.000	
14JUN02	BUY LOT 811		20,315.99	-7,628.30 S -7,494.42 S			806.21 S	516.000	
17JUN02	BUY LOT 827		6,504.34	-2,452.43 S -2,409.39 S			262.77 S	165.000	
18JUN02	BUY LOT 846		4,331.75	-1,663.43 S -1,634.24 S			154.82 S	108.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	JUN02 BUY LOT 874			-5,779.25 S		368.000
			14,958.05	-5,677.82 S	438.81 S	
	20JUN02 BUY LOT 890			-3,391.80 S		216.000
			8,873.20	-3,332.27 S	163.72 S	
				12MAY03 15MAY03	0.865239	24JUN02 TO 26JUN02
	451	32,502.87	42,133.44	-9,630.57		2,505.000
		37,565.19	41,647.21	-11,130.53	7,048.51	
	24JUN02 BUY LOT 011			-206.05 S		26.000
			531.86	-238.14 S	96.18 S	
	26JUN02 BUY LOT 058			-16,507.03 S		2,479.000
			47,828.08	-19,078.00 S	8,425.21 S	
				13MAY03 16MAY03	0.869376	26JUN02 TO 21AUG02
	484	460,185.94	602,802.48	-142,616.54		35,839.000
		529,329.01	595,845.98	-164,044.72	97,527.75	
	26JUN02 BUY LOT 058			-20,754.36 S		3,055.000
			58,941.02	-23,872.71 S	10,052.93 S	
	09JUL02 BUY LOT 120			-19,899.83 S		2,890.000
			56,660.76	-22,889.79 S	8,913.28 S	
	10JUL02 BUY LOT 126			-7,072.12 S		1,066.000
			20,526.40	-8,134.71 S	3,352.74 S	
	14AUG02 BUY LOT 358			-19,160.81 S		8,404.000
			125,374.81	-22,039.73 S	20,788.95 S	
	15AUG02 BUY LOT 374			-5,434.10 S		2,308.000
			34,427.90	-6,250.58 S	5,911.00 S	
	21AUG02 BUY LOT 438			-46,020.64 S		18,116.000
			272,841.07	-52,935.25 S	47,660.92 S	
				14MAY03 19MAY03	0.869641	21AUG02 TO 19MAR03
	509	185,870.58	249,705.79	-63,835.21		14,846.000
		213,732.54	246,824.11	-73,404.09	40,312.52	
	21AUG02 BUY LOT 438			-9,343.34 S		3,266.000
			49,188.50	-10,743.90 S	8,574.83 S	
	13JAN03 BUY LOT 591			-15,752.06 S		4,550.000
			76,618.93	-18,113.29 S	6,999.08 S	
	17MAR03 BUY LOT 640			-1,043.91 S		1,900.000
			26,332.82	-1,200.39 S	2,221.19 S	
	18MAR03 BUY LOT 667			-3,852.48 S		3,812.000
			41,499.65	-4,429.97 S	3,413.50 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	19MAR03 BUY LOT 690			-3,941.47 S		2,318.000
			34,909.07	-4,532.30 S	2,994.64 S	
505125906 TOTAL						
		866,681.17	1,131,940.92	-265,259.75		
		965,238.09	1,115,033.52	-296,844.52	147,049 09	-149,795.43
507267904	STORA ENSO OYJ		NPV SER R	25SEP02 30SEP02	1.020512	29MAY02 TO 30MAY02
	152	73,842.02	102,687.24	-28,845.22		7,550.000
		72,357.82	97,612.26	-28,265.44	3,011.00	
	29MAY02 BUY LOT 505			-27,651.10 S		4,982.000
			71,149.02	-27,095.32 S	3,692.88 S	
	30MAY02 BUY LOT 521			-13,650.80 S		2,568.000
			36,353.64	-13,376.42 S	1,634.02 S	
				02OCT02 07OCT02	1.016002	30MAY02 TO 30MAY02
	265	21,549.73	31,758.24	-10,208.51		2,335.000
		21,210.32	30,188.69	-10,047.73	1,069.36	
	30MAY02 BUY LOT 521			-13,699.74 S		2,335.000
			33,055.20	-13,483.97 S	1,639.09 S	
				03OCT02 08OCT02	1.012915	30MAY02 TO 30MAY02
	290	27,282.98	40,122.83	-12,839.85		2,950.000
		26,935.11	38,139.89	-12,676.14	1,471.36	
	30MAY02 BUY LOT 521			-17,250.61 S		2,950.000
			41,761.38	-17,030.66 S	2,204.39 S	
				12NOV02 15NOV02	0.989560	30MAY02 TO 30AUG02
	094	481,370.46	646,875.22	-165,504.76		47,561.000
		486,448.99	614,905.50	-167,250.86	38,794.35	
	14AUG02 BUY LOT 357			-2,994.92 S		13,168.000
			134,450.54	-3,026.52 S	3,256.92 S	
	30MAY02 BUY LOT 521			-101,893.27 S		20,481.000
			289,937.26	-102,968.26 S	22,508.55 S	
	29AUG02 BUY LOT 611			-4,377.89 S		3,240.000
			36,610.56	-4,424.08 S	1,033.73 S	
	30AUG02 BUY LOT 633			-5,258.08 S		5,990.000

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY					
		44,762.74	-5,313.55 S		1,360.12 S		
14JUN02 BUY LOT 800			-30,621.93 S			6,674.000	
		92,766.00	-30,945.00 S		6,439.98 S		
507267904 TOTAL							
	604,045.19	821,443.53	-217,398 34				
	606,952.24	780,846.34	-218,240.17		44,346.07		-173,894 10
547970905 TIETOENATOR OYJ		ORD NPV	18SEP02	23SEP02	1.021398	12FEB02 TO 12FEB02	
789	206,825.47	432,288.17	-225,462.70			16,062.000	
	202,492.53	379,051.85	-220,739.32		44,180 00		
12FEB02 BUY LOT 247			-225,462.70 S			16,062.000	
		379,051.85	-220,739.32 S		44,180.00 S		
590294906 NOKIA (AB) OY		EURO.06	29AUG02	03SEP02	1.017501	20APR01 TO 12FEB02	
613	332,855.08	732,628.30	-399,773.22			24,477.000	
	327,129.98	659,899.83	-392,897.13		60,127.28		
12FEB02 BUY LOT 253			-232,325.23 S			18,074.000	
		419,228.89	-228,329.24 S		50,655.58 S		
20APR01 BUY LOT 870			-132,219.85 L			6,403.000	
		198,053.76	-129,945.67 L		17,466.66 L		
			11MAR03	19MAR03	0.906824	23JAN03 TO 23JAN03	
523	114,775.57	141,068.20	-26,292.63			9,920.000	
	126,568.74	151,895.13	-28,994.19		3,667.80		
23JAN03 BUY LOT 741			-26,292.63 S			9,920.000	
		151,895.13	-28,994.19 S		3,667.80 S		
590294906 TOTAL							
	447,630.65	873,696.50	-426,065.85				
	453,698.72	811,794.96	-421,891.32		63,795.08		-358,096.24

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY					
FINLAND TOTAL							
	2,125,182.48	3,259,369.12	-1,134,186.64				
	2,228,381.58	3,086,726.67	-1,157,715.33		299,370.24		-858,345.09
FRANCE							
473681906 AVENTIS SA		EUR3.82	19JUL02	24JUL02	0.984543	13FEB02 TO 13FEB02	
180	803,757.79	1,008,765.05	-205,007.26			13,072.000	
	816,376.52	911,521.38	-208,225.81		113,080.95		
13FEB02 BUY LOT 274			-254,572.24 S			13,072.000	
		923,922.42	-258,568.94 S		151,023.04 S		
			17APR03	24APR03	0.916884	13FEB02 TO 20SEP02	
183	566,387.38	700,107.96	-133,720.58			13,573.000	
	617,730.68	703,957.71	-145,842.42		59,615.39		
20SEP02 BUY LOT 027			-11,102.60 S			954.000	
		50,089.82	-12,109.06 S		5,437.42 S		
13FEB02 BUY LOT 274			-35,544.76 L			906.000	
		64,035.63	-38,766.91 L		15,964.91 L		
17JUN02 BUY LOT 831			-362,119.40 S			11,713.000	
		803,496.64	-394,945.71 S		124,527.94 S		
20SEP02 BUY LOT 027			-55,709.14 S			4,925.000	
		258,587.37	-60,759.20 S		28,070.58 S		
10MAR03 BUY LOT 476			636.75 S			418.000	
		18,741.70	694.47 S		-263.44 S		
			17APR03	24APR03	0.916884	20SEP02 TO 10MAR03	
199	224,702.12	275,596.91	-50,894.79			5,343.000	
	245,071.48	277,112.36	-55,508.43		23,467.55		
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***							
			22APR03	25APR03	0.911743	10MAR03 TO 10MAR03	
226	46,088.24	57,306.41	-11,218.17			1,111.000	
	50,549.60	57,621.53	-12,304.09		5,232.16		
10MAR03 BUY LOT 476			1,057.08 S			1,111.000	
		49,813.45	1,159.41 S		-423.26 S		

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
481906 TOTAL		1,640,935.53 1,729,728.28	2,041,776.33 1,950,212.98	-400,840.80 -421,880.75	201,396.05	-220,484.70
487416901	TECHNIP		NPV	04JUL02 09JUL02	1.018589	07JAN02 TO 07JAN02
	107	82,356.30 80,853.32	123,281.83 109,350.81	-40,925.53 -40,178.65	11,681.16	801.000
07JAN02	BUY LOT 831		108,225.24	-38,836.60 S -38,127.84 S	10,755.92 S	801.000
	108	154,096.09 150,035.67	229,941.38 203,957.69	05JUL02 10JUL02 -75,845.29 -73,846.77	1.027063 19,924.75	07JAN02 TO 07JAN02 1,494.000
07JAN02	BUY LOT 831		201,858.32	-71,949.10 S -70,053.25 S	18,230.60 S	1,494.000
	114	19,604.42 19,349.57	28,781.15 25,528.84	08JUL02 11JUL02 -9,176.73 -9,057.43	1.013171 2,878.16	07JAN02 TO 07JAN02 187.000
07JAN02	BUY LOT 831		25,266.07	-8,689.05 S -8,576.09 S	2,659.59 S	187.000
	122	19,659.18 19,539.27	28,781.15 25,528.84	09JUL02 12JUL02 -9,121.97 -9,066.33	1.006137 3,076.76	07JAN02 TO 07JAN02 187.000
07JAN02	BUY LOT 831		25,266.07	-8,634.29 S -8,581.62 S	2,854.82 S	187.000
	133	15,105.69 14,961.43	22,932.57 20,341.16	12JUL02 17JUL02 -7,826.88 -7,752.13	1.009642 2,372.40	07JAN02 TO 07JAN02 149.000
07JAN02	BUY LOT 831		20,131.79	-7,438.31 S -7,367.27 S	2,196.91 S	149.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
	244	330,175.10 323,109.34	670,893.23 595,081.37	29JUL02 01AUG02 -340,718.13 -333,426.75	1.021868 61,454.72	07JAN02 TO 18MAR02 4,359.000
18MAR02	BUY LOT 517		570,937.79	-332,351 45 S -325,239.12 S	61,992.74 S	4,151.000
07JAN02	BUY LOT 831		28,103.43	-15,715.73 S -15,379.41 S	2,693.91 S	208.000
487416901 TOTAL		620,996.78 607,848.60	1,104,611.31 979,788.71	-483,614.53 -473,328.06	101,387.95	-371,940.11
490541000	TOTAL SA		EUR10 SERIE B	17JUN03 20JUN03	0.846668	19FEB01 TO 19FEB01
	100	65,493.46 77,354.36	65,864.06 62,416.15	-370.60 -437.72	15,375.93	477 000
19FEB01	BUY LOT 185		69,524.42	-10,381.74 L -12,261.88 L	20,091.82 L	477.000
	144	64,863.55 75,754.11	65,864.06 62,416.15	19JUN03 24JUN03 -1,000.51 -1,168.50	0.856238 14,506.46	19FEB01 TO 19FEB01 477.000
19FEB01	BUY LOT 185		69,524.42	-11,011.65 L -12,860.50 L	19,090.19 L	477.000
	231	130,976.26 151,834.18	133,108.92 126,140.82	25JUN03 30JUN03 -2,132.66 -2,472.29	0.862627 28,165.65	19FEB01 TO 19FEB01 964.000
19FEB01	BUY LOT 185		140,506.37	-22,364.81 L -25,926 40 L	37,254.21 L	964.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				EUR - EURO CURRENCY				
490541000 TOTAL			261,333.27 304,942.65	264,837.04 250,973.12	-3,503.77 -4,078.51		58,048.04	53,969.53
494379902	PECHINEY			EUR15.25(ORD)	20SEP02	25SEP02	1.016415	31JUL02 TO 01AUG02
	034		32,759.99 32,230.92	38,014.00 37,412.84	-5,254.01 -5,169.16		-12.76	1,033.000
31JUL02	BUY LOT	264		22,024.03	-4,884.01 S -4,805.13 S		97.81 S	555.000
01AUG02	BUY LOT	280		19,320.60	-4,482.72 S -4,410.32 S		3.93 S	478.000
	070		23,316.96 22,907.74	29,218.89 28,756.82	23SEP02 -5,901.93 -5,798.35	26SEP02	1.017864 -50.73	01AUG02 TO 01AUG02 794.000
01AUG02	BUY LOT	280		32,093.21	-9,309.71 S -9,146.32 S		-39.15 S	794.000
	092		66,780.81 65,582.10	87,693.48 86,306.67	24SEP02 -20,912.67 -20,537.29	27SEP02	1.018278 -187.28	01AUG02 TO 05AUG02 2,383.000
01AUG02	BUY LOT	280		5,173.72	-1,672.66 S -1,642.64 S		-8.42 S	128.000
02AUG02	BUY LOT	291		55,437.33	-16,669.77 S -16,370.55 S		-344.99 S	1,407.000
05AUG02	BUY LOT	296		31,935.30	-8,664.00 S -8,508.48 S		-89.17 S	848.000
	142		49,896.44 48,893.54	65,392.92 64,358.77	25SEP02 -15,496.48 -15,185.01	30SEP02	1.020512 -280.22	05AUG02 TO 05AUG02 1,777.000
05AUG02	BUY LOT	296		66,921.04	-18,057.52 S -17,694.57 S		-332.93 S	1,777.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				EUR - EURO CURRENCY				
	252		5,598.37 5,510.20	7,580.72 7,460.84	02OCT02 -1,982.35 -1,951.13	07OCT02	1.016002 .49	05AUG02 TO 14AUG02 206.000
05AUG02	BUY LOT	296		3,163.40	-929.40 S -914.76 S		-1.76 S	84.000
14AUG02	BUY LOT	355		4,246.39	-988.30 S -972.73 S		-10.34 S	122.000
	274		34,330.37 33,892.65	46,183.52 45,453.16	03OCT02 -11,853.15 -11,702.02	08OCT02	1.012915 141.51	14AUG02 TO 14AUG02 1,255.000
14AUG02	BUY LOT	355		43,682.09	-9,942.79 S -9,816.02 S		26.58 S	1,255.000
	381		266,190.55 260,826.91	395,779.85 389,520.86	08OCT02 -129,589.30 -126,978.12	11OCT02	1.020564 -1,715.83	14AUG02 TO 16AUG02 10,755.000
14AUG02	BUY LOT	355		18,795.48	-5,684.58 S -5,570.04 S		-129.53 S	540.000
15AUG02	BUY LOT	373		29,376.21	-9,108.72 S -8,925.18 S		-55.36 S	841.000
16AUG02	BUY LOT	384		128,636.23	-40,090.83 S -39,283.01 S		-470.78 S	3,665.000
16AUG02	BUY LOT	389		198,464.93	-60,504.88 S -59,285.73 S		-726.31 S	5,709.000
494379902 TOTAL			478,873.49 469,844.06	669,863.38 659,269.96	-190,989.89 -187,321.08		-2,104.82	-189,425.90
567173901	SANOFI SYNTHELABO			EUR2	06JAN03	09JAN03	0.955475	19JUL01 TO 19JUL01
	485		33,592.40 35,157.80	39,993.86 35,627.11	-6,401.46 -6,699.77		6,230.46	580.000
19JUL01	BUY LOT	822		35,192.60	-6,912.42 L -7,234.54 L		7,199.74 L	580.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
	507	16,700.14 17,401.54	19,859.02 17,690.70	07JAN03 10JAN03 -3,158.88 -3,291.55	0.959693 3,002.39	19JUL01 TO 19JUL01 288.000
19JUL01	BUY LOT 822		17,474.95	-3,412.60 L -3,555.93 L	3,482.52 L	288.000
	527	894.21 934.32	1,103.28 982.82	08JAN03 13JAN03 -209.07 -218.45	0.957075 169.95	19JUL01 TO 19JUL01 16.000
19JUL01	BUY LOT 822		970.83	-223.16 L -233.17 L	196.66 L	16.000
	543	21,670.65 22,685.91	26,616.61 23,710.45	09JAN03 14JAN03 -4,945.96 -5,177.68	0.955247 4,153.14	19JUL01 TO 19JUL01 386.000
19JUL01	BUY LOT 822		23,421.28	-5,286.00 L -5,533.65 L	4,798.28 L	386.000
19JUL01	BUY LOT 822		7,281.23	-1,618.49 L -1,694.32 L	1,491.70 L	120.000
20JUL01	BUY LOT 838		20,958.40	-4,660.63 L -4,878.98 L	4,212.58 L	344.000
	545	26,145.69 27,370.61	31,995.09 28,501.68	09JAN03 14JAN03 -5,849.40 -6,123.44	0.955247 4,992.37	19JUL01 TO 20JUL01 464.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	562	26,370.51 27,787.92	31,995.09 28,501.68	10JAN03 15JAN03 -5,624.58 -5,926.90	0.948992 5,213.14	20JUL01 TO 20JUL01 464.000
20JUL01	BUY LOT 838		28,269.47	-6,061.61 L -6,387.42 L	5,905.87 L	464.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
	583	14,333.66 15,102.66	17,445.60 15,540.79	13JAN03 16JAN03 -3,111.94 -3,278.89	0.949082 2,840.76	20JUL01 TO 23JUL01 253.000
20JUL01	BUY LOT 838		5,422.38	-1,178.54 L -1,241.77 L	1,132.18 L	89.000
23JUL01	BUY LOT 845		10,054.91	-2,298.62 L -2,421.94 L	2,156.90 L	164.000
	064	55,298.22 59,088.89	70,678.81 62,961.70	08APR03 11APR03 -15,380.59 -16,434.92	0.935848 12,562.11	23JUL01 TO 23JUL01 1,025.000
23JUL01	BUY LOT 845		62,843.20	-17,139.31 L -18,314.20 L	14,559.89 L	1,025.000
	227	97,993.99 107,479.84	126,739.17 112,901.07	22APR03 25APR03 -28,745.18 -31,527.72	0.911743 26,106.49	23JUL01 TO 24JUL01 1,838.000
23JUL01	BUY LOT 845		97,483.59	-27,594.78 L -30,265.96 L	25,760.03 L	1,590.000
24JUL01	BUY LOT 850		15,323.92	-4,285.80 L -4,700.67 L	3,878.93 L	248.000
	244	85,858.82 94,011.09	110,327.90 98,281.67	23APR03 28APR03 -24,469.08 -26,792.41	0.913284 22,521.83	24JUL01 TO 24JUL01 1,600.000
24JUL01	BUY LOT 850		98,864.03	-27,096.39 L -29,669.18 L	24,816.24 L	1,600.000
	264	87,338.17 96,421.35	115,430.56 102,827.20	24APR03 29APR03 -28,092.39 -31,014.00	0.905797 24,608.15	24JUL01 TO 12FEB02 1,674.000
12FEB02	BUY LOT 250		91,562.27	-29,031.35 L -32,050.61 L	23,719.43 L	1,445.000
24JUL01	BUY LOT 850		14,149.92	-4,219.03 L -4,657.81 L	3,698.15 L	229.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY			
	292	124,590.91 137,535.93	164,181.70 146,255.41	25APR03 30APR03 -39,590.79 -43,704.28	0.905879 34,984.80	12FEB02 TO 21OCT02 2,381.000
	12FEB02 BUY LOT 250		96,314.64	-30,304.39 L -33,453.02 L	24,939.56 L	1,520.000
	18OCT02 BUY LOT 647		42,937.05	-6,380.06 S -7,042.95 S	5,869.23 S	723.000
	21OCT02 BUY LOT 680		8,227.43	-1,231.56 S -1,359.52 S	1,103.51 S	138.000
	314	89,087.57 97,974.01	119,292.04 106,267.05	28APR03 02MAY03 -30,204.47 -33,217.35	0.909298 24,924.31	21OCT02 TO 23OCT02 1,730.000
	21OCT02 BUY LOT 680		60,036.43	-9,824.04 S -10,803.98 S	7,796.35 S	1,007.000
	22OCT02 BUY LOT 707		10,997.75	-1,921.55 S -2,113.22 S	1,365.93 S	181.000
	23OCT02 BUY LOT 720		32,263.05	-5,103.46 S -5,612.53 S	4,044.23 S	542.000
567173901	TOTAL	679,874.94 738,951.87	875,658.73 780,049.33	-195,783.79 -213,407.36	172,309.90	-41,097.46
585284904	ACCOR		EUR3	25SEP02 30SEP02	1.020512	20MAY02 TO 20MAY02
	150	277,909.73 272,323.82	425,597.91 392,103.27	-147,688.18 -144,719.69	24,940.24	9,386.000
	20MAY02 BUY LOT 336		392,103.27	-147,688.18 S -144,719.69 S	24,940.24 S	9,386.000
596233908	STMICROELECTRONICS		EUR1.04	04OCT02 09OCT02	1.017864	16MAY01 TO 05JUN01
	325	119,714.85 117,613.80	352,991.12 315,520.75	-233,276.27 -229,182.16	31,275.21	9,335.000
	16MAY01 BUY LOT 167		44,459.58	-35,331.99 L -34,711.90 L	4,943.02 L	1,166.000
	05JUN01 BUY LOT 299			-240,710.59 L		8,169.000

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	(CONTINUED)		EUR - EURO CURRENCY			
			293,841.43	-236,486.00 L	45,567.67 L	
	230	662,375.99 767,859.10	1,087,607.84 1,003,293.73	25JUN03 30JUN03 -425,231.85 -492 949.85	0.862627 257,515.22	05JUN01 TO 18DEC01 36,026.000
	05JUN01 BUY LOT 299		1,068,713.76	-710,229.39 L -823,333.13 L	387,880.40 L	29,711.000
	18DEC01 BUY LOT 700		207,719.68	-114,154.53 L -132,333.59 L	59,211.98 L	6,315.000
596233908	TOTAL	782,090 84 885,472.90	1,440,598.96 1,318,814.48	-658,508.12 -722,132.01	288,790.43	-433,341.58
596651901	SOC GENERALE		EUR1.25	09OCT02 14OCT02	1.013377	30APR02 TO 30APR02
	429	119,773.55 118,192.49	224,003.19 209,160.58	-104,229.64 -102,853.77	11,885.68	3,198.000
	30APR02 BUY LOT 109		218,022.40	-122,352.53 S -120,737.43 S	20,907.52 S	3,198.000
	396	36,981.31 37,977.97	44,688.57 41,727.47	17DEC02 20DEC02 -7,707.26 -7,914.97	0.973757 4,165.47	30APR02 TO 30APR02 638.000
	30APR02 BUY LOT 109		43,495.40	-11,322.77 S -11,627.92 S	6,110.49 S	638.000
	407	35,690.06 36,600.16	44,898.70 41,923.68	18DEC02 23DEC02 -9,208.64 -9,443.46	0.975134 4,119.94	30APR02 TO 30APR02 641.000
	30APR02 BUY LOT 109		43,699.92	-12,841 15 S -13,168.60 S	6,068.84 S	641.000
	775	99,116.68 108,086.69	135,580.72 131,135.81	01APR03 08APR03 -36,464.04 -39,764.02	0.917011 16,714.90	30APR02 TO 30APR02 2,081.000
	30APR02 BUY LOT 109			-58,439.42 S		2,081.000

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY			
		141,871.36	-63,728.16 S	29,943.49 S	
			19JUN03 25JUN03	0.856238	30APR02 TO 19JUN02
150	198,011.91	221,646.14	-23,634.23		3,402.000
	231,258.03	214,379.64	-27,602.41	44,480.80	
30APR02 BUY LOT 109			-5,917.42 L		338.000
		23,043.02	-6,910.95 L	6,844.18 L	
14JUN02 BUY LOT 810			-1,147.21 L		155.000
		9,609.12	-1,339.83 L	2,267.16 L	
17JUN02 BUY LOT 826			-9,514.58 L		884.000
		57,571.55	-11,112.07 L	13,632.26 L	
18JUN02 BUY LOT 845			-3,280.32 L		301.000
		19,729.73	-3,831.08 L	4,562.45 L	
19JUN02 BUY LOT 873			-15,520.63 S		1,724.000
		110,587.61	-18,126.54 S	24,731.42 S	
			25JUN03 30JUN03	0.862627	19JUN02 TO 20MAR03
229	635,016.03	727,158.33	-92,142.30		11,161.000
	736,142.08	703,318.97	-106,815.92	139,639.03	
21JUN02 BUY LOT 002			-8,141.51 L		1,023.000
		64,392.18	-9,438.04 L	12,519.50 L	
28JAN03 BUY LOT 011			1,106.27 S		171.000
		9,343.39	1,282.44 S	652.76 S	
24JUN02 BUY LOT 021			-6,579.14 L		1,023.000
		63,407.10	-7,626.87 L	11,693.41 L	
25JUN02 BUY LOT 032			-16,967.24 S		2,199.000
		137,726.72	-19,669.27 S	26,981.21 S	
15JAN03 BUY LOT 647			-2,239.21 S		1,264.000
		78,445.61	-2,595.80 S	7,519.39 S	
18MAR03 BUY LOT 676			3,329.19 S		592.000
		32,250.32	3,859.36 S	2,936.65 S	
19MAR03 BUY LOT 686			4,758.20 S		1,481.000
		84,199.55	5,515.94 S	7,966.30 S	
20MAR03 BUY LOT 699			1,735.57 S		422.000
		23,644.42	2,011.96 S	2,177.31 S	
22JAN03 BUY LOT 712			1,500.95 S		374.000
		21,218.98	1,739.98 S	1,708.82 S	
23JAN03 BUY LOT 736			1,788.63 S		442.000
		25,152.21	2,073.47 S	1,927.16 S	
24JAN03 BUY LOT 781			801.85 S		186.000
		10,589.67	929.54 S	748.73 S	
27JAN03 BUY LOT 802			1,165.82 S		201.000

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(CONTINUED)		EUR - EURO CURRENCY			
		11,129.89	1,351.48 S	775.92 S	
19JUN02 BUY LOT 873			-1,680.74 L		163.000
		10,455.79	-1,948.40 L	2,243.54 L	
20JUN02 BUY LOT 889			-13,628.72 L		1,620.000
		102,060.21	-15,799.09 L	20,588.64 L	
596651901 TOTAL					
	1,124,589.54	1,397,975.65	-273,386.11		
	1,268,257.42	1,341,646.15	-294,394.55	221,005.82	-73,388.73
598181907 DANONE		EUR1	23AUG02 28AUG02	1.028119	08APR02 TO 08APR02
547	53,172.75	55,016.19	-1,843.44		407.000
	51,718.48	48,139.17	-1,793.02	5,372.33	
08APR02 BUY LOT 688			-1,843.44 S		407.000
		48,139.17	-1,793.02 S	5,372.33 S	
			17JAN03 22JAN03	0.937690	08APR02 TO 04OCT02
697	760,027.27	793,628.94	-33,601.67		6,079.000
	810,531.49	726,526.31	-35,834.52	119,839.70	
04OCT02 BUY LOT 301			3,556.97 S		2,418.000
		293,510.33	3,793.33 S	25,095.61 S	
08APR02 BUY LOT 688			-37,158.64 S		3,661.000
		433,015.98	-39,627.85 S	94,744.09 S	
598181907 TOTAL					
	813,200.02	848,645.13	-35,445.11		
	862,249.97	774,665.48	-37,627.54	125,212.03	87,584.49
730968906 BNP PARIBAS		EUR2	20SEP02 25SEP02	1.016415	24APR02 TO 24APR02
024	723,995.12	1,087,781.29	-363,786.17		18,740.000
	712,302.67	969,865.96	-357,911.06	100,347.77	
4APR02 BUY LOT 050			-363,786.17 S		18,740.000
		969,865.96	-357,911.06 S	100,347.77 S	
732727904 AUTOROUTES SUD FRA		NPV	15MAY03 20MAY03	0.872905	28MAR02 TO 15OCT02
535	772,651.60	814,743.55	-42,091.95		31,600.000
	885,149.70	738,593.48	-48,220.54	194,776.70	

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(CONTINUED)		EUR - EURO CURRENCY			
15OCT02 BUY LOT 511			4,588.23 S		9,247.000
		217,323.65	5,256.28 S	36,438.40 S	
05APR02 BUY LOT 745			-44,207.48 L		17,849.000
		423,245.89	-50,644.09 L	127,367.73 L	
28MAR02 BUY LOT 759			-2,472.70 L		4,504.000
		98,023.94	-2,832.73 L	30,970.63 L	
738048909 CIE DE ST GOBAIN		EUR4	20SEP02 25SEP02	1.016415	27JUN02 TO 27JUN02
036	321,746.50	624,218.23	-302,471.73		13,116.000
	316,550 33	562,077.22	-297,586.84	52,059.95	
27JUN02 BUY LOT 063			-302,471.73 S		13,116.000
		562,077.22	-297,586.84 S	52,059.95 S	
FRANCE TOTAL					
	8,498,197.36	11,596,307.51	-3,098,110.15		
	9,053,622.27	10,718,060.14	-3,202,607.99	1,538,170.12	-1,664,437.87
ITALY					
408489904 ARN MONDADORI EDIT		EURO.26	15MAY03 20MAY03	0.872905	08OCT02 TO 15OCT02
534	481,918.49	384,022.51	97,895.98		73,787.000
	552,085.84	378,094.41	112,149.64	61,841.79	
08OCT02 BUY LOT 386			3,998.71 S		2,493.000
		12,036.09	4,580.92 S	2,036.00 S	
09OCT02 BUY LOT 424			63,067.90 S		41,459.000
		204,967.74	72,250.59 S	32,984.37 S	
10OCT02 BUY LOT 459			10,757.05 S		6,541.000
		31,520.89	12,323.28 S	5,096.61 S	
15OCT02 BUY LOT 528			20,072.32 S		23,294.000
		129,569.69	22,994.85 S	21,724.81 S	
423244003 UNICREDITO ITALIAN		EURO.50	24SEP02 27SEP02	1.018278	29JUL02 TO 01AUG02
097	738,205.04	814,562.88	-76,357.84		214,091.000
	724,954.32	800,351.51	-74,987.22	-409.97	
29JUL02 BUY LOT 245			-13,773.54 S		57,224.000
		206,569.77	-13,526.31 S	728.28 S	
30JUL02 BUY LOT 252			-23,750.92 S		72,451.000
		269,250.02	-23,324.59 S	-1,607.57 S	

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY			
31JUL02 BUY LOT 263			-28,007.04 S		61,702.000
		235,825.50	-27,504.32 S	613.95 S	
01AUG02 BUY LOT 279			-10,826.34 S		23,014.000
		88,706.22	-10,632.01 S	-144.27 S	
			05FEB03 12FEB03	0.922211	18OCT02 TO 21OCT02
120	141,699.08	159,306.21	-17,607.13		42,383.000
	153,651.47	154,923.83	-19,092.30	17,819.94	
18OCT02 BUY LOT 646			-6,609.08 S		16,628.000
		60,406.96	-7,166.56 S	7,041.24 S	
21OCT02 BUY LOT 673			-10,998.05 S		25,755.000
		94,516.87	-11,925.74 S	10,778.70 S	
423244003 TOTAL					
	879,904.12	973,869.09	-93,964.97		
	878,605.79	955,275.34	-94,079.52	17,409.97	-76,669.55
529731903 TELECOM ITALIA SPA		DI RISP EURO.55	25OCT02 30OCT02	1.023699	07MAY02 TO 07MAY02
767	475,703.97	510,090.71	-34,386.74		90,276.000
	464,691.25	473,901.04	-33,590.67	24,380.88	
07MAY02 BUY LOT 192			-39,627.01 S		90,276.000
		471,450.70	-38,709.63 S	31,950.18 S	
			11NOV02 14NOV02	0.988680	07MAY02 TO 09MAY02
080	192,643.06	205,401.41	-12,758.35		36,352.000
	194,848.75	190,828.69	-12,904.43	16,924.49	
07MAY02 BUY LOT 192			-14,158.02 S		34,615.000
		180,770.82	-14,320.12 S	19,087.63 S	
09MAY02 BUY LOT 231			-1,283.42 S		1,737.000
		9,531.90	-1,298.11 S	1,076.63 S	
			04DEC02 09DEC02	0.999950	09MAY02 TO 09MAY02
305	119,462.52	125,878.43	-6,415.91		22,278.000
	119,468.49	116,947.66	-6,416.23	8,937.06	
09MAY02 BUY LOT 231			-15,057.67 S		22,278.000
		122,251.96	-15,058.42 S	12,274.99 S	

STATE STREET.

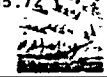
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
	006	35,128.05 37,716.98	50,350.24 46,778.02	03APR03 08APR03 -15,222.19 -16,344.06	0.931359	09MAY02 TO 09MAY02 8,911.000
09MAY02	BUY LOT 231		48,899.69	-18,678.82 S -20,055.45 S	7,283.02 8,872.74 S	8,911.000
	113	42,029.79 45,192.55	56,644.73 52,625.92	11APR03 16APR03 -14,614.94 -15,714.72	0.930016	09MAY02 TO 09MAY02 10,025.000
09MAY02	BUY LOT 231		55,012.83	-18,503.69 S -19,896.10 S	8,281.35 10,075.82 S	10,025.000
	170	40,041.20 43,512.78	55,554.21 51,612.78	16APR03 23APR03 -15,513.01 -16,857.99	0.920217	09MAY02 TO 09MAY02 9,832.000
09MAY02	BUY LOT 231		53,953.73	-19,326.90 S -21,002.55 S	8,757.99 10,561.60 S	9,832.000
	803	280,043.04 328,840.70	340,970.18 316,779.18	09JUN03 12JUN03 -60,927.14 -71,543.73	0.851607	09MAY02 TO 19SEP02 60,345.000
09MAY02	BUY LOT 231		1,618.83	-412.27 L -484.11 L	83,605.25 472.84 L	295.000
19SEP02	BUY LOT 794		305,982.83	-32,790.48 S -38,504.24 S	59,754.55 S	60,050.000
529731903 TOTAL		1,185,051.63 1,234,271.50	1,344,889.91 1,249,473.29	-159,838.28 -173,371.83	158,170.04	-15,201.79
529750903	TELECOM ITALIA SPA 081	EURO.55 66,360.06 67,119.86	62,213.43 61,121.55	11NOV02 14NOV02 4,146.63 4,194.11	0.988680 1,804.20	040CT02 TO 040CT02 8,385.000
040CT02	BUY LOT 302			4,146.63 S		8,385.000

STATE STREET.

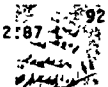
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY			
			61,121.55	4,194.11 S	1,804.20 S	
	161	25,933.83 25,997.37	23,512.74 23,100.08	20NOV02 25NOV02 2,421.09 2,427.02	0.997556 470.27	040CT02 TO 040CT02 3,169.000
040CT02	BUY LOT 302		23,100.08	2,421.09 S 2,427.02 S	470.27 S	3,169.000
	018	18,970.27 20,368.38	21,160.73 20,789.35	03APR03 08APR03 -2,190.46 -2,351.90	0.931359 1,930.93	040CT02 TO 040CT02 2,852.000
040CT02	BUY LOT 302		20,789.35	-2,190.46 S -2,351.90 S	1,930.93 S	2,852.000
	112	22,940.63 24,666.92	23,802.11 23,384.37	11APR03 16APR03 -861.48 -926.31	0.930016 2,208.86	040CT02 TO 040CT02 3,208.000
040CT02	BUY LOT 302		23,384.37	-861.48 S -926.31 S	2,208.86 S	3,208.000
	169	21,524.94 23,391.16	22,748.52 22,349.28	16APR03 23APR03 -1,223.58 -1,329.66	0.920217 2,371.54	040CT02 TO 040CT02 3,066.000
040CT02	BUY LOT 302		22,349.28	-1,223.58 S -1,329.66 S	2,371.54 S	3,066.000
	799	149,584.93 175,650.19	143,866.23 141,341.31	09JUN03 12JUN03 5,718.70 6,715.19	0.851607 27,593.69	040CT02 TO 040CT02 19,390.000
040CT02	BUY LOT 302		141,341.31	5,718.70 S 6,715.19 S	27,593.69 S	19,390.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
529750903 TOTAL		305,314.66 337,193.88	297,303.76 292,085.94	8,010.90 8,728.45	36,379.49	45,107.94
714505906	ENI		EUR1	25OCT02 30OCT02	1.023699	25JAN02 TO 29JAN02
	765	312,744.46 305,504.31	339,135.43 306,393.33	-26,390.97 -25,780.01	24,890.99	22,480.000
25JAN02	BUY LOT 134		163,384.49	-13,062.80 S -12,760.39 S	20,977.45 S	12,627.000
28JAN02	BUY LOT 148		96,351.90	-9,548.25 S -9,327.20 S	13,066.01 S	7,365.000
29JAN02	BUY LOT 159		32,536.67	-3,029.58 S -2,959.44 S	4,234.82 S	2,488.000
	ITALY TOTAL					
		3,164,933.36 3,307,661.32	3,339,220.70 3,181,322.31	-174,287.34 -172,353.27	298,692.28	126,339.01
	NETHERLANDS					
414881904	REED ELSEVIER NV		EURO.06	25OCT02 30OCT02	1.023699	04OCT01 TO 25OCT01
	766	323,612.32 316,120.58	321,123.58 289,778.48	2,488.74 2,431.12	23,910.98	25,156.000
16OCT01	BUY LOT 042		201.36	-2.75 L -2.69 L	14.96 L	17.000
19OCT01	BUY LOT 075		19,571.65	-265.13 L -258.99 L	1,698.38 L	1,672.000
22OCT01	BUY LOT 096		8,769.79	-377.33 L -368.59 L	847.68 L	736.000
25OCT01	BUY LOT 162		110,010.86	-2,359.90 S -2,305.27 S	9,853.16 S	9,355.000
04OCT01	BUY LOT 747		74,356.24	4,723.41 L 4,614.06 L	5,073.84 L	6,688.000
05OCT01	BUY LOT 761		38,120.21	1,449.65 L 1,416.09 L	2,485.77 L	3,344.000
08OCT01	BUY LOT 771		38,289.55	1,317.30 L 1,286.80 L	2,445.72 L	3,344.000


STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	121	76,342.06 76,605.43	77,217.22 69,680.00	14NOV02 19NOV02 -875.16 -878.18	0.996562 7,803.61	25OCT01 TO 26OCT01 6,049.000
25OCT01	BUY LOT 162		27,611.49	-1,164.31 L -1,168.33 L	3,292.26 L	2,348.000
26OCT01	BUY LOT 169		43,671.49	-2,236.48 L -2,244.20 L	5,442.72 L	3,701.000
	244	168,940.76 167,183.83	173,748.33 156,788.63	27NOV02 02DEC02 -4,807.57 -4,757.57	1.010509 15,152.77	26OCT01 TO 18DEC01 13,611.000
26OCT01	BUY LOT 169		42,172.90	-2,905.02 L -2,874.81 L	4,601.33 L	3,574.000
18DEC01	BUY LOT 697		115,195.13	-3,116.68 S -3,084.27 S	11,173.55 S	10,037.000
	435	4,699.60 4,802.29	5,157.18 4,653.78	23DEC02 30DEC02 -457.58 -467.58	0.978617 616.09	18DEC01 TO 18DEC01 404.000
18DEC01	BUY LOT 697		4,636.73	-440.33 L -449.95 L	615.51 L	404.000
	439	6,573.94 6,773.46	7,225.15 6,519.90	24DEC02 31DEC02 -651.21 -670.97	0.970544 924.53	18DEC01 TO 18DEC01 566.000
18DEC01	BUY LOT 697		6,496.01	-627.05 L -646.08 L	923.53 L	566.000
	447	1,078.84 1,123.34	1,174.41 1,059.77	27DEC02 02JAN03 -95.57 -99.51	0.960384 163.08	18DEC01 TO 18DEC01 92.000
18DEC01	BUY LOT 697		1,055.89	-91.64 L -95.42 L	162.87 L	92.000


STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
			02JAN03 07JAN03	0.964878	18DEC01 TO 18DEC01
461	13,276.65	14,450.31	-1,173.66		1,132.000
	13,759.93	13,039.80	-1,216.38	1,936.51	
18DEC01 BUY LOT 697			-1,125.33 L		1,132.000
		12,992.02	-1,166.29 L	1,934.20 L	
			03JAN03 08JAN03	0.959739	18DEC01 TO 18DEC01
470	11,153.24	12,037.67	-884.43		943.000
	11,621.12	10,862.66	-921.53	1,679.99	
18DEC01 BUY LOT 697			-844.17 L		943.000
		10,822.86	-879.58 L	1,677.84 L	
			06JAN03 09JAN03	0.955475	18DEC01 TO 18DEC01
481	11,251.88	12,075.96	-824.08		946.000
	11,776.22	10,897.22	-862.48	1,741.48	
18DEC01 BUY LOT 697			-783.69 L		946.000
		10,857.29	-820.21 L	1,739.14 L	
			05MAR03 10MAR03	0.911826	18DEC01 TO 18DEC01
395	340,678.74	469,111.55	-128,432.81		36,749.000
	373,622.53	423,321.25	-140,852.32	91,153.60	
18DEC01 BUY LOT 697			-126,863.88 L		36,749.000
		421,770.02	-139,131.68 L	90,984.19 L	
414881904 TOTAL					
	957,608.03	1,093,321.36	-135,713.33		
	983,388.73	986,601.49	-148,295.40	145,082.64	-3,212.76
520270901 ROYAL DUTCH PETROL	EURO.56(BR)		27AUG02 30AUG02	1.019004	23JUL02 TO 23JUL02
581	363,229.99	314,965.89	48,264.10		7,602.000
	356,455.90	313,063.28	47,363.99	-3,971.37	
23JUL02 BUY LOT 210			45,790.63 S		7,602.000
		315,344.21	44,936.65 S	-3,824.95 S	

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(CONTINUED)		EUR - EURO CURRENCY			
			18OCT02 23OCT02	1.029707	23JUL02 TO 24JUL02
652	484,925.70	443,653.61	41,272.09		10,708.000
	470,935.62	440,973.64	40,081.39	-10,119.41	
23JUL02 BUY LOT 210			4,693.51 S		1,330.000
		55,170.72	4,558.10 S	-1,235.70 S	
24JUL02 BUY LOT 218			39,052.05 S		9,378.000
		383,521.99	37,925.40 S	-9 004.89 S	
			24APR03 29APR03	0.905797	10FEB03 TO 10FEB03
262	55,842.82	53,385.69	2,457.13		1,466.000
	61,650.48	57,370.90	2,712.67	1,566.91	
10FEB03 BUY LOT 180			2,457.13 S		1,466.000
		57,370.90	2,712.67 S	1,566.91 S	
			25APR03 30APR03	0.905879	10FEB03 TO 10FEB03
294	11,625.05	11,325.34	299.71		311.000
	12,832.89	12,170.77	330.85	331.27	
10FEB03 BUY LOT 180			299.71 S		311.000
		12,170.77	330.85 S	331.27 S	
520270901 TOTAL					
	915,623.56	823,330.53	92,293.03		
	901,874.89	823,578.59	90,488.90	-12,192.60	78,296.30
525260907 AHOLD (KON)NV	EURO.25		30AUG02 04SEP02	1.019628	17DEC01 TO 17DEC01
627	117,543.04	205,960.14	-88,417.10		6,949.000
	115,280.32	186,756.59	-86,715.06	15,238.79	
7DEC01 BUY LOT 681			-93,432.77 S		6,949.000
		190,722.08	-91,634.17 S	16,192.41 S	
			03SEP02 06SEP02	1.003865	17DEC01 TO 12FEB02
645	8,912.72	16,271.71	-7,358.99		849.000
	8,878.40	14,754.55	-7,330.66	1,454.51	
12FEB02 BUY LOT 249			-4,937.21 S		849.000

STATE STREET.

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	(CONTINUED)			EUR - EURO CURRENCY			
				10,165.62	-4,918.20 S	1,383.08 S	
17DEC01	BUY LOT	681		3,814.99	-1,963.53 S -1,955.97 S	388.88 S	139.000
	661		111,817.63 110,984.58	212,421.41 192,615.41	04SEP02 09SEP02 -100,603.78 -99,854.27	1.007506 18,223.44	12FEB02 TO 12FEB02 7,167.000
12FEB02	BUY LOT	249		177,699.99	-90,839.61 S -90,162.85 S	23,447.44 S	7,167.000
	669		66,469.49 65,904.49	127,446.92 115,563.87	05SEP02 10SEP02 -60,977.43 -60,459.11	1.008573 10,799.73	12FEB02 TO 20FEB02 4,300.000
12FEB02	BUY LOT	249		78,225.68	-40,442.11 S -40,098.35 S	10,228.17 S	3,155.000
20FEB02	BUY LOT	311		27,965.27	-14,422.40 S -14,299.81 S	3,883.53 S	1,145.000
	678		113,698.78 111,930.72	212,421.41 192,615.41	06SEP02 11SEP02 -98,722.63 -97,187.46	1.015796 16,502.77	20FEB02 TO 22FEB02 7,167.000
20FEB02	BUY LOT	311		57,029.60	-28,463.15 S -28,020.54 S	7,457.83 S	2,335.000
21FEB02	BUY LOT	321		25,516.05	-12,717.77 S -12,520.00 S	3,308.63 S	1,044.000
22FEB02	BUY LOT	330		91,021.85	-43,848.23 S -43,166.37 S	11,303.67 S	3,788.000
	690		22,550.35 22,141.05	42,502.06 38,539.21	09SEP02 12SEP02 -19,951.71 -19,589.58	1.018486 3,191.42	22FEB02 TO 22FEB02 1,434.000
22FEB02	BUY LOT	330		34,457.58	-16,798.28 S -16,493.38 S	4,176.85 S	1,434.000
	693		60,625.90 59,125.42	112,508.95 102,018.71	10SEP02 13SEP02 -51,883.05 -50,598.95	1.025378 7,705.68	22FEB02 TO 22FEB02 3,796.000

STATE STREET.

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	(CONTINUED)			EUR - EURO CURRENCY			
22FEB02	BUY LOT	330		91,214.08	-43,535.47 S -42,457.97 S	10,369.31 S	3,796.000
	774		95,306.52 93,309.88	194,104.62 176,006.46	18SEP02 23SEP02 -98,798.10 -96,728.31	1.021398 14,031.73	22FEB02 TO 22FEB02 6,549.000
22FEB02	BUY LOT	330		157,365.91	-84,396.54 S -82,628.46 S	18,572.43 S	6,549.000
	790		58,806.24 57,771.27	122,763.98 111,317.57	19SEP02 24SEP02 -63,957.74 -62,832.10	1.017915 9,285.80	22FEB02 TO 25FEB02 4,142.000
22FEB02	BUY LOT	330		36,091.55	-19,889.81 S -19,539.76 S	4,397.62 S	1,502.000
25FEB02	BUY LOT	339		63,532.10	-35,422.40 S -34,798.98 S	8,088.74 S	2,640.000
	016		162,913.78 160,282.74	353,027.96 320,111.92	20SEP02 25SEP02 -190,114.18 -187,043.86	1.016415 27,214.68	25FEB02 TO 27FEB02 11,911.000
25FEB02	BUY LOT	339		211,099.86	-122,260.01 S -120,285.52 S	27,227.82 S	8,772.000
27FEB02	BUY LOT	356		74,122.47	-42,806.32 S -42,115.00 S	10,233.11 S	3,139.000
	063		66,448.34 65,282.14	161,146.25 146,121.11	23SEP02 26SEP02 -94,697.91 -93,035.92	1.017864 12,196.95	27FEB02 TO 27FEB02 5,437.000
27FEB02	BUY LOT	356		128,386.07	-82,060.70 S -80,620.50 S	17,516.57 S	5,437.000
	089		139,213.09 136,714.23	362,601.29 328,792.64	24SEP02 27SEP02 -223,388.20 -219,378.40	1.018278 27,299.99	27FEB02 TO 08MAY02 12,234.000
08MAY02	BUY LOT	223			-16,526.90 S		7,406.000

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY			
		27,046.37	-16,230.24 S	2,336.78 S	
FEB02 BUY LOT 356			-47,487.26 S		2,980.000
		70,367.94	-46,634.87 S	9,568.25 S	
28FEB02 BUY LOT 363			-124,905.83 S		8,077.000
		187,740.59	-122,663.78 S	25,183.19 S	
			25SEP02 30SEP02	1.020512	08MAY02 TO 08MAY02
137	119,525.78	282,013.35	-162,487.57		9,515.000
	117,123.35	255,718.65	-159,221.62	20,626.32	
08MAY02 BUY LOT 223			-122,352.56 S		9,515.000
		218,645.90	-119,893.31 S	18,370.76 S	
			26SEP02 01OCT02	1.024748	08MAY02 TO 08MAY02
179	68,601.51	164,169.41	-95,567.90		5,539.000
	66,944.76	148,862.39	-93,259.90	11,342.27	
08MAY02 BUY LOT 223			-72,203.97 S		5,539.000
		127,281.10	-70,460.22 S	10,123.88 S	
525260907 TOTAL					
	1,212,433.17	2,569,359.46	-1,356,926.29		
	1,191,673.35	2,329,794.49	-1,333,235.20	195,114.06	-1,138,121.14
540260908 NUMICO (KON) NV		CVA (PART EXCH) EURO	22JAN03 27JAN03	0.932097	16OCT02 TO 16OCT02
715	200,194.73	235,063.31	-34,868.58		18,088.000
	214,778.86	230,937.84	-37,408.75	21,249.77	
16OCT02 BUY LOT 571			-34,868.58 S		18,088.000
		230,937.84	-37,408.75 S	21,249.77 S	
545831901 AKZO NOBEL NV		EUR2	22APR03 25APR03	0.911743	26MAR01 TO 17MAR03
223	526,390.41	957,688.33	-431,297.92		26,842.000
	577,345.16	913,328.77	-473,047.69	137,064.08	
02OCT02 BUY LOT 264			-11,579.47 S		862.000
		28,035.27	-12,700.37 S	3,205.88 S	
07OCT02 BUY LOT 348			-1,787.69 S		133.000
		4,315.47	-1,960.74 S	505.97 S	
09OCT02 BUY LOT 403			-13,354.77 S		1,144.000
		35,316.97	-14,647.52 S	3,936.87 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
23AUG02 BUY LOT 558			-84,848.09 S		4,630.000
		170,841.73	-93,061.41 S	21,806.45 S	
26MAR01 BUY LOT 567			-230,565.16 L		9,043.000
		365,319.44	-252,883.94 L	82,070.58 L	
27AUG02 BUY LOT 578			-38,618.88 S		2,104.000
		78,390.07	-42,357.20 S	9,222.11 S	
28AUG02 BUY LOT 602			-49,747.99 S		2,742.000
		101,662.35	-54,563.61 S	11,879.00 S	
17MAR03 BUY LOT 629			-795.87 S		6,184.000
		129,447.47	-872.91 S	4,437.23 S	
564089902 UNILEVER NV		CVA NLG1.12	01JUL02 04JUL02	1.011122	18SEP01 TO 18SEP01
080	21,065.93	19,937.29	1,128.64		315.000
	20,834.21	18,105.47	1,116.23	1,612.51	
18SEP01 BUY LOT 483			1,016.80 S		315.000
		18,500.34	1,005.62 S	1,328.25 S	
			02JUL02 05JUL02	1.016725	18SEP01 TO 18SEP01
090	3,142.70	2,974.77	167.93		47.000
	3,091.00	2,701.45	165.17	224.38	
18SEP01 BUY LOT 483			151.24 S		47.000
		2,760.37	148.75 S	181.88 S	
			03JUL02 08JUL02	1.018589	18SEP01 TO 18SEP01
102	16,360.85	15,633.37	727.48		247.000
	16,062.27	14,196.99	714.20	1,151.08	
18SEP01 BUY LOT 483			639.78 S		247.000
		14,506.62	628.10 S	927.55 S	
			08JUL02 11JUL02	1.013171	18SEP01 TO 18SEP01
113	19,550.36	18,418.26	1,132.10		291.000
	19,296.21	16,726.00	1,117.38	1,452.83	
18SEP01 BUY LOT 483			1,028.78 S		291.000
		17,090.79	1,015.41 S	1,190.01 S	
			09JUL02 12JUL02	1.006137	18SEP01 TO 18SEP01
121	2,349.74	2,215.25	134.49		35.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
	(CONTINUED)					EUR - EURO CURRENCY					
			2,335.41			2,011.72			133.67	190.02	
18SEP01	BUY LOT	483							122.06 S		35.000
						2,055.59			121.32 S	158.50 S	
		557	101,403.75			103,927.09	23AUG02	28AUG02	-2,523.34	1 028119	18SEP01 TO 18SEP01
			98,630.36			94,378.34			-2,454.33	6,706.35	1,642.000
18SEP01	BUY LOT	483							-3,106.34 S		1,642.000
						96,436.70			-3,021.38 S	5,215.04 S	
		568	43,085.76			44,558.27	26AUG02	29AUG02	-1,472.51	1 027538	18SEP01 TO 18SEP01
			41,931.06			40,464.28			-1,433.05	2,899 83	704.000
18SEP01	BUY LOT	483							-1,722.46 S		704.000
						41,346.79			-1,676.30 S	2,260.57 S	
		590	46,372.79			47,786.21	27AUG02	30AUG02	-1,413.42	1.019004	18SEP01 TO 18SEP01
			45,507.96			43,395.65			-1,387.06	3,499.37	755.000
18SEP01	BUY LOT	483							-1,681.49 S		755.000
						44,342.09			-1,650.13 S	2,816.00 S	
		612	27,636.73			29,684.41	29AUG02	03SEP02	-2,047.68	1.017501	18SEP01 TO 18SEP01
			27,161.38			26,957.03			-2,012.46	2,216.81	469.000
18SEP01	BUY LOT	483							-2,214.20 S		469.000
						27,544.95			-2,176.12 S	1,792.55 S	
		623	60,711.34			64,242.39	30AUG02	04SEP02	-3,531.05	1.019628	18SEP01 TO 310CT01
			59,542.64			58,339.84			-3,463.08	4,665.88	1,015.000
310CT01	BUY LOT	226							1,970.63 S		718.000
						36,855.77			1,932.70 S	3,331.35 S	
18SEP01	BUY LOT	483							-1,138.67 S		297.000
						17,443.18			-1,116 75 S	1,096.39 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
	(CONTINUED)					EUR - EURO CURRENCY					
		674	27,405.03			29,684.41	05SEP02	10SEP02	-2,279.38	1.008573	310CT01 TO 310CT01
			27,172.08			26,957.03			-2,260.00	2,475.05	469.000
310CT01	BUY LOT	226							639.43 S		469.000
						24,074.31			633.99 S	2,463.78 S	
		680	42,632.69			45,444.37	06SEP02	11SEP02	-2,811.68	1.015796	310CT01 TO 310CT01
			41,969.74			41,268.97			-2,767.96	3,468.73	718.000
310CT01	BUY LOT	226							1,656.78 S		718.000
						36,855.77			1,631.02 S	3,482.95 S	
		203	74,897.56			77,787.09	25NOV02	28NOV02	-2,889.53	1.006289	310CT01 TO 310CT01
			74,429.47			70,640.07			-2,871.47	6,660.87	1,229.000
310CT01	BUY LOT	226							4,759.13 L		1,229.000
						63,085.98			4,729.39 L	6,614.10 L	
		269	33,977.91			37,152.99	02DEC02	05DEC02	-3,175.08	1.007252	310CT01 TO 310CT01
			33,733.28			33,739.40			-3,152.22	3,146.10	587.000
310CT01	BUY LOT	226							478.11 L		587.000
						30,131.39			474.67 L	3,127.22 L	
		284	30,840.99			33,798.46	03DEC02	06DEC02	-2,957.47	1 003160	310CT01 TO 310CT01
			30,743.84			30,693.08			-2,948.15	2,998.91	534.000
310CT01	BUY LOT	226							365.87 L		534.000
						27,410.83			364.72 L	2,968.29 L	
		486	161,567.92			179,614.73	13MAY03	16MAY03	-18,046.81	0.869376	310CT01 TO 310CT01
			185,843.55			176,748.92			-20,758.35	29,852.98	2,119.000
310CT01	BUY LOT	226							-16,431.89 L		2,119.000

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY			
			160,101.86	-18,900.79 L	44,642.48 L	
				14MAY03 19MAY03	0.869641	31OCT01 TO 31OCT01
	506	56,389.76	62,712.55	-6,322.79		1,089.000
		64,842.57	61,711.95	-7,270.57	10,401.19	
31OCT01 BUY LOT	226			-5,758.94 L		1,089.000
			55,899.62	-6,622.20 L	15,565.15 L	
				29MAY03 03JUN03	0.844880	31OCT01 TO 12MAR03
	691	859,099.20	969,193.94	-110,094.74		16,830.000
		1,016,829.85	953,730.17	-130,308.14	193,407.82	
28JAN03 BUY LOT	013			-5,540.33 S		3,781.000
			215,132.58	-6,557.53 S	19,864.26 S	
29JAN03 BUY LOT	040			-407.57 S		1,322.000
			73,745.53	-482.40 S	6,609.07 S	
31OCT01 BUY LOT	226			-42,473.86 L		7,051.000
			361,935.94	-50,272.06 L	114,341.31 L	
07MAR03 BUY LOT	454			1,623.30 S		2,335.000
			129,495.76	1,921.34 S	9,658.22 S	
11MAR03 BUY LOT	526			2,097.24 S		993.000
			53,583.87	2,482.29 S	3,928.61 S	
12MAR03 BUY LOT	550			2,497.86 S		1,348.000
			73,092.14	2,956.47 S	5,394.45 S	
564089902 TOTAL						
		1,628,491.01	1,784,765.85	-156,274.84		
		1,809,956.88	1,712,766.36	-179,840.19	277,030.71	97,190.52
567151907 WOLTERS KLUWER			CVA EURO.12	07JAN03 13JAN03	0.959693	14JUN01 TO 14JUN01
	546	6,675.06	10,075.95	-3,400.89		400.000
		6,955.41	8,910.89	-3,543.73	1,588.25	
14JUN01 BUY LOT	417			-5,400.64 L		400.000
			10,383.29	-5,627.47 L	2,199.59 L	
				08JAN03 13JAN03	0.957075	14JUN01 TO 14JUN01
	553	23,363.96	35,165.05	-11,801.09		1,396.000
		24,411.84	31,098.99	-12,330.37	5,643.27	
14JUN01 BUY LOT	417			-18,780.24 L		1,396.000

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY			
			36,237.68	-19,622.54 L	7,796.70 L	
				09JAN03 14JAN03	0.955247	14JUN01 TO 14JUN01
	554	20,964.95	31,235.44	-10,270.49		1,240.000
		21,947.15	27,623.74	-10,751.66	5,075.07	
14JUN01 BUY LOT	417			-16,469.73 L		1,240.000
			32,188.20	-17,241.33 L	7,000.28 L	
				10JAN03 15JAN03	0.948992	14JUN01 TO 14JUN01
	561	7,454.14	11,108.73	-3,654.59		441.000
		7,854.80	9,824.25	-3,851.02	1,881.57	
14JUN01 BUY LOT	417			-5,859.32 L		441.000
			11,447.58	-6,174.26 L	2,581.48 L	
				13JAN03 16JAN03	0.949082	14JUN01 TO 14JUN01
	579	29,861.82	44,762.39	-14,900.57		1,777.000
		31,463.90	39,586.61	-15,699.98	7,577.27	
14JUN01 BUY LOT	417			-23,784.49 L		1,777.000
			46,127.76	-25,060.52 L	10,396.66 L	
				14JAN03 22JAN03	0.945850	14JUN01 TO 14JUN01
	676	29,972.96	44,661.63	-14,688.67		1,773.000
		31,688.91	39,497.50	-15,529.60	7,721.01	
14JUN01 BUY LOT	417			-23,552.60 L		1,773.000
			46,023.93	-24,900.99 L	10,565.97 L	
				30JAN03 04FEB03	0.927945	14JUN01 TO 14JUN01
	056	109,291.73	200,838.81	-91,547.08		7,973.000
		117,778.24	177,616.23	-98,655.72	38,817.73	
14JUN01 BUY LOT	417			-131,407.23 L		7,973.000
			206,964.91	-141,611.01 L	52,424.34 L	
				31JAN03 05FEB03	0.931142	14JUN01 TO 14JUN01
	067	113,671.27	205,977.54	-92,306.27		8,177.000
		122,077.27	182,160.78	-99,132.32	39,048.91	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
14JUN01 BUY LOT 417		212.260.39	-133.186.29 L -143.035.42 L	52.852.30 L	8.177.000
081	48.754.89 52.465.12	87.534.79 77.413.32	03FEB03 06FEB03 -38.779.90 -41.731.04	0.929282 16.782.84	14JUN01 TO 21NOV01 3.475.000
14JUN01 BUY LOT 417		47.996.76	-29.878.13 L -32.151.84 L	12.071.05 L	1.849.000
21NOV01 BUY LOT 432		34.327.06	-16.272.68 L -17.511.02 L	7.733.11 L	1.626.000
141	54.788.51 59.327.73	100.935.80 89.264.79	06FEB03 11FEB03 -46.147.29 -49.970.59	0.923489 20.033.53	21NOV01 TO 21NOV01 4.007.000
21NOV01 BUY LOT 432		84.593.20	-41.531.68 L -44.972.58 L	19.707.11 L	4.007.000
157	127.261.68 137.487.15	226.582.85 200.383.54	07FEB03 12FEB03 -99.321.17 -107.301.62	0.925626 44.405.23	21NOV01 TO 23APR02 8.995.000
23APR02 BUY LOT 028		32.820.04	-13.944.91 S -15.065.38 S	7.037.35 S	1.622.000
21NOV01 BUY LOT 432		155.654.03	-72.918.47 L -78.777.47 L	35.818.58 L	7.373.000
178	11.429.18 12.282.36	20.605.31 18.222.76	10FEB03 13FEB03 -9.176.13 -9.861.12	0.930536 3.920.72	23APR02 TO 23APR02 818.000
23APR02 BUY LOT 028		16.551.66	-7.176.56 S -7.712.29 S	3.442.99 S	818.000
185	11.268.35 12.109.53	20.605.31 18.222.76	11FEB03 14FEB03 -9.336.96 -10.033.96	0.930536 3.920.73	23APR02 TO 23APR02 818.000
23APR02 BUY LOT 028			-7.337.39 S		818.000

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
		16.551.66	-7.885.12 S	3.442.99 S	
199	27.298.31 29.579.09	51.488.09 45.534.62	13FEB03 18FEB03 -24.189.78 -26.210.85	0.922892 10.255.32	23APR02 TO 23APR02 2.044.000
23APR02 BUY LOT 028		41.358.91	-19.193.29 S -20.796.90 S	9.017.08 S	2.044.000
207	14.922.22 16.115.25	27.859.99 24.638.60	14FEB03 19FEB03 -12.937.77 -13.972.14	0.925969 5.448.79	23APR02 TO 23APR02 1.106.000
23APR02 BUY LOT 028		22.379.14	-10.234.19 S -11.052.41 S	4.788.52 S	1.106.000
216	6.190.53 6.629.13	11.612.53 10.269.80	18FEB03 21FEB03 -5.422.00 -5.806.15	0.933838 2.165.48	23APR02 TO 23APR02 461.000
23APR02 BUY LOT 028		9.328.01	-4.295.10 S -4.599.41 S	1.900.53 S	461.000
512	15.230.84 16.795.81	39.900 75 35.287.11	11MAR03 14MAR03 -24.669.91 -27.204.74	0.906824 8.713.44	23APR02 TO 23APR02 1.584.000
23APR02 BUY LOT 028		32.051.14	-20.797.87 S -22.934.85 S	7.679.52 S	1.584.000
551	123.243.64 135.845.33	349.106.37 308.739.90	12MAR03 17MAR03 -225.862.73 -248.957.25	0.907235 76.062.68	23APR02 TO 03MAY02 13.859.000
23APR02 BUY LOT 028		28.631.54	-19.601.60 S -21.605.87 S	6.844.10 S	1.415.000
03MAY02 BUY LOT 154		256.674.98	-170.288.49 S -187.700.53 S	53.001.11 S	12.444.000

STATE STREET.

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(CONTINUED)			EUR - EURO CURRENCY				
	583	54,923.68 59,710.30	149,602.62 132,304.37	13MAR03 -94,678.94 -102,930.24	18MAR03	0.919836 30,336.17	03MAY02 TO 15AUG02 5,939.000
03MAY02	BUY LOT 154		108,164.86	-69,897.78 S -75,989.39 S		20,547.35 S	5,244.000
15AUG02	BUY LOT 406		11,382.37	-5,167.20 S -5,617.52 S		1,222.63 S	695.000
	625	43,417.31 46,041.88	100,331.24 88,730.14	17MAR03 -56,913.93 -60,354.37	20MAR03	0.942996 17,666.11	15AUG02 TO 15AUG02 3,983.000
15AUG02	BUY LOT 406		65,231.60	-23,030.28 S -24,422.46 S		5,232.74 S	3,983.000
567151907 TOTAL		879,985.03 948,566.20	1,769,991.19 1,565,330.70	-890,006.16 -963,828.47		347,063.97	-616,764.50
598662906	PHILIPS ELEC(KON)	EURO.20					
	121	197,878.95 214,570.15	270,078.25 268,208.40	05FEB03 -72,199.30 -78,289.35	10FEB03	0.922211 24,651.10	25NOV02 TO 25NOV02 12,850.000
25NOV02	BUY LOT 205		271,702.72	-75,532.50 S -81,903.71 S		24,771.14 S	12,850.000
	306	289,276.90 311,406.71	410,098.57 407,259.33	27FEB03 -120,821.67 -130,064.58	04MAR03	0.928936 34,211.96	25NOV02 TO 26NOV02 19,512.000
25NOV02	BUY LOT 205		314,519.68	-95,967.06 S -103,308.58 S		26,190.23 S	14,875.000
26NOV02	BUY LOT 229		95,221.71	-27,296.64 S -29,384.84 S		8,168.51 S	4,637.000
	331	208,820.37 225,097.87	283,067.22 281,107.45	28FEB03 -74,246.85 -80,034.38	05MAR03	0.927687 24,024.30	26NOV02 TO 27NOV02 13,468.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
26NOV02	BUY LOT 229		239,317.18	-60,686.62 S -65,417.13 S		20,879.47 S	11,654.000
27NOV02	BUY LOT 242		35,997.90	-8,250.26 S -8,893.37 S		3,213.82 S	1,814.000
	342	87,222.96 94,514.77	117,068.94 116,258.43	03MAR03 -29,845.98 -32,341.10	06MAR03	0.922850 10,597.44	27NOV02 TO 03DEC02 5,570.000
27NOV02	BUY LOT 242		22,106.76	-4,894.49 S -5,303.67 S		2,099.86 S	1,114.000
03DEC02	BUY LOT 275		93,967.66	-24,486.23 S -26,533.27 S		8,177.43 S	4,456.000
598662906 TOTAL		783,199.18 845,589.50	1,080,312.98 1,072,833.61	-297,113.80 -320,729.41		93,485.30	-227,244.11
710804907	HEINEKEN NV	EUR2					
	664	20,903.14 24,639.59	22,241.09 23,723.33	26MAY03 -1,337.95 -1,577.11	29MAY03	0.848356 2,493.37	13MAR03 TO 13MAR03 663.000
13MAR03	BUY LOT 601		22,851.84	-116.80 S -137.68 S		1,925.43 S	663.000
	663	74,309.25 88,082.44	81,349.41 86,770.85	27MAY03 -7,040.16 -8,345.05	30MAY03	0.843633 9,656.64	13MAR03 TO 17MAR03 2,425.000
13MAR03	BUY LOT 601		56,285.14	-1,733.10 S -2,054.33 S		5,084.09 S	1,633.000
14MAR03	BUY LOT 632		17,620.31	-791.15 S -937.79 S		1,842.03 S	510.000
14AR03	BUY LOT 638		10,087.70	-871.33 S -1,032.83 S		1,188.12 S	282.000
	066	312,442.87 370,072.83	329,121.24 351,055.19	16JUN03 -16,678.37 -19,754.69	19JUN03	0.844274 38,772.33	17MAR03 TO 18MAR03 4,811.000
17MAR03	BUY LOT 638			-4,280.81 S			4,269.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
		81,166.61	-5,070.40 S	9 490.91 S	
18MAR03 BUY LOT 666			-17,263.29 S	7,542.000	
		273,537.77	-20,447.50 S	31,395.44 S	
710804907 TOTAL					
	407,655.26	432,711.74	-25,056.48		
	482,794.86	461,549.37	-29,676.85	50,922.34	21,245.49
NETHERLANDS TOTAL					
	7,511,580.38	10,746,544.75	-3,234,964.37		
	7,955,968.43	10,096,721.22	-3,395,573.06	1,254 820.27	-2,140,752.79
EUR TOTAL					
	32,086,698.09	42,451,453.83	-10,364,755.74		
	34,021,618.35	39,937,489.45	-10,669,421.42	4,753,550.32	-5,915,871.10
		GBP - POUND STERLING			
000445007 ABBEY NATIONAL		ORD GBP0.10	20SEP02 25SEP02	0.642591	12SEP01 TO 12SEP01
035	66,718.84	112,548.96	-45,830.12		11,267.000
	103,827.85	164,814.56	-71,320.82	10,334.11	
12SEP01 BUY LOT 408			-41,467.01 L		11,267.000
		158,416.58	-64,530.95 L	9,942.22 L	
			23SEP02 26SEP02	0.641931	12SEP01 TO 12SEP01
071	13,196.42	23,414.82	-10,218.40		2,344.000
	20,557.38	34,288.22	-15,918.22	2,187.38	
12SEP01 BUY LOT 408			-9,310.69 L		2,344.000
		32,957.17	-14,504.19 L	2,104.40 L	
			24SEP02 27SEP02	0.642467	12SEP01 TO 14SEP01
093	176,343.35	327,917.35	-151,574.00		32,827.000
	274,478.46	480,195.92	-235,924.96	30,207.50	
12SEP01 BUY LOT 408			-12,741.09 L		3,012.000
		42,349.40	-19,831.51 L	2,666.54 L	
13SEP01 BUY LOT 421			-57,808.37 L		12,678.000

STATE STREET.

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(CONTINUED)		GBP - POUND STERLING			
		185,501.90	-89,978.74 L	10.482.20 L	
14SEP01 BUY LOT 440			-78,535.23 L	17,137.000	
		250,567.66	-122,240.10 L	14,961.11 L	
000445007 TOTAL					
	256,258.61	463,881.13	-207,622.52		
	398,863.69	679,298.70	-323,164.00	42,728.99	-280,435.01
001521905 CHUBB		ORD	15JAN03 20JAN03	0.623616	14AUG02 TO 14AUG02
646	44,062.01	48,858 60	-4,796.59		45,725.000
	70,655.68	76,098.35	-7,691.58	2,248.91	
14AUG02 BUY LOT 354			-15,608.26 S		45,725.000
		92,145.75	-25,028.64 S	3,538.57 S	
			17JAN03 22JAN03	0.617990	14AUG02 TO 14AUG02
695	3,827.51	4,311.52	-484.01		4,035.000
	6,193.48	6,715.29	-783.20	261.39	
14AUG02 BUY LOT 354			-1,438.09 S		4,035.000
		8,131.40	-2,327.04 S	389.12 S	
			27JAN03 30JAN03	0.611378	14AUG02 TO 14AUG02
804	10,165.61	12,933.50	-2,767.89		12,104.000
	16,627.37	20,144.22	-4,527.30	1,010.45	
14AUG02 BUY LOT 354			-5,629.88 S		12,104.000
		24,392.17	-9,208.51 S	1,443.71 S	
			28JAN03 31JAN03	0.609738	14AUG02 TO 14AUG02
012	7,332.30	9,340.03	-2,007.73		8,741.000
	12,025.33	14,547.31	-3,292.77	770.79	
14AUG02 BUY LOT 354			-4,074.54 S		8,741.000
		17,615.00	-6,682.44 S	1,092.77 S	
			29JAN03 03FEB03	0.607607	14AUG02 TO 14AUG02
027	10,761.40	14,369.61	-3,608.21		13,448.000
	17,711.12	22,380.99	-5,938.39	1,268.52	
14AUG02 BUY LOT 354			-6,787.99 S		13,448.000

STATE STREET.

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	(CONTINUED)		GBP - POUND STERLING				
			27,100.62	-11,171.68 S		1,782.18 S	
	053	3,225.97 5,317.85	30JAN03 4,311.52 6,715.29	04FEB03 -1,085.55 -1,789.48		0.606630 392.04	14AUG02 TO 14AUG02 4,035.000
14AUG02	BUY LOT 354		8,131.40	-2,039.63 S -3,362.23 S		548.68 S	4,035.000
	063	1,611.18 2,650.31	31JAN03 2,155.23 3,356.82	05FEB03 -544.05 -894.94		0.607921 188.43	14AUG02 TO 14AUG02 2,017.000
14AUG02	BUY LOT 354		4,064.69	-1,020.97 S -1,679.45 S		265.07 S	2,017.000
	080	2,767.81 4,540.59	03FEB03 3,592.40 5,595.25	06FEB03 -824.59 -1,352.74		0.609570 298.08	14AUG02 TO 14AUG02 3,362.000
14AUG02	BUY LOT 354		6,775.16	-1,619.54 S -2,656.86 S		422.29 S	3,362.000
	104	8,937.51 14,723.20	04FEB03 11,895.96 18,528.22	07FEB03 -2,958.45 -4,873.60		0.607036 1,068.58	14AUG02 TO 14AUG02 11,133.000
14AUG02	BUY LOT 354		22,435.40	-5,590.84 S -9,210.06 S		1,497.86 S	11,133.000
	138	65,160.51 106,563.53	06FEB03 95,170.88 148,230.77	11FEB03 -30,010.37 -49,078.98		0.611471 7,411.74	14AUG02 TO 030CT02 89,067.000
020CT02	BUY LOT 251		18,235.78	-3,584.18 S -5,861.57 S		810.58 S	11,020.000
030CT02	BUY LOT 291		15,142.43	-2,576.58 S -4,213.74 S		627.75 S	9,659.000
14AUG02	BUY LOT 354		37,817.54	-10,760.27 S -17,597.35 S		2,232.25 S	18,766.000
15AUG02	BUY LOT 372			-28,401.68 S			49,682.000

STATE STREET.

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	(CONTINUED)		GBP - POUND STERLING				
			99,386.26	-46,448.12 S		6,431.72 S	
	158	32,560.28 53,019.50	07FEB03 47,896.92 74,600.52	12FEB03 -15,336.64 -24,973.40		0.614119 3,392.38	030CT02 TO 040CT02 44,825.000
030CT02	BUY LOT 291		8,576.89	-1,487.89 S -2,422.80 S		317.07 S	5,471.000
040CT02	BUY LOT 319		65,259.81	-13,004.38 S -21,175.67 S		2,464.20 S	39,354.000
	578	216,907.10 348,330.99	13MAR03 464,891.29 724,078.55	18MAR03 -247,984.19 -398,237.67		0.622704 22,490.11	040CT02 TO 16DEC02 435,075.000
06NOV02	BUY LOT 008		2,644.01	-784.68 S -1,260.12 S		78.85 S	1,827.000
06NOV02	BUY LOT 009		91,311.16	-27,091.23 S -43,505.79 S		2,722.74 S	63,111.000
07NOV02	BUY LOT 024		6,736.03	-1,987.51 S -3,191.74 S		112.15 S	4,567.000
08NOV02	BUY LOT 048		56,438.17	-16,679.70 S -26,785.92 S		508.81 S	37,672.000
11NOV02	BUY LOT 068		26,581.92	-7,629.62 S -12,252.40 S		297.06 S	18,269.000
12NOV02	BUY LOT 092		11,697.10	-3,265.72 S -5,244.42 S		129.24 S	8,221.000
13NOV02	BUY LOT 104		5,135.53	-1,416.94 S -2,275.46 S		65.41 S	3,654.000
14NOV02	BUY LOT 117		2,013.58	-533.59 S -856.89 S		34.64 S	1,488.000
20NOV02	BUY LOT 167		12,516.95	-3,622.37 S -5,817.16 S		248.82 S	8,679.000
040CT02	BUY LOT 319		5,168.85	-1,740.17 S -2,794.54 S		121.23 S	3,117.000
170CT02	BUY LOT 349		1,253.41	-404.33 S -649.31 S		33.20 S	796.000
080CT02	BUY LOT 378		68,221.36	-23,144.69 S -37,168.04 S		2,138.10 S	41,457.000
16DEC02	BUY LOT 386		4,823.11	-1,376.91 S -2,211.18 S		45.33 S	3,319.000
110CT02	BUY LOT 481		216,690.98	-69,335.80 S -111,346.32 S		6,268.57 S	137,408.000
150CT02	BUY LOT 535			-2,346.31 S			5,363.000

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(CONTINUED)			GBP - POUND STERLING			
			7.804.91	-3.767.94 S	256.77 S	
160CT02 BUY LOT	561			-47.423.98 S	94.127.000	
			146.744.21	-76.158.14 S	4.774.16 S	
001521905 TOTAL						
		407.319.19	719.727.46	-312.408.27		
		658.358.95	1.120.991.58	-503.434.05	40.801.42	-462.632.63
001540905 KIDDE			ORD GBP0.10	23JAN03 28JAN03	0.616105	29AUG02 TO 29AUG02
	742	28.480.10	29.194.59	-714.49	44.567.000	
		46.226.05	45.235.54	-1.159.69	2.150.20	
29AUG02 BUY LOT	607			-755.79 S	44.567.000	
			45.267.37	-1.226.72 S	2.185.40 S	
				24JAN03 29JAN03	0.612651	29AUG02 TO 29AUG02
	780	45.126.59	46.711.22	-1.584.63	71.307.000	
		73.657.91	72.376.66	-2.586.51	3.867.76	
29AUG02 BUY LOT	607			-1.650.70 S	71.307.000	
			72.427.60	-2.694.36 S	3.924.67 S	
				27JAN03 30JAN03	0.611378	29AUG02 TO 29AUG02
	800	106.942.75	116.778.38	-9.835.63	178.268.000	
		174.920.83	180.942.17	-16.087.64	10.066.30	
29AUG02 BUY LOT	607			-10.000.80 S	178.268.000	
			181.069.50	-16.357.80 S	10.209.13 S	
				28JAN03 31JAN03	0.609738	29AUG02 TO 30AUG02
	009	22.071.70	23.355.28	-1.283.58	35.653.000	
		36.198.66	36.187.82	-2.105.13	2.115.97	
29AUG02 BUY LOT	607			-1.171.90 S	31.734.000	
			32.232.70	-1.921.97 S	1.908.95 S	
30AUG02 BUY LOT	634			-137.77 S	3.919.000	
			3.968.42	-225.95 S	236.51 S	
				31JAN03 05FEB03	0.607921	30AUG02 TO 03SEP02
	062	43.047.54	43.792.23	-744.69	26.881.000	

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(CONTINUED)			GBP - POUND STERLING			
		70.811.08	67.853.82	-1.224.98	4.182.24	
30AUG02 BUY LOT	634			-518.65 S	50.393.000	
			51.028.44	-853.15 S	3.202.86 S	
03SEP02 BUY LOT	642			-58.41 S	16.458.000	
			16.654.66	-96.08 S	874.35 S	
				03FEB03 06FEB03	0.609570	03SEP02 TO 03SEP02
	078	11.054.40	11.305.23	-250.83	17.258.000	
		18.134.75	17.516.89	-411.49	1.029.35	
03SEP02 BUY LOT	642			-119.83 S	17.258.000	
			17.464.21	-196.58 S	867.12 S	
001540905 TOTAL						
		256.723.08	271.136.93	-14.413.85		
		419.949.28	420.112.90	-23.575.44	23.411.82	-163.62
004724902 DIXONS GROUP			ORD GBP0.025	02APR03 07APR03	0.638549	19APR02 TO 19APR02
	791	75.094.09	203.036.01	-127.941.92	87.706.000	
		117.601.14	293.894.75	-200.363.51	24.069.90	
19APR02 BUY LOT	844			-127.941.92 S	87.706.000	
			293.894.75	-200.363.51 S	24.069.90 S	
006774004 BBA GROUP			ORD GBP0.25	30AUG02 04SEP02	0.646078	16JUL01 TO 16JUL01
	626	148.951.75	173.270.66	-24.318.91	67.115.000	
		230.547.63	243.507.35	-37.640.83	24.681.11	
16JUL01 BUY LOT	788			-23.305.33 L	67.115.000	
			241.469.80	-36.072.01 L	25.149.84 L	
				010CT02 040CT02	0.636578	16JUL01 TO 19JUL01
	235	160.231.98	236.065.30	-75.833.32	91.438.000	
		251.708.32	331.756.31	-119.126.52	39.078.53	
16JUL01 BUY LOT	788			-16.586.06 L	20.370.000	
			73.288.24	-26.055.03 L	8.840.83 L	
19JUL01 BUY LOT	823			-59.239.78 L	71.068.000	
			260.723.25	-93.059.74 L	27.970.77 L	

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	(CONTINUED)			GBP - POUND STERLING			
		262	80,226.07 125,618.01	113,432.06 159,412.68	02OCT02 07OCT02 -33,205.99 -51,993.95	0.638651 18,199.28	19JUL01 TO 19JUL01 43,937.000
	19JUL01 BUY LOT 823			161,189.24	-33,391.55 L -52,284.50 L	16,713.27 L	43,937.000
006774004	TOTAL		389,409.80 607,873.96	522,768.02 734,676.34	-133,358.22 -208,761.30	81,958.92	-126,802.38
010812006	BOC GROUP			ORD GBP0.25	23APR03 28APR03	0.632191	01MAR02 TO 01MAR02
		248	172,164.50 272,329.88	205,779.57 304,933.47	-33,615.07 -53,172.33	20,568.74	21,387.000
	01MAR02 BUY LOT 369			320,604.89	-53,860.35 L -85,196.33 L	36,921.32 L	21,387.000
		268	132,824.45 212,140.66	161,952.67 239,988.78	24APR03 29APR03 -29,128.22 -46,522.16	0.626115 18,674.04	01MAR02 TO 14MAR02 16,832.000
	01MAR02 BUY LOT 369			153,249.35	-27,368.42 L -43,711.49 L	19,306.84 L	10,223.000
	14MAR02 BUY LOT 465			100,050.51	-18,305.22 L -29,236.19 L	12,481.64 L	6,609.000
		289	18,862.29 30,017.43	23,448.11 34,746.47	25APR03 30APR03 -4,585.82 -7,297.87	0.628378 2,568.83	14MAR02 TO 14MAR02 2,437.000
	14MAR02 BUY LOT 465			36,892.58	-7,118.39 L -11,328.20 L	4,453.05 L	2,437.000
		311	79,432.66 126,357.56	98,468.61 145,915.23	28APR03 01MAY03 -19,035.95 -30,281.45	0.628634 10,723.78	14MAR02 TO 14MAR02 10,234.000
	14MAR02 BUY LOT 465				-29,671.27 L		10,234.000

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	(CONTINUED)			GBP - POUND STERLING			
				154,927.66	-47,199.59 L	18,629.49 L	
		600	31,095.58 50,982.80	38,948.69 57,715.93	20MAY03 23MAY03 -7,853.11 -12,875.58	0.609923 6,142.45	14MAR02 TO 14MAR02 4,048.000
	14MAR02 BUY LOT 465			61,280.75	-12,059.85 L -19,772.74 L	9,474.79 L	4,048.000
		619	21,055.07 34,576.65	26,863.82 39,808.03	21MAY03 27MAY03 -5,808.75 -9,539.13	0.608939 4,307.75	14MAR02 TO 14MAR02 2,792.000
	14MAR02 BUY LOT 465			42,266.76	-8,710.24 L -14,303.96 L	6,613.85 L	2,792.000
		635	33,061.28 54,051.90	41,902.56 62,093.11	22MAY03 28MAY03 -8,841.28 -14,454.61	0.611658 6,413.40	14MAR02 TO 14MAR02 4,355.000
	14MAR02 BUY LOT 465			65,928.27	-13,367.06 L -21,853.81 L	9,977.44 L	4,355.000
		802	53,221.10 87,583.25	67,323.13 99,762.45	09JUN03 12JUN03 -14,102.03 -23,206.99	0.607663 11,027.79	14MAR02 TO 14MAR02 6,997.000
	14MAR02 BUY LOT 465			105,924.25	-21,373.41 L -35,173.13 L	16,832.13 L	6,997.000
		010	284,914.09 470,792.31	358,745.57 531,605.38	10JUN03 13JUN03 -73,831.48 -121,999.21	0.605180 61,186.14	14MAR02 TO 11NOV02 37,285.000
	20SEP02 BUY LOT 028			155,954.94	-12,582.28 S -20,790.97 S	11,468.000 9,640.81 S	
	11NOV02 BUY LOT 067			21,716.68	-1,080.97 S -1,786.20 S	1,648.000 878.58 S	
	10OCT02 BUY LOT 445			16,181.63	-952.87 S -1,574.52 S	7,230.000 923.92 S	
	14MAR02 BUY LOT 465				-69,262.17 L		22,939.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
		347,262.61	-114,448.87 L	56,833.70 L	
			11JUN03 16JUN03	0.599628	11NOV02 TO 11NOV02
019	120,054.06	151,705.55	-31,651.49		15,767.000
	200,214.23	224,804.13	-52,785.21	28,195.31	
11NOV02 BUY LOT 067			-10,771.77 S		15,767.000
		207,771.19	-17,964.09 S	10,407.13 S	
			12JUN03 17JUN03	0.599323	11NOV02 TO 04FEB03
029	241,862.86	306,663.23	-64,800.37		31,872.000
	403,560.12	454,427.43	-108,122.62	57,255.31	
11NOV02 BUY LOT 067			-18,666.87 S		26,333 000
		347,005.70	-31,146.59 S	17,566.74 S	
04FEB03 BUY LOT 108			112.64 S		5,539.000
		69,057.58	187.95 S	888.74 S	
04FEB03 BUY LOT 108			124.91 S		5,739.000
		71,551.08	208.42 S	920.82 S	
			12JUN03 17JUN03	0.599323	04FEB03 TO 04FEB03
033	43,558.99	55,219.01	-11,660.02		5,739.000
	72,680.32	81,826.02	-19,455.32	10,309.62	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
010812006 TOTAL					
	1,232,106.93	1,537,020.52	-304,913.59		
	2,015,287.11	2,277,626.43	-499,712.48	237,373.16	-262,339.32
023691900 REUTERS GROUP		ORD GBP0.25	13SEP02 18SEP02	0.641560	31JUL02 TO 31JUL02
722	6,532.64	7,144.38	-611.74		2,749.000
	10,182.43	11,156.02	-953.52	-20.07	
31JUL02 BUY LOT 266			-1,027.60 S		2,749.000
		11,814.00	-1,601.72 S	-29.85 S	
31JUL02 BUY LOT 266			-13,676.65 S		33,299.000
		143,104.55	-21,317.80 S	-361.58 S	

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(CONTINUED)		GBP - POUND STERLING			
			13SEP02 18SEP02	0.641560	31JUL02 TO 31JUL02
725	77,901.53	86,540.80	-8,639.27		33,299.000
	121,425.17	135,134.37	-13,466.04	-243.16	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			16SEP02 19SEP02	0 647689	31JUL02 TO 02AUG02
733	70,861.54	75,724.17	-4,862.63		29,137.000
	109,406.74	118,244.10	-7,507.66	-1,329.70	
31JUL02 BUY LOT 266			-6,546.27 S		20,575.000
		88,422.36	-10,107.12 S	-1,058.02 S	
02AUG02 BUY LOT 286			-577.86 S		8,562.000
		33,624.87	-892.19 S	-583.16 S	
			17SEP02 20SEP02	0.651806	02AUG02 TO 05AUG02
745	51,998.75	54,088.32	-2,089.57		20,812.000
	79,776.42	84,459.49	-3,205.82	-1,477.25	
02AUG02 BUY LOT 286			-7.43 S		7,383.000
		28,994.68	-11.40 S	-682.81 S	
05AUG02 BUY LOT 303			1,399.26 S		13,429.000
		50,380.65	2,146.74 S	-1,051.44 S	
			19SEP02 24SEP02	0.642632	05AUG02 TO 15AUG02
805	28,795.46	32,873.50	-4,078.04		12,649.000
	44,808.63	51,332.31	-6,345.84	-177.84	
05AUG02 BUY LOT 303			-1,342.23 S		11,394.000
		42,746.08	-2,088.64 S	-294.60 S	
15AUG02 BUY LOT 365			-248.82 S		1,255.000
		4,770.56	-387.19 S	62.42 S	
			20SEP02 25SEP02	0.642591	15AUG02 TO 12SEP02
018	39,288.52	44,269.67	-4,981.15		17,034.000
	61,140.79	69,127.57	-7,751.66	-235.12	
15AUG02 BUY LOT 365			-1,737.27 S		10,823.000
		39,240.21	-2,703.54 S	516.07 S	
19AUG02 BUY LOT 401			-229.54 S		565.000

STATE STREET.

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(CONTINUED)		GBP - POUND STERLING			
		2,341.12	-357.21 S	44.07 S	
EP02 BUY LOT 707			-1,267.99 S		6,146.000
		24,014.78	-1,973.25 S	18.54 S	
023691900 TOTAL					
	275,378.44	300,640.84	-25,262.40		
	426,740.18	469,453.86	-39,230.54	-3,483.14	-42,713.68
023740905 DIAGEO		ORD GBX28.935185	13JAN03 16JAN03	0.623772	26APR01 TO 26APR01
587	57,649.23	62,936.48	-5,287.25		8,514.000
	92,420.36	92,584.62	-8,476.25	8,311.99	
26APR01 BUY LOT 032			-4,531.38 L		8,514.000
		89,462.32	-7,264.48 L	10,222.52 L	
			15JAN03 20JAN03	0.623616	26APR01 TO 27APR01
642	27,648.39	31,468.24	-3,819.85		4,257.000
	44,335.60	46,292.31	-6,125.32	4,168.61	
26APR01 BUY LOT 032			-2,566.28 L		3,174.000
		33,351.35	-4,115.16 L	3,820.23 L	
27APR01 BUY LOT 043			-988.41 L		1,083.000
		11,528.82	-1,584.97 L	1,335.33 L	
			17JAN03 22JAN03	0.617990	27APR01 TO 30APR01
696	27,996.95	31,468.24	-3,471.29		4,257.000
	45,303.24	46,292.31	-5,617.07	4,628.00	
27APR01 BUY LOT 043			-1,890.85 L		2,276.000
		24,228.63	-3,059.68 L	3,052.37 L	
30APR01 BUY LOT 052			-1,554.20 L		1,981.000
		20,860.44	-2,514.93 L	2,736.41 L	
			26MAR03 31MAR03	0.635203	30APR01 TO 30APR01
716	20,121.05	22,087.64	-1,966.59		2,988.000
	31,676.57	32,492.70	-3,096.00	2,279.87	
30APR01 BUY LOT 052			-1,874.33 L		2,988.000
		31,464.40	-2,950.76 L	3,162.93 L	

STATE STREET.

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(CONTINUED)		GBP - POUND STERLING			
			27MAR03 01APR03	0.637816	30APR01 TO 01MAY01
725	11,525.28	12,618.34	-1,093.06		1,707.000
	18,069.91	18,562.60	-1,713.75	1,221.06	
30APR01 BUY LOT 052			-285.23 L		468.000
		4,928.16	-447.20 L	473.18 L	
01MAY01 BUY LOT 062			-686.14 L		1,239.000
		12,978.63	-1,075.76 L	1,212.90 L	
			28MAR03 02APR03	0.637918	01MAY01 TO 01MAY01
735	1,952.79	2,136.32	-183.53		289.000
	3,061.19	3,142.70	-287.70	206.19	
01MAY01 BUY LOT 062			-158.52 L		289.000
		3,027.30	-248.50 L	282.39 L	
			31MAR03 03APR03	0.633192	01MAY01 TO 01MAY01
750	9,380.28	10,689.00	-1,308.72		1,446.000
	14,814.27	15,724.38	-2,066.86	1,156.75	
01MAY01 BUY LOT 062			-1,183.56 L		1,446.000
		15,146.97	-1,869.20 L	1,536.50 L	
			01APR03 04APR03	0.634317	01MAY01 TO 01MAY01
762	15,062.69	17,097.97	-2,035.28		2,313.000
	23,746.31	25,152.48	-3,208.62	1,802.45	
01MAY01 BUY LOT 062			-1,835.08 L		2,313.000
		24,228.86	-2,893.00 L	2,410.45 L	
			04APR03 09APR03	0.640902	01MAY01 TO 01MAY01
030	9,329.42	10,119.81	-790.39		1,369.000
	14,556.70	14,887.05	-1,233.25	902.90	
01MAY01 BUY LOT 062			-671.90 L		1,369.000
		14,340.39	-1,048.37 L	1,264.68 L	
			07APR03 10APR03	0.645099	01MAY01 TO 02MAY01
054	69,148.85	73,381.54	-4,232.69		9,927.000

STATE STREET.

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	(CONTINUED)			GBP - POUND STERLING				
			107,191.07	107,950.15	-6,561.30		5,802.22	
01MAY01	BUY LOT	062			-509.40 L			1,499.000
				15,702.15	-789.65 L		1,273.60 L	
02MAY01	BUY LOT	080			-3,508.76 L			8,428.000
				89,273.66	-5,439.10 L		7,170.41 L	
						08APR03 11APR03	0.644849	02MAY01 TO 03MAY01
		063	12,263.69	12,906.64	-642.95			1,746.000
			19,017.93	18,986.70	-997.06		1,028.29	
02MAY01	BUY LOT	080			-191.63 L			535.000
				5,666.99	-297.17 L		457.55 L	
03MAY01	BUY LOT	090			-468.88 L			1,211.000
				12,858.19	-727.12 L		1,059.49 L	
						29MAY03 03JUN03	0.606520	03MAY01 TO 11JUL01
		690	385,219.56	431,448.28	-46,228.72			58,366.000
			635,130.84	634,695.12	-76,219.61		76,655.33	
03MAY01	BUY LOT	090			-3,115.04 L			3,841.000
				40,783.09	-5,135.92 L		6,150.07 L	
04MAY01	BUY LOT	098			-4,509.74 L			5,432.000
				57,970.98	-7,435.43 L		8,574.73 L	
08MAY01	BUY LOT	120			-2,441.98 L			2,716.000
				29,160.54	-4,026.22 L		4,420.82 L	
09MAY01	BUY LOT	126			-2,434.32 L			2,716.000
				28,930.66	-4,013.59 L		4,638.07 L	
10MAY01	BUY LOT	131			-6,328.05 L			6,790.000
				72,576.33	-10,433.37 L		11,744.89 L	
11MAY01	BUY LOT	136			-2,545.86 L			2,716.000
				29,043.10	-4,197.49 L		4,709.53 L	
15MAY01	BUY LOT	159			-4,963.31 L			4,617.000
				50,434.05	-8,183.26 L		7,990.77 L	
16MAY01	BUY LOT	176			-13,420.30 L			10,863.000
				121,712.85	-22,126.72 L		18,623.55 L	
17MAY01	BUY LOT	183			-20,063.14 L			16,475.000
				184,305.42	-33,079.11 L		28,052.39 L	
11JUL01	BUY LOT	728			-2,197.82 L			2,200.000
				23,610.79	-3,623.66 L		3,952.98 L	
						17JUN03 20JUN03	0.593859	11JUL01 TO 17DEC01
		099	386,358.99	420,633.62	-34,274.63			50,903.000

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	(CONTINUED)			GBP - POUND STERLING				
			650,590.44	618,785.87	-57,715.10		89,519.67	
17DEC01	BUY LOT	685			-3,057.43 L			5,482.000
				58,726.81	-5,148.41 L		9,099.08 L	
11JUL01	BUY LOT	728			-41,614.87 L			51,421.000
				551,859.33	-70,075.34 L		106,128.97 L	
						23JUN03 26JUN03	0.599395	17DEC01 TO 17DEC01
		185	2,410.55	2,646.38	-235.83			358.000
			4,021.64	3,893.03	-393.45		522.06	
17DEC01	BUY LOT	685			-219.86 L			358.000
				3,835.13	-366.80 L		553.31 L	
						24JUN03 27JUN03	0.602138	17DEC01 TO 09OCT02
		198	65,783.32	72,760.60	-6,977.28			9,843.000
			109,249.57	107,036.70	-11,587.51		13,800.38	
09OCT02	BUY LOT	423			-3,881.98 S			4,485.000
				52,800.71	-6,446.99 S		3,426.26 S	
17DEC01	BUY LOT	685			-1,842.61 L			2,774.000
				29,716.93	-3,060.11 L		4,132.40 L	
19DEC01	BUY LOT	709			-1,980.14 L			2,584.000
				27,932.25	-3,288.52 L		4,036.64 L	
						30JUN03 03JUL03	0.604997	09OCT02 TO 09OCT02
		257	8,452.71	9,572.79	-1,120.08			1,295.000
			13,971.49	14,082.35	-1,851.38		1,740.52	
09OCT02	BUY LOT	423			-1,322.99 S			1,295.000
				15,245.69	-2,186.77 S		912.57 S	
023740905	TOTAL							
			1,110,303.75	1,223,971.89	-113,668.14			
			1,827,157.13	1,800,561.07	-187,150.23		213,746.29	26,596.06
027475904	AMERSHAM PLC			ORD GBP0.05		30MAY03 04JUN03	0.610016	09OCT02 TO 09OCT02
		706	14,449.02	15,013.20	-564.18			3,076.000
			23,686.30	23,906.97	-924.86		704.19	
09OCT02	BUY LOT	426			-1,928.79 S			3,076.000

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	(CONTINUED)		GBP - POUND STERLING			
			25,542.00	-3,161.87 S	1.306.17 S	
	721	25,336.19 41,470.29	25,970.49 41,355.32	02JUN03 05JUN03 -634.30 -1,038.22	0.610948 1,153.19	090CT02 TO 090CT02 5,321.000
090CT02	BUY LOT 426		44,183.67	-2,994.86 S -4,901.99 S	2,188.61 S	5,321.000
	738	20,547.38 33,446.00	21,255.68 33,847.48	03JUN03 06JUN03 -708.30 -1,152.94	0.614345 751.46	090CT02 TO 090CT02 4,355.000
090CT02	BUY LOT 426		36,162.35	-2,640.32 S -4,297.78 S	1,581.43 S	4,355.000
	756	20,916.62 34,170.45	21,704.71 34,562.51	04JUN03 09JUN03 -788.09 -1,287.46	0.612126 895.40	090CT02 TO 090CT02 4,447.000
090CT02	BUY LOT 426		35,713.95	-2,670.28 S -4,362.30 S	1,696.95 S	4,301.000
090CT02	BUY LOT 427		1,168.80	-62.73 S -102.48 S	55.53 S	146.000
	771	21,408.17 35,540.79	22,017.08 35,059.92	05JUN03 10JUN03 -608.91 -1,010.88	0.602355 1,491.75	090CT02 TO 100CT02 4,511.000
090CT02	BUY LOT 427		27,730.91	-1,342.01 S -2,227.94 S	1,788.83 S	3,464.000
100CT02	BUY LOT 455		8,388.55	-397.62 S -660.11 S	520.55 S	1,047.000
	776	30,318.31 50,376.87	31,012.31 49,383.89	06JUN03 11JUN03 -694.00 -1,153.15	0.601830 2,146.13	100CT02 TO 100CT02 6,354.000
100CT02	BUY LOT 455		50,908.15	-2,249.36 S -3,737.53 S	3,206.25 S	6,354.000

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	(CONTINUED)		GBP - POUND STERLING			
	009	7,658.60 12,655.08	7,711.59 12,279.91	10JUN03 13JUN03 -52.99 -87.56	0.605180 462.73	100CT02 TO 110CT02 1,580.000
100CT02	BUY LOT 455		12,274.36	-426.40 S -704.58 S	700.84 S	1,532.000
110CT02	BUY LOT 477		393.73	-19.60 S -32.39 S	23.12 S	48.000
	018	85,683.79 142,894.91	88,478.31 140,892.55	11JUN03 16JUN03 -2,794.52 -4,660.42	0.599628 6,662.78	110CT02 TO 23JAN03 18,128.000
110CT02	BUY LOT 477		44,221.20	-2,852.22 S -4,756.65 S	3,030.29 S	5,391.000
23JAN03	BUY LOT 745		106,775.23	-5,582.07 S -9,309.22 S	2,934.06 S	12,737.000
	027	6,348.37 10,592.57	6,530.45 10,399.06	12JUN03 17JUN03 -182.08 -303.81	0.599323 497.32	23JAN03 TO 23JAN03 1,338.000
23JAN03	BUY LOT 745		11,216.56	-562.21 S -938.08 S	314.09 S	1,338.000
	050	39,997.50 66,703.86	41,159.40 65,542.08	13JUN03 18JUN03 -1,161.90 -1,937.70	0.599628 3,099.48	23JAN03 TO 24JAN03 8,433.000
23JAN03	BUY LOT 745		37,723.84	-1,898.46 S -3,166.06 S	1,036.60 S	4,500.000
24JAN03	BUY LOT 784		31,793.17	-824.00 S -1,374.19 S	690.50 S	3,933.000
	067	18,078.61 30,400.98	18,732.33 29,829.30	16JUN03 19JUN03 -653.72 -1,099.30	0.594672 1,670.98	24JAN03 TO 28JAN03 3,838.000
28JAN03	BUY LOT 010		4,696.48	-4.40 S -7.40 S	119.00 S	807.000

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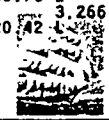
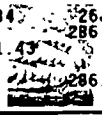
(CONTINUED)		GBP - POUND STERLING			
24JAN03 BUY LOT 784		13,928.21	-417.07 S -701.34 S	421.09 S	1.723.000
27JAN03 BUY LOT 801		11,667.94	-30.20 S -50.78 S	327.78 S	1.508.000
094	67,112.39 113,010.65	68,223.18 108,638.35	17JUN03 20JUN03 -1,110.79 -1,870.46	0.593859 6,242.76	28JAN03 TO 11MAR03 13,978.000
28JAN03 BUY LOT 010		11,536.18	124.68 S 209.95 S	308.45 S	1.491.000
06MAR03 BUY LOT 421		23,792.72	2,416.84 S 4,069.72 S	1,170.41 S	3.591.000
07MAR03 BUY LOT 444		45,127.19	5,064.84 S 8,528.69 S	2,299.67 S	6.921.000
11MAR03 BUY LOT 517		12,574.36	1,643.90 S 2,768.17 S	625.14 S	1.975.000
109	40,537.87 68,105.69	39,797.67 63,373.67	18JUN03 23JUN03 740.20 1,243.57	0.595220 3,488.45	11MAR03 TO 12MAR03 8,154.000
11MAR03 BUY LOT 517		40,231.57	6,335.43 S 10,643.85 S	1,903.57 S	6.319.000
12MAR03 BUY LOT 555		11,319.89	2,103.33 S 3,533.70 S	473.11 S	1.835.000
027475904 TOTAL	398,392.82 663,054.44	407,606.40 649,071.01	-9,213.58 -15,283.19	29,266.62	13,983.43
040828907 STANDARD CHARTERED 375	35,984.65 55,272.39	ORD USD0.50 41,392.72 59,056.14	15AUG02 20AUG02 -5,408.07 -8,306.79	0.651042 4,523.04	26JUL01 TO 26JUL01 4,888.000
26JUL01 BUY LOT 863		18,519.44	-1,039.71 L -1,596.99 L	1,418.76 L	1.622.000
26JUL01 BUY LOT 865		36,815.65	-1,761.00 L -2,704.89 L	2,820.42 L	3.266.000



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
031	3,367.09 5,239.86	4,352.67 6,210.08	20SEP02 25SEP02 -985.58 -1,533.76	0.642591 563.54	26JUL01 TO 26JUL01 514.000
26JUL01 BUY LOT 865		5,794.01	-694.04 L -1,080.06 L	525.91 L	514.000
147	70,722.77 110,514.86	92,049.68 131,329.84	25SEP02 30SEP02 -21,326.91 -33,326.47	0.639939 12,511.49	26JUL01 TO 26JUL01 10,870.000
26JUL01 BUY LOT 865		122,530.94	-15,161.37 L -23,691.90 L	11,675.82 L	10,870.000
025	14,731.86 23,270.43	16,098.11 22,967.62	07NOV02 12NOV02 -1,366.25 -2,158.13	0.633072 2,460.94	26JUL01 TO 26JUL01 1,901.000
26JUL01 BUY LOT 865		21,428.82	-287.99 L -454.91 L	2,296.52 L	1,901.000
049	3,528.58 5,615.91	3,954.66 5,642.23	08NOV02 13NOV02 -426.08 -678.13	0.628318 651.81	26JUL01 TO 26JUL01 467.000
26JUL01 BUY LOT 865		5,264.21	-161.20 L -256.56 L	608.26 L	467.000
070	2,377.12 3,775.23	2,743.71 3,914.52	11NOV02 14NOV02 -366.59 -582.20	0.629663 442.91	26JUL01 TO 26JUL01 324.000
26JUL01 BUY LOT 865		3,652.26	-182.81 L -290.33 L	413.30 L	324.000
093	2,107.83 3,347.97	2,421.91 3,455.41	12NOV02 15NOV02 -314.08 -498.87	0.629584 391.43	26JUL01 TO 26JUL01 286.000
26JUL01 BUY LOT 865			-151.86 L		286.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING				
			3,223.91	-241.21 L		365.27 L	
				13NOV02	18NOV02	0.630636	26JUL01 TO 26JUL01
	105	837.54	965.38	-127.84			114.000
		1,328.09	1,377.33	-202.72		153.48	
	26JUL01 BUY LOT 865			-63.18 L			114.000
			1,285.05	-100.18 L		143.22 L	
				14NOV02	19NOV02	0.633413	26JUL01 TO 26JUL01
	119	1,249.85	1,431.13	-181.28			169.000
		1,973.20	2,041.83	-286.20		217.57	
	26JUL01 BUY LOT 865			-85.42 L			169.000
			1,905.03	-134.86 L		203.03 L	
				05FEB03	10FEB03	0.607626	26JUL01 TO 19SEP01
	130	186,378.66	248,534.13	-62,155.47			29,349.000
		306,732.53	354,590.57	-102,292.31		54,434.27	
	13SEP01 BUY LOT 424			-1,851.48 L			3,459.000
			35,089.30	-3,047.07 L		4,108.50 L	
	14SEP01 BUY LOT 442			-1,720.58 L			5,930.000
			57,839.29	-2,831.64 L		6,968.02 L	
	17SEP01 BUY LOT 464			-142.34 L			1,482.000
			14,005.69	-234.26 L		1,717.26 L	
	18SEP01 BUY LOT 477			-114.95 L			2,965.000
			27,705.53	-189.18 L		3,471.48 L	
	19SEP01 BUY LOT 504			-104.04 L			1,712.000
			16,154.45	-171.22 L		1,909.25 L	
	26JUL01 BUY LOT 865			-21,399.82 L			13,801.000
			155,570.34	-35,218.74 L		23,885.53 L	
040828907	TOTAL						
		321,285.95	413,944.10	-92,658.15			
		517,070.47	590,585.57	-149,865.58		76,350.48	-73,515.10
048354906	SABMILLER PLC		ORD USD0.10	06JAN03	09JAN03	0.622026	24JUL02 TO 24JUL02
	482	152,381.32	150,228.21	2,153.11			31,194.000
		244,975.80	235,583.81	3,461.45		5,930.54	
	24JUL02 BUY LOT 224			1.14 S			94.000

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	(CONTINUED)		GBP - POUND STERLING				
			239,937.80	1.83 S		5,036.17 S	
				07JAN03	10JAN03	0.622801	24JUL02 TO 24JUL02
	503	59,368.31	58,050.11	1,318.20			13,213.000
		95,324.69	91,032.60	2,116.57		2,175.52	
	24JUL02 BUY LOT 224			486.66 S			13,213.000
			92,715.04	781.41 S		1,828.24 S	
				08JAN03	13JAN03	0.622646	24JUL02 TO 01AUG02
	524	51,691.23	51,578.62	112.61			11,740.000
		83,018.65	80,884.19	180.86		1,953.60	
	24JUL02 BUY LOT 224			-498.70 S			9,349.000
			65,601.53	-800.94 S		1,310.26 S	
	01AUG02 BUY LOT 282			-138.87 S			2,391.000
			16,614.08	-223.03 S		516.75 S	
				09JAN03	14JAN03	0.623403	01AUG02 TO 01AUG02
	540	35,070.67	35,055.01	15.66			7,979.000
		56,256.82	54,972.31	25.12		1,259.39	
	01AUG02 BUY LOT 282			-524.33 S			7,979.000
			55,442.80	-841.08 S		1,655.10 S	
				10JAN03	15JAN03	0.621987	01AUG02 TO 07OCT02
	559	75,041.26	75,114.10	-72.84			17,097.000
		120,647.63	117,791.90	-117.11		2,972.84	
	01AUG02 BUY LOT 282			-942.31 S			13,099.000
			91,019.58	-1,515.00 S		2,930.54 S	
	07OCT02 BUY LOT 357			610.20 S			3,998.000
			26,498.06	981.05 S		733.40 S	
				13JAN03	16JAN03	0.623772	07OCT02 TO 07OCT02
	580	74,542.78	75,114.10	-571.32			17,097.000
		119,503.25	117,791.90	-915.91		2,627.26	
	07OCT02 BUY LOT 357			2,110.98 S			17,097.000
			113,315.97	3,384.22 S		2,803.05 S	

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(CONTINUED)		GBP - POUND STERLING			
			14JAN03 17JAN03	0.622239	07OCT02 TO 07OCT02
604	51,677.50 83,050.89	51,824.65 81,270.01	-147.15 -236.48	2,017.36	11,796.000
07OCT02 BUY LOT 357		78,181.86	1,703.50 S 2,737.69 S	2,131.34 S	11,796.000
048354906 TOTAL	499,773.07 802,777.73	496,964.80 779,326.72	2,808.27 4,514.50	18,936.51	23,451.01
049015902 ANGLO AMERICAN PLC		USD0.50	27NOV02 02DEC02	0.647668	22MAY02 TO 22MAY02
249	180,485.30 278,669.47	262,105.74 382,464.71	-81,620.44 -126,022.04	22,226.80	20,921.000
22MAY02 BUY LOT 376		382,464.71	-81,620.44 S -126,022.04 S	22,226.80 S	20,921.000
052033008 JARDINE LLOYD THOM		ORD GBP0.05	17MAR03 20MAR03	0.637694	10OCT02 TO 18OCT02
641	80,479.00 126,203.16	89,753.32 139,726.36	-9,274.32 -14,543.53	1,020.33	14,380.000
10OCT02 BUY LOT 458		51,116.20	-2,893.32 S -4,537.16 S	163.52 S	5,326.000
14OCT02 BUY LOT 495		10,269.83	-634.05 S -994.29 S	71.22 S	1,065.000
15OCT02 BUY LOT 504		52,110.99	-3,709.82 S -5,817.56 S	449.13 S	5,326.000
17OCT02 BUY LOT 609		10,392.64	-739.15 S -1,159.10 S	113.22 S	1,065.000
18OCT02 BUY LOT 641		15,836.70	-1,297.98 S -2,035.43 S	223.25 S	1,598.000
053315909 COMPASS GROUP		ORD GBP0.10	19SEP02 24SEP02	0.642632	02MAY02 TO 02MAY02
795	142,425.50 221,628.40	219,410.61 323,477.08	-76,985.11 -119,796.57	17,947.89	51,518.000
02MAY02 BUY LOT 142		340,796.42	-90,271.66 S -140,471.78 S	21,303.75 S	51,518.000

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(CONTINUED)		GBP - POUND STERLING			
			20SEP02 25SEP02	0.642591	02MAY02 TO 02MAY02
020	56,662.76 88,178.58	87,047.90 128,334.72	-30,385.14 -47,285.35	7,129.21	20,439.000
02MAY02 BUY LOT 142		135,205.91	-35,656.38 S -55,488.45 S	8,461.12 S	20,439.000
			05DEC02 10DEC02	0.636598	02MAY02 TO 23MAY02
327	211,567.51 332,340.83	235,845.69 352,648.41	-24,278.18 -38,137.38	17,829.80	62,228.000
02MAY02 BUY LOT 142		205,709.58	-34,733.36 S -54,560.90 S	14,930.94 S	31,097.000
21MAY02 BUY LOT 364		41,820.97	-6,295.96 S -9,890.01 S	3,280.25 S	6,593.000
22MAY02 BUY LOT 374		148,509.18	-20,704.33 S -32,523.40 S	11,363.12 S	23,845.000
23MAY02 BUY LOT 405		4,137.69	-488.35 S -767.12 S	330.53 S	693.000
053315909 TOTAL	410,655.77 642,147.81	542,304.20 804,460.21	-131,648.43 -205,219.30	42,906.90	-162,312.40
054052907 HSBC HLDGS		ORD USD0.50	24APR03 29APR03	0.626115	16APR03 TO 16APR03
272	189,458.65 302,594.01	197,987.81 311,623.01	-8,529.16 -13,622.35	4,593.35	28,767.000
16APR03 BUY LOT 167		311,623.01	-8,529.16 S -13,622.35 S	4,593.35 S	28,767.000
			25APR03 30APR03	0.628378	16APR03 TO 16APR03
291	222,691.58 354,391.11	233,983.09 368,277.80	-11,291.51 -17,969.30	4,082.61	33,997.000
16APR03 BUY LOT 167		368,277.80	-11,291.51 S -17,969.30 S	4,082.61 S	33,997.000

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(CONTINUED)		GBP - POUND STERLING			
32907 TOTAL					
	412,150.23 656,985.12	431,970.90 679,900.81	-19,820.67 -31,591.65	8.675.96	-22,915.69
067760009 PEARSON		ORD GBP0.25	19JUL02 24JUL02	0.633593	18SEP01 TO 18SEP01
182	130,409.21 205,824.89	159,729.38 233,833.51	-29,320.17 -46,276.03	18,267.41	21,552.000
18SEP01 BUY LOT 480		237,732.30	-32,142.86 S -50,731.08 S	18,823.67 S	21,552.000
			13SEP02 18SEP02	0.641560	18SEP01 TO 20SEP01
721	78,472.92 122,315.79	96,740.33 141,621.61	-18,267.41 -28,473.42	9,167.60	13,053.000
18SEP01 BUY LOT 480		12,387.41	-1,718.70 S -2,678.94 S	814.83 S	1,123.000
19SEP01 BUY LOT 507		117,571.91	-14,870.71 S -23,178.99 S	6,941.87 S	10,814.000
20SEP01 BUY LOT 542		11,655.94	-1,243.24 S -1,937.84 S	739.60 S	1,116.000
			16SEP02 19SEP02	0.647689	20SEP01 TO 20SEP01
731	11,271.89 17,403.24	13,859.22 20,289.01	-2,587.33 -3,994.71	1,108.94	1,870.000
20SEP01 BUY LOT 542		19,531.01	-2,053.49 S -3,170.49 S	1,042.72 S	1,870.000
			17SEP02 20SEP02	0.651806	20SEP01 TO 20SEP01
743	7,297.99 11,196.57	8,797.27 12,878.64	-1,499.28 -2,300.19	618.12	1,187.000
20SEP01 BUY LOT 542		12,397.50	-1,160.42 S -1,780.32 S	579.39 S	1,187.000
			23SEP02 26SEP02	0.641931	20SEP01 TO 21SEP01
064	6,691.77 10,424.44	9,323.48 13,648.97	-2,631.71 -4,099.68	875.3[illegible]	1,258.000

STATE STREET.

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(CONTINUED)		GBP - POUND STERLING			
20SEP01 BUY LOT 542		4,115.09	-711.77 L -1,108.80 L	258.60 L	394.000
21SEP01 BUY LOT 577		8,823.21	-1,469.37 L -2,288.98 L	625.32 L	864.000
			24SEP02 27SEP02	0.642467	21SEP01 TO 100CT01
090	8,599.79 13,385.57	12,554.82 18,379.45	-3,955.03 -6,156.00	1,162.12	1,694.000
21SEP01 BUY LOT 577		15,072.99	-2,868.49 L -4,464.81 L	1,054.81 L	1,476.000
100CT01 BUY LOT 810		2,284.57	-469.73 S -731.13 S	169.14 S	218.000
			25SEP02 30SEP02	0.639939	100CT01 TO 100CT01
138	9,805.89 15,323.16	14,140.86 20,701.29	-4,334.97 -6,774.04	1,395.91	1,908.000
100CT01 BUY LOT 810		19,995.20	-3,991.52 S -6,237.34 S	1,565.30 S	1,908.000
			26SEP02 01OCT02	0.642591	100CT01 TO 100CT01
180	3,011.77 4,686.92	4,298.58 6,292.85	-1,286.81 -2,002.53	396.60	580.000
100CT01 BUY LOT 810		6,078.20	-1,182.41 S -1,840.07 S	448.79 S	580.000
067760009 TOTAL					
	255,561.23 400,560.58	319,443.94 467,645.33	-63,882.71 -100,076.60	32,991.85	-67,084.75
787906 RECKITT BENCKISER PLC		ORD GBP0.105263	23AUG02 29AUG02	0.657117	22JAN01 TO 22JAN01
548	61,832.46 94,096.58	46,837.67 68,535.52	14,994.79 22,819.06	2,742.00	5,550.000
22JAN01 BUY LOT 824		68,231.63	15,273.85 L 23,243.73 L	2,621.22 L	6,650.000

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(CONTINUED)		GBP - POUND STERLING			
577	69,166.50 105,862.77	51,124.79 74,808.68	27AUG02 30AUG02 18,041.71 27,613.74	0.653360 3,440.35	22JAN01 TO 22JAN01 6,058.000
22JAN01 BUY LOT 824		74,476.98	18,346.31 L 28,079.94 L	3,305.85 L	6,058.000
595	29,835.77 45,838.21	22,498.96 32,921.75	28AUG02 02SEP02 7,336.81 11,271.91	0.650893 1,644.55	22JAN01 TO 22JAN01 2,666.000
22JAN01 BUY LOT 824		32,775.77	7,470.86 L 11,477.86 L	1,584.58 L	2,666.000
263	25,949.15 40,366.48	19,840.61 29,031.89	02DEC02 05DEC02 6,108.54 9,502.44	0.642839 1,832.15	22JAN01 TO 22JAN01 2,351.000
22JAN01 BUY LOT 824		28,903.17	6,226.76 L 9,686.34 L	1,776.97 L	2,351.000
276	36,899.96 57,848.08	28,347.34 41,479.42	03DEC02 06DEC02 8,552.62 13,407.95	0.637877 2,960.71	22JAN01 TO 22JAN01 3,359.000
22JAN01 BUY LOT 824		41,295.51	8,721.52 L 13,672.73 L	2,879.84 L	3,359.000
113	113,728.15 191,069.10	90,590.56 138,282.44	18JUN03 23JUN03 23,137.59 38,872.33	0.595220 13,914.33	22JAN01 TO 22JAN01 10,000.000
22JAN01 BUY LOT 824		122,939.88	29,838.77 L 50,130.66 L	17,998.56 L	10,000.000
152	555,292.04 929,003.01	437,298.73 667,516.98	19JUN03 24JUN03 117,993.31 197,402.69	0.597729 64,083.34	22JAN01 TO 04FEB03 [illegible] [illegible]
04FEB03 BUY LOT 091			6,092.67 S		[illegible]

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(CONTINUED)		GBP - POUND STERLING			
		120,472.64	10,193.03 S	1.875 84 S	
05DEC01 BUY LOT 535		39,105.41	5,328.16 L 8,914.01 L	2.863.000 7,079.51 L	
22JAN01 BUY LOT 824		473,589.01	119,975.24 L 200,718.45 L	38,522.000 67,055.11 L	
072787906 TOTAL					
	892,704.03 1,464,084.23	696,538.66 1,052,576.68	196,165.37 320,890.12	90,617.43	411,507 55
079805909 BP PLC		ORD USD0.25	17OCT02 22OCT02	0.644641	12FEB02 TO 12FEB02
607	109,327.39 169,594.22	128,384.10 185,693.69	-19,056.71 -29,561.74	23,765 000 13,462.27	
12FEB02 BUY LOT 248		187,398.42	-21,496.39 S -33,346.30 S	23,765.000 15,542.10 S	
637	213,605.11 330,308.33	252,608.49 365,370.80	18OCT02 23OCT02 -39,003.38 -60,312.89	0.646684 25,250.42	12FEB02 TO 12FEB02 46,760.000
12FEB02 BUY LOT 248		368,725.03	-43,803.68 S -67,735.83 S	46,760.000 29,319.13 S	
170	203,095.09 319,793.49	268,928.64 388,976.13	20NOV02 25NOV02 -65,833.55 -103,661.50	0.635082 34,478.86	12FEB02 TO 12FEB02 49,781.000
12FEB02 BUY LOT 248		392,547.06	-70,943.97 S -111,708.36 S	49,781.000 38,954.79 S	
586	49,516.72 79,382.72	63,395.22 91,694.32	13JAN03 16JAN03 -13,878.50 -22,249.32	0.623772 9,937.72	12FEB02 TO 12FEB02 11,735.000
12FEB02 BUY LOT 248		92,536.10	-15,083.20 S -24,180.63 S	11,735.000 11,027.25 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
05909 TOTAL	575.544.31 899.078.76	713.316.45 1.031.734.94	-137.772.14 -215.785.45	83.129.27	-132.656.18
080216906 SAGE GROUP		ORD GBP0.01	08NOV02 13NOV02	0.628318	04OCT02 TO 14OCT02
054	303.520.53 483.068.33	225.879.98 353.434.69	77.640.55 123.568.88	212.200.000 6.064.76	
04OCT02 BUY LOT 322		221.731.94	52.326.55 S 83.280.36 S	135.378.000 3.172.55 S	
14OCT02 BUY LOT 501		131.702.75	25.314.00 S 40.288.52 S	76.822.000 2.892.21 S	
082756909 GRANADA PLC		ORD GBP0.10	20SEP02 25SEP02	0.642591	19AUG02 TO 29AUG02
022	104.459.87 162.560.43	117.124.98 180.065.18	-12.665.11 -19.709.44	139.415.000 2.204.69	
19AUG02 BUY LOT 403		27.177.30	-1.295.86 S -2.016.62 S	22.017.000 511.54 S	
20AUG02 BUY LOT 421		19.045.09	-1.610.91 S -2.506.90 S	14.492.000 359.75 S	
21AUG02 BUY LOT 433		7.714.49	-866.53 S -1.348.49 S	5.574.000 133.39 S	
28AUG02 BUY LOT 593		71.409.46	-5.649.05 S -8.791.05 S	54.494.000 922.59 S	
29AUG02 BUY LOT 605		54.718.84	-3.242.76 S -5.046.38 S	42.838.000 277.42 S	
			11MAR03 14MAR03	0.623383	14JAN03 TO 14JAN03
529	302.075.12 484.573.88	475.458.32 764.108.84	-173.383.20 -278.132.70	623.773.000 -1.402.26	
14JAN03 BUY LOT 611		764.108.84	-173.383.20 S -278.132.70 S	623.773.000 -1.402.26 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING			
082756909 TOTAL	406.534.99 647.134.31	592.583.30 944.174.02	-186.048.31 -297.842.14	802.43	-297.039.71
092528900 GLAXOSMITHKLINE		ORD GBP0.25	20NOV02 25NOV02	0.635082	10SEP01 TO 13SEP01
171	275.568.25 433.909.72	372.148.11 540.918.73	-96.579.86 -152.074.63	22.188.000 45.065.62	
10SEP01 BUY LOT 374		194.439.42	-37.669.19 L -59.313.90 L	7.700.000 15.456.09 L	
12SEP01 BUY LOT 407		247.483.06	-46.118.22 L -72.617.74 L	9.895.000 18.641.83 L	
13SEP01 BUY LOT 420		122.251.70	-25.937.24 L -40.840.77 L	4.593.000 8.410.03 L	
			02DEC02 05DEC02	0.642839	13SEP01 TO 12MAR02
261	391.351.81 608.786.66	543.965.54 790.656.03	-152.613.73 -237.405.84	32.432.000 55.536.47	
13SEP01 BUY LOT 420		461.963.98	-104.135.65 L -161.993.36 L	17.356.000 25.821.85 L	
12MAR02 BUY LOT 441		77.300.43	-16.284.73 S -25.332.52 S	3.178.000 7.686.87 S	
30NOV01 BUY LOT 493		134.026.66	-29.757.19 L -46.290.27 L	5.327.000 12.257.64 L	
03DEC01 BUY LOT 507		126.594.24	-28.528.56 S -44.379.01 S	5.014.000 11.903.43 S	
04DEC01 BUY LOT 519		39.624.18	-9.079.97 S -14.124.80 S	1.557.000 3.727.34 S	
			11JUN03 16JUN03	0.599628	12MAR02 TO 04APR02
020	172.528.11 287.725.24	230.940.48 335.672.88	-58.412.37 -97.414.35	13.769.000 49.466.71	
12MAR02 BUY LOT 441		120.791.04	-23.145.86 L -38.600.37 L	4.966.000 21.581.83 L	
04APR02 BUY LOT 649		203.197.81	-31.312.86 L -52.220.48 L	8.803.000 32.975.41 L	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING			
				12JUN03 17JUN03	0.599323	04APR02 TO 25JUL02
032		139,250.34 232,346.06	186,241.78 270,703.16	-46,991.44 -78,407.54	40,050.44	11,104.000
25JUL02 BUY LOT 233			55,727.51	4,745.93 S 7,918.82 S	3,291.26 S	3,199.000
04APR02 BUY LOT 649			182,469.46	-28,036.62 L -46,780.48 L	29,719.49 L	7,905.000
				13JUN03 18JUN03	0.599628	25JUL02 TO 24SEP02
051		40,560.87 67,643.39	54,929.92 79,840.85	-14,369.05 -23,963.27	11,765.81	3,275.000
24SEP02 BUY LOT 096			52,211.24	3,375.68 S 5,629.62 S	3,730.12 S	2,981.000
25JUL02 BUY LOT 233			5,121.57	390.43 S 651.12 S	299.72 S	294.000
092528900 TOTAL		1,019,259.38 1,630,411.07	1,388,225.83 2,017,791.65	-368,966.45 -589,265.63	201,885.05	-387,380.58
097404008	WPP GROUP		ORD GBP0.10	24SEP02 27SEP02	0.642467	15MAR02 TO 20MAR02
098		210,990.29 328,406.42	380,489.46 549,733.13	-169,499.17 -263,825.49	42,498.78	52,413.000
15MAR02 BUY LOT 494			331,246.65	-108,755.56 S -169,278.05 S	30,834.60 S	30,771.000
19MAR02 BUY LOT 526			161,202.82	-55,149.93 S -85,840.88 S	15,290.84 S	14,468.000
20MAR02 BUY LOT 542			79,619.75	-26,951.23 S -41,949.59 S	7,280.28 S	7,174.000
				04DEC02 09DEC02	0.637227	20MAR02 TO 21MAR02
303		151,342.99 237,502.48	196,707.90 288,673.58	-45,364.91 -71,191.13	20,020.03	29,988.000
20MAR02 BUY LOT 542			207,972.48	-51,261.29 S -80,444.32 S	20,883.17 S	19,739.000
21MAR02 BUY LOT 554				-31,512.61 S		11,249.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING			
			126,082.56	-49,452.72 S	12,461.31 S	
				05FEB03 10FEB03	0.607626	21MAR02 TO 21MAR02
128		25,160.29 41,407.53	39,278.61 57,642.30	-14,118.32 -23,235.21	7,000.44	5,988.000
21MAR02 BUY LOT 554			67,115.51	-21,834.46 S -35,934.04 S	10,226.06 S	5,988.000
				06FEB03 11FEB03	0.611471	21MAR02 TO 25MAR02
139		10,251.65 16,765.55	16,103.70 23,632.57	-5,852.05 -9,570.45	2,703.43	2,455.000
21MAR02 BUY LOT 554			19,211.09	-6,294.38 S -10,293.83 S	2,787.89 S	1,714.000
25MAR02 BUY LOT 583			8,348.57	-2,760.45 S -4,514.44 S	1,226.27 S	741.000
				07FEB03 12FEB03	0.614119	25MAR02 TO 26MAR02
159		25,449.41 41,440.52	40,459.33 59,375.04	-15,009.92 -24,441.39	6,506.87	6,168.000
25MAR02 BUY LOT 583			45,032.68	-15,089 06 S -24,570.25 S	6,391.94 S	3,997.000
26MAR02 BUY LOT 589			24,289.50	-8,057.19 S -13,119 92 S	3,416.57 S	2,171.000
				10FEB03 13FEB03	0.614364	26MAR02 TO 03APR02
179		17,600.90 28,648.98	28,179.84 41,354.60	-10,578.94 -17,219.34	4,513.72	4,296.000
26MAR02 BUY LOT 589			35,074.88	-11,725.76 S -19,086 01 S	4,917.68 S	3,135.000
03APR02 BUY LOT 626			13,172.55	-4,416.73 S -7,189.11 S	1,758.99 S	1,161.000
				05MAR03 10MAR03	0.624941	03APR02 TO 04APR02
393		29,184.55 46,699.69	50,646.31 74,324.69	-21,461.76 -34,342.06	6,717.06	7,721.000
03APR02 BUY LOT 626				-14,742.26 S		3,577.000

STATE STREET.

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(CONTINUED)			GBP - POUND STERLING			
			40,584.17	-23,589.84 S	4,640.79 S	
APR02 BUY LOT	641			-17,078.77 S		4,144.000
			46,980.78	-27,328.61 S	5,412.40 S	
				06MAR03 11MAR03	0.623072	04APR02 TO 09APR02
	417	28,742.03	50,646.31	-21,904.28		7,721.000
		46,129.55	74,324.69	-35,155.30	6,960.16	
04APR02 BUY LOT	641			-14,148.87 S		3,386.000
			38,387.28	-22,708.24 S	4,550.81 S	
09APR02 BUY LOT	741			-18,909.09 S		4,335.000
			50,296.97	-30,348.16 S	5,950.89 S	
				07MAR03 12MAR03	0.624122	09APR02 TO 17JUN02
	443	94,356.89	177,757.35	-83,400.46		27,099.000
		151,183.41	260,863.20	-133,628.46	23,948.67	
09APR02 BUY LOT	741			-15,745.52 S		3,421.000
			39,692.25	-25,228.27 S	4,621.54 S	
11APR02 BUY LOT	757			-35,492.50 S		7,756.000
			89,897.64	-56,867.89 S	10,240.43 S	
10APR02 BUY LOT	758			-17,582.44 S		3,878.000
			44,651.02	-28,171.48 S	5,155.55 S	
15APR02 BUY LOT	773			-26,095.73 S		5,720.000
			66,138.15	-41,811.91 S	7,585.24 S	
17JUN02 BUY LOT	820			-18,017.07 S		6,324.000
			59,190.42	-28,867.87 S	4,958.59 S	
				11MAR03 14MAR03	0.623383	17JUN02 TO 17JUN02
	527	12,882.22	25,575.70	-12,693.48		3,899.000
		20,665.02	37,532.96	-20,362.25	3,494.31	
17JUN02 BUY LOT	820			-11,802.08 S		3,899.000
			36,493.27	-18,932.31 S	3,104.06 S	
				12MAR03 17MAR03	0.620097	17JUN02 TO 17JUN02
	549	29,204.80	58,137.32	-28,932.52		8,863.000
		47,097.15	85,317.93	-46,658.06	8,437.28	
17JUN02 BUY LOT	820			-26,906.25 S		8,863.000
			82,954.57	-43,390.39 S	7,532.97 S	

STATE STREET.

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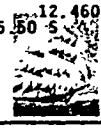
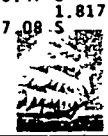
(CONTINUED)			GBP - POUND STERLING			
097404008 TOTAL						
		635,166.02	1,063,981.83	-428,815.81		
		1,005,946.30	1,552,774.69	-679,629.14	132,800.75	-546,828.39
305875908 HBOS			ORD GBP0.25	01OCT02 04OCT02	0.636578	05JUN02 TO 17JUN02
	232	184,288.40	233,826.58	-49,538.18		30,972.000
		289,498.54	346,924.79	-77,819.50	20,393.25	
05JUN02 BUY LOT	637			-7,101.49 S		2,948.000
			35,920.23	-11,155.73 S	2,790.77 S	
06JUN02 BUY LOT	670			-13,454.52 S		5,581.000
			68,106.03	-21,135.70 S	5,195.86 S	
07JUN02 BUY LOT	707			-15,948.11 S		7,177.000
			85,673.62	-25,052.88 S	6,463.43 S	
17JUN02 BUY LOT	821			-24,594.77 S		15,266.000
			170,651.59	-38,635.91 S	10,677.23 S	
				13NOV02 18NOV02	0.630636	17JUN02 TO 17JUN02
	106	32,566.16	35,105.70	-2,539.54		4,650.000
		51,640.19	52,085.76	-4,026.95	3,581.38	
17JUN02 BUY LOT	821			-2,593.62 S		4,650.000
			51,980.21	-4,112.71 S	3,772.69 S	
				14NOV02 19NOV02	0 633413	17JUN02 TO 17JUN02
	118	163,109.49	174,026.10	-10,916.61		23,051.000
		257,508.91	258,199.77	-17,234.58	16,543.72	
17JUN02 BUY LOT	821			-11,184.72 S		23,051.000
			257,676.53	-17,657.86 S	17,490.24 S	
				15NOV02 20NOV02	0.633152	17JUN02 TO 17JUN02
	134	89,338.80	94,068.16	-4,729.36		12,460.000
		141,101.66	139,567.44	-7,469.55	9,003.77	
17JUN02 BUY LOT	821			-4,874.29 S		12,460.000
			139,284.61	-7,698.45 S	9,515.50 S	


STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)				GBP - POUND STERLING					
	142	45,887.98 72,484.61			48,445.86 71,878.35	18NOV02	21NOV02	-2,557.88 -4,040.43	0.633072 4,646.69	17JUN02 TO 17JUN02 6,417.000
	17JUN02 BUY LOT 821				71,732.69			-2,632.51 S -4,158.31 S	4,910.23 S	6,417.000
	149	13,342.31 21,192.94			14,110.22 20,935.12	19NOV02	22NOV02	-767.91 -1,219.75	0.629564 1,477.57	17JUN02 TO 17JUN02 1,869.000
	17JUN02 BUY LOT 821				20,892.69			-789.65 S -1,254.28 S	1,554.53 S	1,869.000
	168	109,654.42 172,661.83			117,592.76 174,470.51	20NOV02	25NOV02	-7,938.34 -12,499.71	0.635082 10,691.03	17JUN02 TO 17JUN02 15,576.000
	17JUN02 BUY LOT 821				174,116.95			-8,119.50 S -12,784.96 S	11,329.84 S	15,576.000
	179	109,151.50 172,071.79			114,618.21 170,057.22	21NOV02	26NOV02	-5,466.71 -8,617.99	0.634337 10,632.56	17JUN02 TO 07AUG02 15,182.000
	26JUL02 BUY LOT 238				20,347.03			2,241.17 S 3,533.09 S	170.49 S	2,122.000
	02AUG02 BUY LOT 290				28,361.94			1,123.36 S 1,770.92 S	94.74 S	2,667.000
	05AUG02 BUY LOT 302				32,507.45			1,303.95 S 2,055.61 S	198.12 S	3,067.000
	06AUG02 BUY LOT 307				54,733.42			2,767.08 S 4,362.16 S	1,348.29 S	5,333.000
	07AUG02 BUY LOT 323				1,822.56			78.49 S 123.74 S	48.47 S	176.000
	17JUN02 BUY LOT 821				20,311.41			-675.40 S -1,064.73 S	1,347.08 S	1,817.000



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)				GBP - POUND STERLING					
305875908	TOTAL									
..		747,339.06 1,178,160.47			831,793.59 1,234,118.96			-84,454.53 -132,928.46	76.969.97	-55,958.49
306167909	BRAMBLES INDUSTRIE			ORD GBP0.05		19JUL02	24JUL02		0.633593	12FEB02 TO 13FEB02
	179	333,198.07 525,886.60			395,369.22 566,171.93			-62,171.15 -98,124.74	57,839.41	122,864.000
	12FEB02 BUY LOT 260				441,414.31			-48,679.18 S -76,830.36 S	44,944.50 S	95,679.000
	13FEB02 BUY LOT 273				124,757.62			-13,491.97 S -21,294.38 S	12,894.91 S	27,185.000
309135903	BT GROUP			ORD GBP0.05		25SEP02	30SEP02		0.639939	14AUG02 TO 14AUG02
	149	22,872.08 35,741.03			27,666.67 42,724.22			-4,794.59 -7,492.26	509.07	14,150.000
	14AUG02 BUY LOT 356				42,724.22			-4,794.59 S -7,492.26 S	509.07 S	14,150.000
	184	7,085.38 11,026.27			8,343.02 12,883.69	26SEP02	01OCT02	-1,257.64 -1,957.14	0.642591 99.72	14AUG02 TO 14AUG02 4,267.000
	14AUG02 BUY LOT 356				12,883.69			-1,257.64 S -1,957.14 S	99.72 S	4,267.000
	324	110,614.09 173,758.15			108,031.01 166,826.78	05DEC02	10DEC02	2,583.08 4,057.63	0.636598 2,873.74	14AUG02 TO 14AUG02 55,252.000
	14AUG02 BUY LOT 356				166,826.78			2,583.08 S 4,057.63 S	2,873.74 S	55,252.000

STATE STREET

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(CONTINUED)			GBP - POUND STERLING			
35903 TOTAL		140,571.55 220,525.45	144,040.70 222,434.69	-3,469.15 -5,391.77	3,482.53	-1,909.24
313486904	BARCLAYS		ORD GBP0.25	02JUN03 05JUN03	0.610948	29APR02 TO 06DEC02
726		486,817.03 796,822.36	513,477.98 768,805.86	-26,660.95 -43,638.66	112,026.000 71,655.16	
29APR02 BUY LOT 078			495,904.24	-76,586.98 L -125,357.61 L	62,740.000 75,712.59 L	
25SEP02 BUY LOT 151			148,461.26	18,999.93 S 31,099.10 S	26,235.000 7,044.84 S	
03DEC02 BUY LOT 285			37,179.60	262.86 S 430.25 S	5,518.000 1,638.77 S	
04DEC02 BUY LOT 299			43,261.98	530.77 S 868.76 S	6,466.000 1,860.85 S	
06DEC02 BUY LOT 340			70,599.59	3,241.64 S 5,305.92 S	11,067.000 2,812.22 S	
740		165,278.14 269,031.47	176,700.85 264,565.68	03JUN03 06JUN03 -11,422.71 -18,593.31	0.614345 06DEC02 TO 07JAN03 38,551.000 23,059.10	
06DEC02 BUY LOT 340			1,613.96	59.36 S 96.62 S	253.000 55.00 S	
09DEC02 BUY LOT 347			82,086.01	3,623.63 S 5,898.36 S	12,974.000 2,555.81 S	
12DEC02 BUY LOT 373			33,090.46	2,226.85 S 3,624.75 S	5,523.000 1,027.52 S	
13DEC02 BUY LOT 376			44,610.65	3,647.13 S 5,936.62 S	7,396.000 1,066.35 S	
19DEC02 BUY LOT 421			33,768.21	2,606.72 S 4,243.09 S	5,532.000 594.24 S	
20DEC02 BUY LOT 424			13,259.08	1,211.13 S 1,971.42 S	2,213.000 213.11 S	
06JAN03 BUY LOT 483			15,213.98	1,014.57 S 1,651.47 S	2,444.000 190.21 S	
07JAN03 BUY LOT 508			13,522.52	1,078.73 S 1,755.90 S	2,216.000 186.13 S	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING			
313486904 TOTAL		652,095.17 1,065,853.83	690,178.83 1,033,371.54	-38,083.66 -62,231.97	94,714.26	32,482.29
315758904	WOOD GROUP (JOHN)		ORD GBP0.03333	20SEP02 25SEP02	0.642591	29MAY02 TO 29MAY02
023		41,961.22 65,300.04	42,112.20 61,492.21	-150.98 -234.96	21,596.000 4,042.79	
29MAY02 BUY LOT 504			61,492.21	-150.98 S -234.96 S	21,596.000 4,042.79 S	
29MAY02 BUY LOT 504			370,655.98	-6,880.69 S -10,707.73 S	130,174.000 24,368.69 S	
037		246,958.61 384,316.94	253,839.30 370,655.98	20SEP02 25SEP02 -6,880.69 -10,707.73	0.642591 29MAY02 TO 29MAY02 130,174.000 24,368.69	
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
315758904 TOTAL		288,919.83 449,616.98	295,951.50 432,148.19	-7,031.67 -10,942.69	28,411.48	17,468.79
GBP TOTAL		12,556,230.20 20,129,066.55	15,244,136.09 22,730,528.33	-2,687,905.89 -4,271,161.93	1,669,700.15	-2,601,461.78
			HKD - HONG KONG DOLLAR			
355906	CHINA MOBILE (HK)		HKD0.10	28FEB03 04MAR03	7.799000	15OCT01 TO 15OCT01
320		169,586.86 21,744.69	99,973.22 12,818.17	69,613.64 8,925.97	10,000.000 .55	
15OCT01 BUY LOT 029			-21,744.69	169,586.86 L 21,744.69 L	10,000.000 .00 L	
15OCT01 BUY LOT 029			-25,999.35	202,768.91 L 25,999.35 L	12,000.000 .00 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		HKD - HONG KONG DOLLAR				
	325	202.768.91 25.999.35	119.967.87 15.381.81	28FEB03 82.801.04 10.616.88	05MAR03	7.799000	150CT01 TO 150CT01 12.000.000 .66
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	343	239.271.29 30.681.12	139.962.51 17.945.44	03MAR03 99.308.78 12.734.10	05MAR03	7.798650	150CT01 TO 150CT01 14.000.000 1.58
150CT01	BUY LOT 029	-30.681.12		239.271.29 L 30.681.12 L			14.000.000 .00 L
150CT01	BUY LOT 029	-60.934.38		475.205.90 L 60.934.38 L			28.000.000 .00 L
	344	475.205.90 60.934.38	279.925.02 35.890.89	03MAR03 195.280.88 25.040.34	05MAR03	7.798650	150CT01 TO 150CT01 28.000.000 3.15
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	361	33.876.90 4.343.83	19.994.64 2.563.63	04MAR03 13.882.26 1.780.04	06MAR03	7.798850	150CT01 TO 150CT01 2.000.000 .16
150CT01	BUY LOT 029	-4.343.83		33.876.90 L 4.343.83 L			2.000.000 .00 L
	380	128.888.53 16.526.29	79.978.58 10.254.54	05MAR03 48.909.95 6.271.31	07MAR03	7.799000	150CT01 TO 150CT01 8.000.000 .44
150CT01	BUY LOT 029	-16.526.29		128.888.53 L 16.526.29 L			8.000.000 .00 L
150CT01	BUY LOT 029	-12.361.83		96.409.93 L 12.361.83 L			6.000.000 .00 L
	383	96.409.93	59.983.93	05MAR03 36.426.00	07MAR03	7.799000	150CT01 TO 150CT01 6.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		HKD - HONG KONG DOLLAR				
		12.361.83	7.690.90	4.670.60		.33	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	405	94.496.72 12.116.75	59.983.93 7.690.90	06MAR03 34.512.79 4.425.37	10MAR03	7.798850	150CT01 TO 150CT01 6.000.000 .48
150CT01	BUY LOT 029	-12.116.75		94.496.72 L 12.116.75 L			6.000.000 .00 L
	432	61.641.52 7.904.03	39.989.29 5.127.27	07MAR03 21.652.23 2.776.37	11MAR03	7.798750	150CT01 TO 150CT01 4.000.000 .39
150CT01	BUY LOT 029	-7.904.03		61.641.52 L 7.904.03 L			4.000.000 .00 L
150CT01	BUY LOT 029	-3.953.24		30.830.32 L 3.953.24 L			2.000.000 .00 L
150CT01	BUY LOT 029	-3.952.68		30.825.93 L 3.952.68 L			2.000.000 .00 L
	434	30.830.32 3.953.24	19.994.64 2.563.63	07MAR03 10.835.68 1.389.41	11MAR03	7.798750	150CT01 TO 150CT01 2.000.000 .20
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	435	30.825.93 3.952.68	19.994.64 2.563.63	07MAR03 10.831.29 1.388.85	11MAR03	7.798750	150CT01 TO 150CT01 2.000.000 .20
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
607355906 TOTAL		1.563.802.81 200.518.19	939.748.27 120.490.81	624.054.54 80.019.24		8.14	80.027.38
622657906	PETROCHINA CO		HKD0.10 H SHS	21AUG02	23AUG02	7.799950	30MAR01 TO 30MAR01
	436	397.565.19	333.117.93	64.447.26			242,000.000

STATE STREET.

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(CONTINUED)			HKD - HONG KONG DOLLAR			
		50.970.22	42.709.08	8.262.52	-1.38	
30MAR01	BUY LOT 632		43.391.87	59.106.41 L 7.577.79 L	242.000.000 .56 L	
485		218.309.34 27.988.56	184.453.73 23.648.83	22AUG02 26AUG02 33.855.61 4.340.49	7.799950 -.76	30MAR01 TO 30MAR01 134.000.000
30MAR01	BUY LOT 632		24.026.90	30.898.28 L 3.961.34 L	134.000.000 .32 L	
30MAR01	BUY LOT 632		3.586.11	4.609.52 L 590.97 L	20.000.000 .04 L	
487		32.581.32 4.177.12	27.530.41 3.529.68	22AUG02 26AUG02 5.050.91 647.56	7.799950 -.12	30MAR01 TO 30MAR01 20.000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
545		291.179.50 37.330.94	250.526.71 32.120.05	23AUG02 27AUG02 40.652.79 5.211.93	7.799950 -1.04	30MAR01 TO 30MAR01 182.000.000
30MAR01	BUY LOT 632		32.633.56	36.636.12 L 4.696.97 L	182.000.000 .41 L	
565		181.523.90 23.272.44	156.923.32 20.119.15	26AUG02 28AUG02 24.600.58 3.153.94	7.799950 -.65	30MAR01 TO 02APR01 114.000.000
30MAR01	BUY LOT 632		16.137.47	17.435.24 L 2.235.30 L	90.000.000 .21 L	
02APR01	BUY LOT 642		4.358.92	4.215.78 L 540.49 L	24.000.000 .05 L	
576		69.820.72 8.951.37	60.566.90 7.765.29	27AUG02 29AUG02 9.253.82 1.186.39	7.800000 -.31	02APR01 TO 02APR01 44.000.000
02APR01	BUY LOT 642			7.487.79 L	44.000.000	

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			HKD - HONG KONG DOLLAR			
			7.991.35	959.97 L	.05 L	
594		351.598.98 45.077.08	311.093.61 39.885.34	28AUG02 30AUG02 40.505.37 5.193.03	7.799950 -1.29	02APR01 TO 03APR01 226.000.000
02APR01	BUY LOT 642		18.525.40	14.187.20 L 1.818.88 L	102.000.000 .24 L	
03APR01	BUY LOT 651		21.892.39	22.150.98 L 2.839.89 L	124.000.000 .28 L	
606		55.963.86 7.174.90	49.554.73 6.353.42	29AUG02 02SEP02 6.409.13 821.69	7.799950 -.21	03APR01 TO 03APR01 36.000.000
03APR01	BUY LOT 651		6.355.85	6.387.87 L 818.96 L	36.000.000 .09 L	
503		281.765.91 36.125.22	253.279.75 32.473.02	15OCT02 17OCT02 28.486.16 3.652.21	7.799700 -.01	03APR01 TO 03APR01 184.000.000
03APR01	BUY LOT 651		32.485.48	28.377.54 L 3.638.29 L	184.000.000 1.45 L	
592		443.177.06 56.822.67	396.437.87 50.827.34	17OCT02 21OCT02 46.739.19 5.992.74	7.799300 2.59	03APR01 TO 03APR01 288.000.000
03APR01	BUY LOT 651		50.846.84	46.569.18 L 5.970.94 L	288.000.000 4.89 L	
628		896.464.61 114.943.89	814.900.07 104.478.42	18OCT02 22OCT02 81.564.54 10.458.13	7.799150 7.34	03APR01 TO 03APR01 592.000.000
03APR01	BUY LOT 651		104.518.50	81.215.08 L 10.413.32 L	592.000.000 12.07 L	

STATE STREET.

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	(CONTINUED)		HKD - HONG KONG DOLLAR			
	691	2,355,363.93 302,008.45	2,199,679.57 282,021.14	22OCT02 240CT02 155,684.36 19,962.09	7.799000 25.22	03APR01 TO 03APR01 1,598,000.000
03APR01	BUY LOT 651		282,129.33	154,741.03 L 19,841.14 L		1,598,000.000 37.98 L
03APR01	BUY LOT 651		25,776.52	12,959.27 L 1,661.66 L		146,000.000 3.47 L
03APR01	BUY LOT 651		51,906.15	34,533.03 L 4,427.88 L		294,000.000 6.99 L
	695	214,017.43 27,441.65	200,971.98 25,766.64	22OCT02 240CT02 13,045.45 1,672.71	7.799000 2.30	03APR01 TO 03APR01 146,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	696	439,403.58 56,341.02	404,696.99 51,886.24	22OCT02 240CT02 34,706.59 4,450.13	7.799000 4.65	03APR01 TO 03APR01 294,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	265	1,230,932.04 157,829.00	1,054,414.62 135,186.60	24FEB03 26FEB03 176,517.42 22,632.90	7.799150 9.50	03APR01 TO 03APR01 766,000.000
03APR01	BUY LOT 651		135,238.47	176,065.24 L 22,574.93 L		766,000.000 15.60 L
	751	648,572.64 83,156.20	547,855.11 70,240.56	31MAR03 02APR03 100,717.53 12,913.41	7.799450 2.23	03APR01 TO 03APR01 398,000.000
03APR01	BUY LOT 651		70,267.51	100,482.58 L 12,883.29 L		398,000.000 5.40 L
03APR01	BUY LOT 651		20,126.87	29,031.34 L 3,722.23 L		114,000.000 1.55 L

STATE STREET.

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	(CONTINUED)		HKD - HONG KONG DOLLAR			
	752	186,021.96 23,850.65	156,923.32 20,119.15	31MAR03 02APR03 29,098.64 3,730.86	7.799450 .64	03APR01 TO 03APR01 114,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	259	1,849,842.43 237,176.01	1,585,751.49 203,309.36	24APR03 28APR03 264,090.94 33,860.20	7.799450 6.45	03APR01 TO 03APR01 1,152,000.000
03APR01	BUY LOT 651		203,387.36	263,410.90 L 33,773.01 L		1,152,000.000 15.64 L
	431	132,931.60 17,044.59	101,862.51 13,059.80	09MAY03 13MAY03 31,069.09 3,983.70	7.799050 1.09	03APR01 TO 03APR01 74,000.000
03APR01	BUY LOT 651		13,064.81	31,025.41 L 3,978.10 L		74,000.000 1.68 L
03APR01	BUY LOT 651		43,078.57	100,184.93 L 12,845.79 L		244,000.000 5.52 L
04APR01	BUY LOT 696		8,342.82	20,749.17 L 2,660.47 L		48,000.000 -.69 L
	432	522,009.76 66,932.48	401,943.95 51,533.27	09MAY03 13MAY03 120,065.81 15,394.93	7.799050 4.28	03APR01 TO 04APR01 292,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
	442	278,743.44 35,741.15	211,984.14 27,178.51	12MAY03 14MAY03 66,759.30 8,560.04	7.798950 2.60	04APR01 TO 04APR01 154,000.000
04APR01	BUY LOT 696		26,766.55	70,007.18 L 8,976.49 L		154,000.000 -1.89 L
04APR01	BUY LOT 696		47,275.98	123,169.14 L 15,793.04 L		272,000.000 -3.33 L

STATE STREET.

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(CONTINUED)						HKD - HONG KONG DOLLAR									
		444	491,846.17 63,065.69			374,413.54 48,003.60	12MAY03	14MAY03	117,432.63 15,057.49	7.798950	4.60	04APR01 TO 04APR01	272,000.000		
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
		473	295,386.28 37,875.62			222,996.30 28,590.38	13MAY03	15MAY03	72,389.98 9,282.14	7.798850	3.10	04APR01 TO 04APR01	162,000.000		
04APR01	BUY LOT	696				28,157.02			75,806.58 L 9,720.23 L		-1.63 L		162,000.000		
04APR01	BUY LOT	696				113,670.93			299,216.05 L 38,366.69 L		-6.56 L		654,000.000		
04APR01	BUY LOT	696				11,819.00			31,142.73 L 3,993.25 L		-.69 L		68,000.000		
06APR01	BUY LOT	720				23,455.64			60,078.31 L 7,703.48 L		-1.05 L		134,000.000		
09APR01	BUY LOT	745				39,878.23			106,074.34 L 13,601.28 L		.77 L		230,000.000		
09APR01	BUY LOT	748				9,361.32			24,915.28 L 3,194.74 L		.18 L		54,000.000		
04APR01	BUY LOT	696				17,380.87			46,794.52 L 6,000.18 L		-1.00 L		100,000.000		
		475	1,185,667.43 152,031.06			900,244.33 115,420.42	13MAY03	15MAY03	285,423.10 36,598.10	7.798850	12.54	04APR01 TO 04APR01	654,000.000		
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
		476	881,318.03 113,006.15			668,988.91 85,771.13	13MAY03	15MAY03	212,329.12 27,225.70	7.798850	9.32	04APR01 TO 09APR01	486,000.000		
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
		477	182,337.54 23,380.05			137,652.04 17,648.38	13MAY03	15MAY03	44,685.50 5,729.76	7.798850	1.91	04APR01 TO 04APR01	100,800.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						HKD - HONG KONG DOLLAR									
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
		498	429,899.38 55,125.55			333,117.93 42,709.08	14MAY03	16MAY03	96,781.45 12,410.19	7.798550	6.28	09APR01 TO 10APR01	242,000.000		
09APR01	BUY LOT	748				14,215.34			34,802.93 L 4,462.74 L		.83 L		82,000.000		
10APR01	BUY LOT	766				13,008.35			29,996.28 L 3,846.39 L		1.83 L		74,000.000		
10APR01	BUY LOT	767				15,193.16			34,272.81 L 4,394.77 L		2.14 L		86,000.000		
		516	86,087.23 11,038.45			66,072.98 8,471.22	15MAY03	19MAY03	20,014.25 2,566.31	7.798850	.92	10APR01 TO 11APR01	48,000.000		
10APR01	BUY LOT	767				5,653.27			13,297.96 L 1,705.12 L		.58 L		32,000.000		
11APR01	BUY LOT	802				2,887.02			6,180.17 L 792.45 L		.01 L		16,000.000		
11APR01	BUY LOT	802				11,187.19			24,115.17 L 3,092.14 L		.08 L		62,000.000		
11APR01	BUY LOT	804				9,375.45			20,283.02 L 2,600.77 L		.06 L		52,000.000		
		517	204,764.18 26,255.69			156,923.32 20,119.16	15MAY03	19MAY03	47,840.86 6,134.35	7.798850	2.18	11APR01 TO 11APR01	114,000.000		
						*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***									
		563	143,478.72 18,396.71			110,121.63 14,118.71	16MAY03	20MAY03	33,357.09 4,277.02	7.799150	.98	11APR01 TO 11APR01	80,000.000		
11APR01	BUY LOT	804				14,423.76			30,989.22 L 3,973.41 L		-.46 L		80,000.000		
11APR01	BUY LOT	804				1,442.38			3,119.92 L 400.03 L		-.05 L		8,000.000		
11APR01	BUY LOT	804							30,989.22 L				80,000.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		HKD - HONG KONG DOLLAR				
		14,423.76	3,973.41 L		-.46 L	
11APR01 BUY LOT 805			7,725.22 L		20,000.000	
		3,608.77	990.52 L		-.11 L	
12APR01 BUY LOT 816			23,475.23 L		62,000.000	
		11,247.33	3,009.97 L		.15 L	
569	14,368.87	11,012.16	3,356.71	16MAY03 20MAY03	7.799150	11APR01 TO 11APR01
	1,842.36	1,411.87	430.39		.10	8,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
570	290,544.41	222,996.31	67,548.10	16MAY03 20MAY03	7.799150	11APR01 TO 12APR01
	37,253.34	28,590.38	8,660.96		2.00	162,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
604	147,474.20	112,874.67	34,599.53	20MAY03 22MAY03	7.799050	12APR01 TO 12APR01
	18,909.25	14,471.67	4,436.38		1.20	82,000.000
12APR01 BUY LOT 816			31,456.40 L			82,000.000
		14,875.51	4,033.36 L		.38 L	
12APR01 BUY LOT 816			38,895.54 L			102,000.000
		18,503.68	4,987.22 L		.47 L	
12APR01 BUY LOT 816			52,732.57 L			138,000.000
		25,034.39	6,761.41 L		.64 L	
606	183,210.37	140,405.08	42,805.29	20MAY03 22MAY03	7.799050	12APR01 TO 12APR01
	23,491.37	18,001.35	5,488.53		1.49	102,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
607	247,982.04	189,959.81	58,022.23	20MAY03 22MAY03	7.799050	12APR01 TO 12APR01
	31,796.44	24,354.77	7,439.65		2.02	138,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		HKD - HONG KONG DOLLAR				
613	93,401.17	71,579.06	21,822.11	21MAY03 23MAY03	7.798950	12APR01 TO 12APR01
	11,976.12	9,177.16	2,798.08		.88	52,000.000
12APR01 BUY LOT 816			19,828.91 L			52,000.000
		9,433.25	2,542.51 L		.36 L	
10SEP01 BUY LOT 384			7,385.67 L			42,000.000
		8,710.45	947.01 L		1.06 L	
11SEP01 BUY LOT 399			8,147.36 L			52,000.000
		10,912.30	1,044.67 L		1.20 L	
12APR01 BUY LOT 816			6,058.12 L			16,000.000
		2,902.54	776.79 L		.11 L	
17APR01 BUY LOT 845			44,886.81 L			116,000.000
		20,918.68	5,755.49 L		1.74 L	
614	405,327.37	311,093.62	94,233.75	21MAY03 23MAY03	7.798950	12APR01 TO 11SEP01
	51,972.04	39,885.33	12,082.88		3.83	226,000.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
634	7,387.41	5,506.08	1,881.33	22MAY03 26MAY03	7.799050	11SEP01 TO 11SEP01
	947.22	705.94	241.23		.05	4,000.000
11SEP01 BUY LOT 399			840.19 L			4,000.000
		839.41	107.73 L		.08 L	
622657906 TOTAL						
	16,368,270.00	13,740,426.48	2,627,843.52			
	2,098,718.72	1,761,661.44	336,940.76		116.52	337.057 28
656099900 CHINA OILFIELD SER		SER H CNY1		16MAY03 20MAY03	7.799150	20NOV02 TO 26NOV02
561	1,882,446.78	2,104,390.02	-221,943.24		1,134.000.000	
	241,365.63	269,842.32	-28,457.36		-19.33	
20NOV02 BUY LOT 159			-27,143.36 S			138,000.000
		32,851.99	-3,480.30 S		.85 S	
25NOV02 BUY LOT 194			-85,363.91 S			434,000.000
		103,329.06	-10,945.28 S		-9.28 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		HKD - HONG KONG DOLLAR			
	NOV02 BUY LOT 218		133,693.78	-109,694.30 S -14,064.90 S	562.000.000 -10.29 S	
	26NOV02 BUY LOT 218		115,614.20	-94,878.14 S -12,165.19 S	486.000.000 -8.90 S	
	568	806,744.97 103,440.11	901,881.44 115,646.71	16MAY03 20MAY03 -95,136.47 -12,198.31	7.799150 486.000.000 -8.29	26NOV02 TO 26NOV02
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
656099900	TOTAL	2,689,191.75 344,805.74	3,006,271.46 385,489.03	-317,079.71 -40,655.67	-27.62	-40,683.29
657901906	SINOTRANS LIMITED 322	1,521,671.48 195,111.10	H SHARES CNY1 1,468,876.10 188,328.31	28FEB03 04MAR03 52,795.38 6,769.51	7.799000 664.000.000 13.28	10FEB03 TO 10FEB03
	10FEB03 BUY LOT 181		188,328.31	52,795.38 S 6,769.51 S	664.000.000 13.28 S	
	HKD TOTAL	22,142,936.04 2,839,153.75	19,155,322.31 2,455,969.59	2,987,613.73 383,073.84	110.32	383,184.16
			JPY - JAPANESE YEN			
605440007	ASAHI BREWERIES 552	734,978.00 6,153.28	JPY50 1,020,820.00 8,494.11	10JAN03 16JAN03 -285,842.00 -2,393.08	119.445000 52.25	07JUN02 TO 07JUN02 1,000.000
	07JUN02 BUY LOT 712		8,828.13	-364,036.00 S -3,047.73 S	1.000.000 372.88 S	
	606	2,939,291.00 24,921.92	4,083,280.00 33,976.45	14JAN03 17JAN03 -1,143,989.00 -9,699.75	117.940000 645.27	07JUN02 TO 10JUN02 1,000.000
	07JUN02 BUY LOT 712			-1,092,574.00 S		1,000.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	10JUN02 BUY LOT 731		26,484.39 8,878.23	-9,263.81 S -371,404.00 S -3,149.09 S	1.470.86 S 501.34 S	1.000.000
	627	3,683,716.00 31,244.41	5,104,100.00 42,470.56	15JAN03 20JAN03 -1,420,384.00 -12,047.36	117.900000 821.21	10JUN02 TO 11JUN02 5.000.000
	10JUN02 BUY LOT 731		17,756.45	-738,968.00 S -6,267.75 S	1,009.06 S	2.000.000
	10JUN02 BUY LOT 732		8,885.39	-370,377.00 S -3,141.45 S	504.94 S	1.000.000
	11JUN02 BUY LOT 750		17,090.12	-672,092.00 S -5,700.53 S	1,108.18 S	2.000.000
	118	7,261,412.00 60,622.91	9,187,380.00 76,447.02	05FEB03 10FEB03 -1,925,968.00 -16,079.21	119.780000 255.10	11JUN02 TO 12JUN02 9.000.000
	11JUN02 BUY LOT 750		17,090.11	-531,931.00 S -4,440.90 S	822.55 S	2.000.000
	12JUN02 BUY LOT 763		50,993.12	-1,565,325.00 S -13,068.33 S	2,490.48 S	6.000.000
	12JUN02 BUY LOT 774		8,505.36	-261,705.00 S -2,184.88 S	415.40 S	1.000.000
	088	2,176,478.00 18,201.78	3,062,460.00 25,482.34	10APR03 15APR03 -885,982.00 -7,409.43	119.575000 128.87	13JUN02 TO 13JUN02 3.000.000
	13JUN02 BUY LOT 779		25,125.89	-965,891.00 S -8,077.70 S	1,153.59 S	3.000.000
	109	3,615,707.00 30,009.60	5,104,100.00 42,470.56	11APR03 16APR03 -1,488,393.00 -12,353.35	120.485000 -107.61	13JUN02 TO 13JUN02 5.000.000
	13JUN02 BUY LOT 779		41,876.48	-1,621,575.00 S -13,458.73 S	1,591.85 S	5.000.000

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN			
	129	2,819,764.00 23,440.41	4,083,280.00 33,976.45	14APR03 -1,263,516.00 -10,503.48	17APR03 120.295000 -32.56	13JUN02 TO 14JUN02 4,000.000
13JUN02	BUY LOT 788		8,381.20	-343,254.00 S -2,853.44 S	332.34 S	1,000.000
14JUN02	BUY LOT 799		25,118.71	-1,008,186.00 S -8,380.95 S	842.55 S	3,000.000
	144	13,404,943.00 111,526.63	19,395,579.00 161,388.15	15APR03 -5,990,636.00 -49,840.98	18APR03 120.195000 -20.54	14JUN02 TO 25JUN02 19,000.000
24JUN02	BUY LOT 012		24,809.68	-891,356.00 S -7,415.92 S	215.71 S	3,000.000
25JUN02	BUY LOT 027		8,255.65	-300,758.00 S -2,502.25 S	116.41 S	1,000.000
14JUN02	BUY LOT 799		8,372.90	-335,480.00 S -2,791.13 S	288.05 S	1,000.000
17JUN02	BUY LOT 819		16,570.43	-649,652.00 S -5,404.98 S	574.20 S	2,000.000
18JUN02	BUY LOT 836		16,565.99	-651,667.00 S -5,421.75 S	595.41 S	2,000.000
19JUN02	BUY LOT 861		16,417.43	-624,961.00 S -5,199.56 S	521.78 S	2,000.000
20JUN02	BUY LOT 881		32,799.44	-1,222,898.00 S -10,174.28 S	854.13 S	4,000.000
21JUN02	BUY LOT 898		33,123.22	-1,191,944.00 S -9,916.75 S	272.82 S	4,000.000
	171	2,809,207.00 23,390.57	4,083,280.00 33,976.45	16APR03 -1,274,073.00 -10,608.43	21APR03 120.100000 22.55	26JUN02 TO 19JUL02 4,000.000
26JUN02	BUY LOT 043		8,292.65	-291,489.00 S -2,427.05 S	-17.96 S	1,000.000
16JUL02	BUY LOT 140		8,675.88	-301,367.00 S -2,509.30 S	-318.94 S	1,000.000
18JUL02	BUY LOT 158		8,498.15	-293,384.00 S -2,442.83 S	-207.68 S	1,000.000
19JUL02	BUY LOT 178		8,559.07	-288,240.00 S -2,400.00 S	-311.42 S	1,000.000

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN			
	196	1,391,027.00 11,660.40	2,041,640.00 16,988.23	17APR03 -650,613.00 -5,453.82	22APR03 119.295000 125.99	19JUL02 TO 19JUL02 2,000.000
19JUL02	BUY LOT 178		17,118.13	-590,054.00 S -4,946.18 S	-511.55 S	2,000.000
	210	697,399.00 5,825.49	1,020,820.00 8,494.11	18APR03 -323,421.00 -2,701.59	23APR03 119.715000 32.97	19JUL02 TO 19JUL02 1,000.000
19JUL02	BUY LOT 178		8,559.07	-293,142.00 S -2,448.67 S	-284.91 S	1,000 000
	212	2,118,116.00 17,568.98	3,062,460.00 25,482.34	21APR03 -944,344.00 -7,832.98	24APR03 120.560000 -80.38	19JUL02 TO 19JUL02 3,000.000
19JUL02	BUY LOT 178		25,677.20	-853,506.00 S -7,079.51 S	-1,028.71 S	3,000 000
	229	2,107,551.00 17,612.83	3,062,460.00 25,482.34	22APR03 -954,909.00 -7,980.19	25APR03 119.660000 110.68	19JUL02 TO 19JUL02 3,000.000
19JUL02	BUY LOT 178		25,677.20	-864,071.00 S -7,221.05 S	-843.32 S	3,000.000
	240	2,801,302.00 23,275.33	4,083,280.00 33,976.45	23APR03 -1,281,978.00 -10,651.64	28APR03 120.355000 -49.48	19JUL02 TO 19JUL02 4,000.000
19JUL02	BUY LOT 178		34,236.26	-1,160,861.00 S -9,645.31 S	-1,315.62 S	4,000.000
	263	4,190,529.00 34,966.24	6,124,920.00 50,964.68	24APR03 -1,934,391.00 -16,140.77	30APR03 119.845000 142.33	19JUL02 TO 19JUL02 6,000.000
19JUL02	BUY LOT 178			-1,752,715.00 S		6,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	JPY - JAPANESE YEN				
		51,354.39	-14,624.85 S		-1,763.30 S	
	297		25APR03	01MAY03	120.265000	19JUL02 TO 19JUL02
		2,786,857.00	4,083,280.00			4,000.000
		23,172.64	33,976.45			
			-1,296,423.00			
			-10,779.72		-24.09	
19JUL02	BUY LOT 178		-1,175,306.00 S			4,000.000
		34,236.26	-9,772.64 S		-1,290.98 S	
	316		28APR03	02MAY03	120.340000	19JUL02 TO 19JUL02
		699,433.00	1,020,820.00			1,000.000
		5,812.14	8,494.11			
			-321,387.00			
			-2,670.66		-11.31	
19JUL02	BUY LOT 178		-291,108.00 S			1,000.000
		8,559.07	-2,419.05 S		-327.88 S	
	337		30APR03	06MAY03	119.080000	19JUL02 TO 19JUL02
		703,112.00	1,020,820.00			1,000.000
		5,904.53	8,494.11			
			-317,708.00			
			-2,668.02		78.44	
19JUL02	BUY LOT 178		-287,429.00 S			1,000.000
		8,559.07	-2,413.75 S		-240.79 S	
19JUL02	BUY LOT 178		-862,970.00 S			3,000.000
		25,677.20	-7,246.98 S		-722.36 S	
	338		30APR03	06MAY03	119.080000	19JUL02 TO 19JUL02
		2,108,652.00	3,062,460.00			3,000.000
		17,707.86	25,482.34			
			-953,808.00			
			-8,009.81		235.33	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	351		01MAY03	07MAY03	118.535000	19JUL02 TO 19JUL02
		2,117,520.00	3,062,460.00			3,000.000
		17,864.09	25,482.34			
			-944,940.00			
			-7,971.82		353.57	
19JUL02	BUY LOT 178		-854,102.00 S			3,000.000
		25,677.19	-7,205.48 S		-607.62 S	
19JUL02	BUY LOT 178		-285,107.00 S			1,000.000
		8,559.07	-2,405.26 S		-202.54	

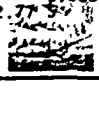
ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	JPY - JAPANESE YEN				
	352		01MAY03	07MAY03	118.535000	19JUL02 TO 19JUL02
		705,434.00	1,020,820.00			1,000.000
		5,951.27	8,494.11			
			-315,386.00			
			-2,660.70		117.86	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	362		02MAY03	08MAY03	119.100000	19JUL02 TO 19JUL02
		3,519,443.00	5,104,100.00			5,000.000
		29,550.32	42,470.57			
			-1,584,657.00			
			-13,305.26		385.01	
19JUL02	BUY LOT 178		-1,433,260.00 S			5,000.000
		42,795.33	-12,034.09 S		-1,210.92 S	
	397		06MAY03	09MAY03	117.945000	19JUL02 TO 19JUL02
		2,800,137.00	4,083,279.00			4,000.000
		23,741.04	33,976.45			
			-1,283,142.00			
			-10,879.16		643.75	
19JUL02	BUY LOT 178		-1,162,025.00 S			4,000.000
		34,236.26	-9,852.26 S		-642.96 S	
	415		07MAY03	12MAY03	116.510000	19JUL02 TO 19JUL02
		694,564.00	1,020,820.00			1,000.000
		5,961.41	8,494.11			
			-326,256.00			
			-2,800.24		267.54	
19JUL02	BUY LOT 178		-295,976.00 S			1,000.000
		8,559.06	-2,540.35 S		-57.30 S	
605440007 TOTAL						
		68,886,572.00	97,998,718.00			
		576,086.08	815,434.83			
			-29,112,146.00			
			-243,441.45		4,092.70	-239,348.75
27905	NTT DOCOMO	NPV	17SEP02	20SEP02	122.640000	31JUL00 TO 31JUL00
	747	14,460,042.00	15,331,406.00			65.000
		117,906.41	132,913.08			
			-871,364.00			
			-7,105.06		-7,901.61	
1UL00	BUY LOT 097		1,161,639.00 L			65.000
		115,159.52	9,471.94 L		-6,725.05 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	791	6,747,803.00 55,574.07	6,840,166.00 59,299.68	19SEP02 25SEP02 -92,363.00 -760.69	121.420000 -2,964.92	31JUL00 TO 29DEC00 29.000
31JUL00	BUY LOT 097		5,315.05	84,277.00 L 694.09 L	-260.10 L	3.000
29DEC00	BUY LOT 607		90,065.33	-4,246,515.00 L -34,973.77 L	-5,266.53 L	26.000
	131	30,634,526.00 249,680.31	35,144,300.00 304,677.68	25SEP02 01OCT02 -4,509,774.00 -36,755.97	122.695000 -18,241.40	29DEC00 TO 22MAY02 149.000
22MAY02	BUY LOT 541		231,064.28	-3,420,163.00 S -27,875.32 S	-13,834.08 S	113.000
29DEC00	BUY LOT 607		27,712.41	-1,523,276.00 L -12,415.14 L	-1,891.62 L	8.000
04JAN01	BUY LOT 649		64,583.99	-3,754,761.00 L -30,602.40 L	-3,818.87 L	18.000
05JAN01	BUY LOT 665		18,429.18	-1,113,006.00 L -9,071.32 L	-979.33 L	5.000
09JAN01	BUY LOT 697		18,033.14	-1,075,200.00 L -8,763.19 L	-891.42 L	5.000
	171	10,301,688.00 84,037.10	11,557,521.00 100,196.02	26SEP02 01OCT02 -1,255,833.00 -10,244.59	122.585000 -5,914.33	22MAY02 TO 22MAY02 49.000
22MAY02	BUY LOT 541		100,196.02	-1,255,833.00 S -10,244.59 S	-5,914.33 S	49.000
22MAY02	BUY LOT 541		290,363.96	-3,616,951.00 S -29,505.66 S	-17,139.46 S	142.000
	173	29,876,274.00 243,718.84	33,493,225.00 290,363.96	26SEP02 01OCT02 -3,616,951.00 -29,505.66	122.585000 -17,139.46	22MAY02 TO 22MAY02 142.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	202	30,224,052.00 245,973.97	33,257,357.00 288,319.14	27SEP02 02OCT02 -3,033,305.00 -24,686.10	122.875000 -17,659.07	22MAY02 TO 22MAY02 141.000
22MAY02	BUY LOT 541		288,319.14	-3,033,306.00 S -24,686.11 S	-17,659.06 S	141.000
	212	15,721,916.00 129,148.69	17,690,084.00 153,361.25	30SEP02 03OCT02 -1,968,168.00 -16,167.64	121.735000 -8,044.92	22MAY02 TO 22MAY02 75.000
22MAY02	BUY LOT 541		153,361.25	-1,968,168.00 S -16,167.64 S	-8,044.92 S	75.000
612927905	TOTAL	137,966,301.00 1,126,039.39	153,314,059.00 1,329,130.81	-15,347,758.00 -125,225.71	-77,865.71	-203,091.42
625090006	DAI NIPPON PRINTNG		JPY50	07JAN03 10JAN03	120.165000	23MAY02 TO 23MAY02
	509	3,895,814.00 32,420.54	4,453,462.00 36,436.21	-557,648.00 -4,640.69	625.02	3,000.000
23MAY02	BUY LOT 408		13,840.39	-429,368.00 S -3,573.15 S	539.61 S	1,000.000
23MAY02	BUY LOT 411		27,674.12	-857,905.00 S -7,139.39 S	1,078.96 S	2,000.000
	516	6,377,624.00 53,438.55	7,422,436.00 60,727.01	08JAN03 14JAN03 -1,044,812.00 -8,754.55	119.345000 1,466.09	24MAY02 TO 27MAY02 5,000.000
24MAY02	BUY LOT 445		13,950.31	-464,079.00 S -3,888.55 S	625.95 S	1,000.000
24MAY02	BUY LOT 449		13,952.20	-464,314.00 S -3,890.52 S	626.03 S	1,000.000
27MAY02	BUY LOT 474		13,972.07	-467,980.00 S -3,921.24 S	636.88 S	1,000.000
27MAY02	BUY LOT 475		27,922.43	-933,252.00 S -7,819.78 S	1,272.77 S	2,000.000



STATE STREET.

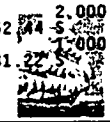
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN					
	532	2,490,925.00 20,835.84	2,968,975.00 24,290.80	09JAN03 -478,050.00 -3,998.75	15JAN03		119.550000 543.79	28MAY02 TO 28MAY02 2.000.000
28MAY02	BUY LOT 476		27,625.67	-944,742.00 S -7,902.48 S			1,112.65 S	2.000.000
	551	9,816,768.00 82,186.51	11,875,898.00 97,163.21	10JAN03 -2,059,130.00 -17,239.15	16JAN03		119.445000 2,262.45	28MAY02 TO 31MAY02 8.000.000
28MAY02	BUY LOT 479		27,625.67	-981,475.00 S -8,216.96 S			1,137.92 S	2.000.000
29MAY02	BUY LOT 498		13,943.89	-506,408.00 S -4,239.68 S			569.10 S	1.000.000
29MAY02	BUY LOT 500		13,932.21	-504,956.00 S -4,227.52 S			568.62 S	1.000.000
29MAY02	BUY LOT 501		27,891.15	-1,013,236.00 S -8,482.87 S			1,138.35 S	2.000.000
30MAY02	BUY LOT 527		14,167.26	-516,044.00 S -4,320.35 S			426.40 S	1.000.000
31MAY02	BUY LOT 551		14,049.91	-516,849.00 S -4,327.09 S			550.50 S	1.000.000
	603	7,479,511.00 63,417.93	8,906,924.00 72,872.41	14JAN03 -1,427,413.00 -12,102.87	17JAN03		117.940000 2,648.39	31MAY02 TO 07JUN02 6.000.000
31MAY02	BUY LOT 555		14,024.31	-494,182.00 S -4,190.11 S			735.45 S	1.000.000
03JUN02	BUY LOT 577		13,699.96	-448,031.00 S -3,798.80 S			668.49 S	1.000.000
04JUN02	BUY LOT 603		13,245.33	-394,975.00 S -3,348.95 S			673.27 S	1.000.000
06JUN02	BUY LOT 663		12,842.01	-350,062.00 S -2,968.14 S			695.78 S	1.000.000
07JUN02	BUY LOT 704		25,984.68	-741,662.00 S -6,288.47 S			1,443.12 S	2.000.000
	626	12,341,466.00	14,844,873.00	15JAN03 -2,503,407.00	20JAN03		117.900000	10JUN02 TO 13JUN02 10.000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN					
		104,677.40	121,454.02	-21,233.31			4.456.69	
10JUN02	BUY LOT 727		13,307.25	-423,936.00 S -3,595.73 S			756.22 S	1.000.000
10JUN02	BUY LOT 730		39,885.80	-1,267,331.00 S -10,749.20 S			2,266.62 S	3.000.000
11JUN02	BUY LOT 747		39,226.25	-1,222,219.00 S -10,366.57 S			2,543.54 S	3.000.000
12JUN02	BUY LOT 773		25,777.51	-770,136.00 S -6,532.11 S			1,690.08 S	2.000.000
13JUN02	BUY LOT 786		12,821.69	-369,399.00 S -3,133.16 S			779.21 S	1.000.000
	659	12,177,276.00 103,232.25	14,844,873.00 121,454.02	16JAN03 -2,667,597.00 -22,614.42	21JAN03		117.960000 4,392.65	13JUN02 TO 22JUL02 10.000.000
22JUL02	BUY LOT 198		105,058.93	-2,467,078.00 S -20,914.53 S			-1,558.61 S	8.000.000
13JUN02	BUY LOT 786		12,821.69	-385,816.00 S -3,270.74 S			772.28 S	1.000.000
14JUN02	BUY LOT 798		12,525.25	-339,536.00 S -2,878.40 S			676.38 S	1.000.000
	772	3,356,283.00 28,385.34	4,453,462.00 36,436.21	01APR03 -1,097,179.00 -9,279.25	04APR03		118.240000 1,228.38	22JUL02 TO 22JUL02 3.000.000
22JUL02	BUY LOT 198		39,397.10	-1,222,054.00 S -10,335.37 S			-676.39 S	3.000.000
	792	3,390,447.00 28,449.31	4,453,462.00 36,436.20	02APR03 -1,063,015.00 -8,919.78	07APR03		119.175000 932.89	22JUL02 TO 22JUL02 3.000.000
22JUL02	BUY LOT 198		39,397.10	-1,187,890.00 S -9,967.61 S			-980.18 S	3.000.000
	057	3,392,365.00 28,370.19	4,453,462.00 36,436.21	03APR03 -1,061,097.00 -8,873.90	09APR03		119.575000 807.88	22JUL02 TO 22JUL02 3.000.000
22JUL02	BUY LOT 198			-1,185,972.00 S				3.000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
		39,397.10	-9,918.23 S	-1,108.68 S	
028	1,118,350.00 9,316.87	1,484,487.00 12,145.40	04APR03 09APR03 -366,137.00 -3,050.25	120.035000 221.72	22JUL02 TO 22JUL02 1,000.000
22JUL02 BUY LOT 198		13,132.36	-407,762.00 S -3,397.03 S	-418.46 S	1,000.000
046	2,273,721.00 18,882.37	2,968,975.00 24,290.80	07APR03 10APR03 -695,254.00 -5,773.82	120.415000 365.39	22JUL02 TO 22JUL02 2,000.000
22JUL02 BUY LOT 198		26,264.73	-778,503.00 S -6,465.17 S	-917.19 S	2,000.000
091	2,190,758.00 18,321.20	2,968,975.00 24,290.80	10APR03 15APR03 -778,217.00 -6,508.19	119.575000 538.59	22JUL02 TO 22JUL02 2,000.000
22JUL02 BUY LOT 198		26,264.73	-861,467.00 S -7,204.41 S	-739.12 S	2,000.000
110	3,158,453.00 26,214.49	4,453,462.00 36,436.21	11APR03 16APR03 -1,295,009.00 -10,748.30	120.485000 526.58	22JUL02 TO 160CT02 3,000.000
22JUL02 BUY LOT 198		26,264.73	-946,589.00 S -7,856.49 S	-931.91 S	2,000.000
160CT02 BUY LOT 553		10,011.00	-191,299.00 S -1,587.74 S	314.90 S	1,000.000
130	2,054,756.00 17,080.98	2,968,975.00 24,290.80	14APR03 17APR03 -914,219.00 -7,599.81	120.295000 389.99	160CT02 TO 160CT02 2,000.000
160CT02 BUY LOT 553		20,021.99	-433,477.00 S -3,603.45 S	662.44 S	2,000.000
160CT02 BUY LOT 553		10,011.00	-222,825.00 S -1,852.32 S	331.22 S	1,000.000



STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
133	1,021,292.00 8,489.90	1,484,487.00 12,145.40	14APR03 18APR03 -463,195.00 -3,850.49	120.295000 194.99	160CT02 TO 160CT02 1,000.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
145	5,257,095.00 43,738.05	7,422,436.00 60,727.01	15APR03 18APR03 -2,165,341.00 -18,015.23	120.195000 1,026.27	160CT02 TO 170CT02 5,000.000
160CT02 BUY LOT 553		10,010.99	-192,697.00 S -1,603.20 S	339.82 S	1,000.000
170CT02 BUY LOT 598		39,722.68	-756,878.00 S -6,297.08 S	1,564.84 S	4,000.000
170CT02 BUY LOT 598		19,861.34	-365,064.00 S -3,037.26 S	782.42 S	2,000.000
147	2,116,213.00 17,606.50	2,968,975.00 24,290.80	15APR03 18APR03 -852,762.00 -7,094.82	120.195000 410.52	170CT02 TO 170CT02 2,000.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
164	4,240,356.00 35,306.88	5,937,949.00 48,581.61	16APR03 21APR03 -1,697,593.00 -14,134.83	120.100000 860.10	180CT02 TO 180CT02 4,000.000
180CT02 BUY LOT 631		39,719.43	-745,028.00 S -6,203.40 S	1,790.85 S	4,000.000
220CT02 BUY LOT 693		19,206.44	-295,519.00 S -2,460.61 S	796.41 S	2,000.000
173	2,106,823.00 17,542.24	2,968,975.00 24,290.80	16APR03 21APR03 -862,152.00 -7,178.62	120.100000 430.06	220CT02 TO 220CT02 2,000.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	193	7,313,442.00 61,305.52	10,391,411.00 85,017.82	17APR03 / 22APR03 -3,077,969.00 -25,801.32	119.295000 2,089.02	220CT02 TO 240CT02 7,000.000
220CT02	BUY LOT 693		28,809.67	-469,181.00 S -3,932.95 S	1,397.07 S	3,000.000
230CT02	BUY LOT 721		28,961.24	-462,075.00 S -3,873.38 S	1,185.93 S	3,000.000
240CT02	BUY LOT 751		9,599.15	-152,811.00 S -1,280.95 S	439.74 S	1,000.000
	208	6,366,376.00 53,179.43	8,906,923.00 72,872.41	18APR03 / 23APR03 -2,540,547.00 -21,221.63	119.715000 1,528.65	240CT02 TO 280CT02 6,000.000
240CT02	BUY LOT 751		28,797.43	-409,580.00 S -3,421.29 S	1,213.58 S	3,000.000
280CT02	BUY LOT 777		28,960.06	-397,144.00 S -3,317.41 S	947.06 S	3,000.000
	211	1,079,663.00 8,955.40	1,484,487.00 12,145.40	21APR03 / 24APR03 -404,824.00 -3,357.86	120.560000 167.86	280CT02 TO 280CT02 1,000.000
280CT02	BUY LOT 777		9,653.35	-113,781.00 S -943.77 S	245.82 S	1,000.000
625090006	TOTAL	105,015,777.00 881,353.69	135,088,344.00 1,105,231.56	-30,072,567.00 -251,991.84	28.113.97	-223,877.87
635680002	FUJISAWA PHARM CO 497	JPY50 2,263,843.00 19,489.01	2,700,746.00 22,751.24	14MAY03 / 19MAY03 -436,903.00 -3,761.22	116.160000 498.99	06JAN03 TO 06JAN03 1,000.000
06JAN03	BUY LOT 473		22,876.05	-460,237.00 S -3,962.10 S	575.06 S	1,000.000
07JAN03	BUY LOT 490		45,996.11	-982,582.00 S -8,458.87 S	1,585.87 S	2,000.000

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
	499	4,544,540.00 39,123.11	5,401,491.00 45,502.47	14MAY03 / 19MAY03 -856,951.00 -7,377.33	116.160000 997.97	07JAN03 TO 07JAN03 2,000.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	567	6,733,577.00 58,038.07	8,102,237.00 68,253.71	16MAY03 / 21MAY03 -1,368,660.00 -11,796.76	116.020000 1,581.12	07JAN03 TO 08JAN03 3,000.000
07JAN03	BUY LOT 490		45,996.10	-1,038,071.00 S -8,947.35 S	1,643.30 S	2,000.000
08JAN03	BUY LOT 515		22,509.51	-441,871.00 S -3,808.58 S	645.09 S	1,000.000
	609	4,497,045.00 38,578.06	5,401,491.00 45,502.47	19MAY03 / 22MAY03 -904,446.00 -7,758.82	116.570000 834.41	10JAN03 TO 14JAN03 2,000.000
10JAN03	BUY LOT 550		22,342.03	-420,121.00 S -3,604.02 S	551.02 S	1,000.000
14JAN03	BUY LOT 608		22,768.95	-436,848.00 S -3,747.52 S	267.60 S	1,000.000
	601	4,513,420.00 38,655.53	5,401,492.00 45,502.47	20MAY03 / 23MAY03 -888,072.00 -7,605.96	116.760000 759.02	15JAN03 TO 16JAN03 2,000.000
15JAN03	BUY LOT 628		22,709.49	-420,739.00 S -3,603.45 S	221.73 S	1,000.000
16JAN03	BUY LOT 657		22,669.33	-417,364.00 S -3,574.55 S	232.98 S	1,000.000
	672	4,426,350.00 37,285.52	5,401,491.00 45,502.47	28MAY03 / 02JUN03 -975,141.00 -8,214.13	118.715000 -2.82	16JAN03 TO 16JAN03 2,000.000
16JAN03	BUY LOT 657		45,338.65	-921,797.00 S -7,764.79 S	-288.34 S	2,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	719	4,395,830.00 37,087.79	5,401,492.00 45,502.47	02JUN03 05JUN03 -1,005,662.00 -8,484.81	118.525000 70.13	16JAN03 TO 16JAN03 2,000.000
16JAN03	BUY LOT 662		45,346.01	-953,185.00 S -8,042.06 S	-216 16 S	2,000.000
	736	4,374,928.00 36,680.88	5,401,491.00 45,502.47	03JUN03 06JUN03 -1,026,563.00 -8,607.05	119.270000 -214.54	16JAN03 TO 16JAN03 2,000.000
16JAN03	BUY LOT 662		45,346.00	-974,086.00 S -8,167.07 S	-498.05 S	2,000.000
	755	2,101,414.00 17,719.99	2,700,746.00 22,751.24	04JUN03 09JUN03 -599,332.00 -5,053.82	118.590000 22.57	17JAN03 TO 17JAN03 1,000.000
17JAN03	BUY LOT 685		22,872.78	-594,829.00 S -5,015.84 S	-136.95 S	1,000.000
635680002	TOTAL	37,850,947.00 322,657.96	45,912,677.00 386,771.01	-8,061,730.00 -68,659.90	4,546.85	-64,113.05
636600009	TONEN GEN SEKIYU	JPY50		17JAN03 22JAN03	117.880000	23MAY02 TO 23MAY02
	682	20,959,513.00 177,803.81	26,211,653.00 216,608.94	-5,252,140.00 -44,554.97	5,749.84	29,000.000
23MAY02	BUY LOT 410		240,531.00	-9,070,783.00 S -76,949.30 S	14,222.11 S	29,000.000
	170	1,462,546.00 12,062.73	1,807,700.00 14,938.55	10FEB03 14FEB03 -345,154.00 -2,846.75	121.245000 -29.07	23MAY02 TO 23MAY02 2,000.000
23MAY02	BUY LOT 410		16,588.35	-608,509.00 S -5,018.84 S	493.27 S	2,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	188	7,261,921.00 59,867.44	9,038,501.00 74,692.74	12FEB03 17FEB03 -1,776,580.00 -14,646.17	121.300000 -179.13	23MAY02 TO 23MAY02 10,000.000
23MAY02	BUY LOT 410		82,941.73	-3,093,353.00 S -25,501.67 S	2,427.38 S	10,000.000
	195	4,353,443.00 36,132.66	5,423,101.00 44,815.64	13FEB03 18FEB03 -1,069,658.00 -8,877.94	120.485000 194.96	23MAY02 TO 23MAY02 6,000.000
23MAY02	BUY LOT 410		49,765.03	-1,859,722.00 S -15,435.30 S	1,802.93 S	6,000.000
	202	5,043,726.00 41,886.19	6,326,951.00 52,284.92	14FEB03 19FEB03 -1,283,225.00 -10,656.69	120.415000 257.96	19JUL02 TO 19JUL02 7,000.000
19JUL02	BUY LOT 176		47,758.61	-483,379.00 S -4,014.28 S	-1,858.14 S	7,000.000
	211	3,608,100.00 29,963.87	4,519,250.00 37,346.37	17FEB03 20FEB03 -911,150.00 -7,566.75	120.415000 184.25	19JUL02 TO 19JUL02 5,000.000
19JUL02	BUY LOT 176		34,113.30	-339,832.00 S -2,822.17 S	-1,327.26 S	5,000.000
	218	1,439,435.00 12,103.72	1,807,700.00 14,938.55	18FEB03 21FEB03 -368,265.00 -3,096.62	118.925000 261.79	19JUL02 TO 22JUL02 2,000.000
19JUL02	BUY LOT 176		6,822.66	-69,868.00 S -587.50 S	-183.30 S	1,000.000
22JUL02	BUY LOT 195		6,801.64	-70,702.00 S -594.51 S	-155.27 S	1,000.000
	228	715,910.00	903,850.00	19FEB03 24FEB03 -187,940.00	118.645000	22JUL02 TO 22JUL02 1,000.000

STATE STREET.

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	(CONTINUED)			JPY - JAPANESE YEN					
		6,034.05		7,469.27		-1,584.05	148.83		
22JUL02	BUY LOT 195					-74,509.00 S		1,000.000	
				6,801.64		-628.00 S	-139.59 S		
22JUL02	BUY LOT 195					-225,283.00 S		3,000.000	
				20,404.92		-1,898.80 S	-418.78 S		
	230	2,145,973.00		2,711,550.00	19FEB03	-565,577.00	118.645000	22JUL02 TO 22JUL02	
		18,087.34		22,407.82	24FEB03	-4,766.97	446.49	3,000.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
	249	1,408,327.00		1,807,700.00	21FEB03	-399,373.00	118.755000	22JUL02 TO 22JUL02	
		11,859.10		14,938.55	26FEB03	-3,363.00	283.55	2,000.000	
22JUL02	BUY LOT 195					-172,510.00 S		2,000.000	
				13,603.28		-1,452.65 S	-291.53 S		
	262	4,328,406.00		5,423,101.00	24FEB03	-1,094,695.00	117.770000	22JUL02 TO 23JUL02	
		36,753.04		44,815.64	27FEB03	-9,295.19	1,232.59	6,000.000	
22JUL02	BUY LOT 195					-69,017.00 S		1,000.000	
				6,801.64		-586.03 S	-90.10 S		
23JUL02	BUY LOT 204					-286,543.00 S		5,000.000	
				33,178.93		-2,433.07 S	-118.33 S		
	275	2,848,301.00		3,615,401.00	25FEB03	-767,100.00	117.145000	23JUL02 TO 23JUL02	
		24,314.32		29,877.09	28FEB03	-6,548.29	985.52	4,000.000	
23JUL02	BUY LOT 204					-266,537.00 S		4,000.000	
				26,543.15		-2,275.27 S	46.44 S		
	291	3,584,216.00		4,519,251.00	26FEB03	-935,035.00	117.185000	23JUL02 TO 23JUL02	
		30,585.96		37,346.37	03MAR03	-7,979.14	1,218.73	6,000.000	
23JUL02	BUY LOT 204					-185,599.00 S		3,000.000	

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	(CONTINUED)			JPY - JAPANESE YEN					
				19,907.36		-1,583.81 S	28.03 S		
23JUL02	BUY LOT 205					-121,276.00 S		2,000.000	
				13,250.63		-1,034.91 S	18.66 S		
	300	4,974,068.00		6,326,950.00	27FEB03	-1,352,882.00	117.575000	23JUL02 TO 24JUL02	
		42,305.49		52,284.91	04MAR03	-11,506.54	1,527.12	7,000.000	
23JUL02	BUY LOT 205					-334,498.00 S		5,000.000	
				33,126.58		-2,844.98 S	-63.39 S		
24JUL02	BUY LOT 217					-104,601.00 S		2,000.000	
				13,115.82		-889.65 S	-138.89 S		
	324	3,567,255.00		4,519,251.00	28FEB03	-951,996.00	118.215000	24JUL02 TO 24JUL02	
		30,175.99		37,346.37	05MAR03	-8,053.09	882.71	5,000.000	
24JUL02	BUY LOT 217					-247,154.00 S		5,000.000	
				32,789.55		-2,090.72 S	-522.84 S		
24JUL02	BUY LOT 217					-149,858.00 S		3,000.000	
				19,673.73		-1,267.67 S	-313.71 S		
	353	2,138,787.00		2,711,550.00	28FEB03	-572,763.00	118.215000	24JUL02 TO 24JUL02	
		18,092.35		22,407.82	05MAR03	-4,845.10	529.63	3,000.000	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
636600009 TOTAL									
		69,839,927.00		87,673,460.00		-17,833,533.00			
		588,028.06		724,519.55		-150,187.26	13,695.77		-136,491.49
092907	NOMURA RESEARCH INC		NPV		19JUL02		115.730000	07JAN02 TO 07JAN02	
	181	35,520,111.00		37,863,075.00	24JUL02	-2,342,964.00		2,400.000	
		306,922.24		289,185.65		-20,245.09	37,981.68		
07JAN02	BUY LOT 829					-2,342,964.00 S		2,400.000	
				289,185.65		-20,245.09 S	37,981.68 S		

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN				
643514003	HONDA MOTOR CO	JPY50	16JUN03	-2,173,435.00	19JUN03	117.795000	20AUG02 TO 22AUG02
	056	18,219,447.00	20,392,882.00	-18,451.00		6,551.75	4,100.000
		154,670.80	166,570.05				
	20AUG02 BUY LOT 412			-1,000,030.00 S			2,000.000
			83,221.66	-8,489.58 S		717.09 S	
	21AUG02 BUY LOT 434			-596,039.00 S			1,000.000
			42,521.05	-5,059.97 S		263.51 S	
	22AUG02 BUY LOT 483			-742,091.00 S			1,100.000
			47,004.80	-6,299.85 S		792.09 S	
			24JUN03	-86,890.00	27JUN03	117.975000	22AUG02 TO 22AUG02
	202	907,885.00	994,775.00				200.000
		7,695.57	8,125.37	-736.51		306.71	
	22AUG02 BUY LOT 483			-115,794.00 S			200.000
			8,546.33	-981.51 S		130.75 S	
			27JUN03	-84,634.00	02JUL03	119.695000	22AUG02 TO 22AUG02
	246	910,141.00	994,775.00				200.000
		7,603.83	8,125.37	-707.08		185.54	
	22AUG02 BUY LOT 483			-113,538.00 S			200.000
			8,546.33	-948.56 S		6.06 S	
			30JUN03	-83,110.00	03JUL03	119.855000	22AUG02 TO 22AUG02
	258	911,665.00	994,775.00				200.000
		7,606.40	8,125.37	-693.42		174.45	
	22AUG02 BUY LOT 483			-112,014.00 S			200.000
			8,546.33	-934.58 S		-5.35 S	
643514003 TOTAL		20,949,138.00	23,377,207.00	-2,428,069.00			
		177,576.60	190,946.16	-20,588.01		7,218.45	-13,369.56
646794008	ITO YOKADO CO	JPY50	16DEC02	-11,333,840.00	19DEC02	121.275000	31MAY02 TO 05JUN02
	379	13,636,013.00	24,969,853.00				4,000.000
		112,438.78	208,901.01	-93,455.70		-3,006.5[illegible]	

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN				
	31MAY02 BUY LOT 556			-3,160,370.00 S			1,000.000
			52,925.46	-26,059.53 S		1,243.77 S	
	03JUN02 BUY LOT 578			-3,167,704.00 S			1,000.000
			53,168.74	-26,120.01 S		1,060.97 S	
	04JUN02 BUY LOT 602			-3,172,901.00 S			1,000.000
			53,107.71	-26,162.86 S		1,164.85 S	
	05JUN02 BUY LOT 623			-3,084,321.00 S			1,000.000
			52,190.85	-25,432.46 S		1,351.29 S	
			17DEC02	-14,133,714.00	20DEC02	121.265000	06JUN02 TO 22JUL02
	387	17,078,602.00	31,212,316.00				5,000.000
		140,837.03	261,126.26	-116,552.29		-3,736.94	
	22JUL02 BUY LOT 196			-10,440,072.00 S			4,000.000
			207,408.61	-86,093.04 S		-8,645.95 S	
	06JUN02 BUY LOT 668			-3,092,360.00 S			1,000.000
			52,345.21	-25,500.85 S		1,323.05 S	
	22JUL02 BUY LOT 196			-2,607,707.00 S			1,000.000
			51,852.15	-21,504.20 S		-2,161.48 S	
			17DEC02	-2,824,431.00	20DEC02	121.265000	22JUL02 TO 22JUL02
	389	3,418,032.00	6,242,463.00				1,000.000
		28,186.47	52,225.25	-23,291.39		-747.39	
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
			18DEC02	-5,673,925.00	24DEC02	121.110000	22JUL02 TO 22JUL02
	403	6,811,002.00	12,484,927.00				2,000.000
		56,238.15	104,450.51	-46,849.35		-1,363.01	
	22JUL02 BUY LOT 196			-5,240,475.00 S			2,000.000
			103,704.30	-43,270.37 S		-4,195.78 S	
646794008 TOTAL		40,943,649.00	74,909,559.00	-33,965,910.00			
		337,700.43	626,703.03	-280,148.73		-8,853.87	-289,002.60
647453901	JAPAN TOBACCO INC	JPY50000	24MAR03	-5,326,004.00	27MAR03	120.675000	23MAY02 TO 23MAY02
	712	45,765,358.00	51,091,362.00				63.000
		379,244.73	415,414.40	-44,135.11		7,965.[illegible]	

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
3MAY02	BUY LOT 409		436,695.54	-8,756,080.00 S -72,559.19 S	15,108.38 S	63.000
	562	2,887,662.00 24,889.35	3,243,896.00 26,375.52	16MAY03 21MAY03 -356,234.00 -3,070.45	116.020000 1,584.28	23MAY02 TO 23MAY02 4.000
23MAY02	BUY LOT 409		27,726.70	-574,017.00 S -4,947.57 S	2,110.22 S	4.000
23MAY02	BUY LOT 409		41,590.05	-863,039.00 S -7,438.71 S	3,165.32 S	6.000
	565	4,329,479.00 37,316.66	4,865,844.00 39,563.28	16MAY03 21MAY03 -536,365.00 -4,623.04	116.020000 2,376.42	23MAY02 TO 23MAY02 6.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	586	1,443,180.00 12,380.37	1,621,948.00 13,187.76	19MAY03 22MAY03 -178,768.00 -1,533.57	116.570000 726.18	23MAY02 TO 23MAY02 2.000
23MAY02	BUY LOT 409		13,863.35	-287,659.00 S -2,467.69 S	984.71 S	2.000
	649	2,901,756.00 24,820.43	3,243,896.00 26,375.52	23MAY03 28MAY03 -342,140.00 -2,926.52	116.910000 1,371.43	23MAY02 TO 23MAY02 4.000
23MAY02	BUY LOT 409		27,726.70	-559,922.00 S -4,789.34 S	1,883.07 S	4.000
	660	3,619,659.00 30,961.07	4,054,870.00 32,969.40	26MAY03 29MAY03 -435,211.00 -3,722.62	116.910000 1,714.29	23MAY02 TO 23MAY02 5.000
23MAY02	BUY LOT 409		34,658.38	-707,439.00 L -6,051.14 L	2,353.83 L	6.000

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	(CONTINUED)		JPY - JAPANESE YEN			
	662	2,172,364.00 18,546.61	2,432,922.00 19,781.64	27MAY03 30MAY03 -260,558.00 -2,224.52	117.130000 989.49	23MAY02 TO 23MAY02 3.000
23MAY02	BUY LOT 409		20,795.02	-423,895.00 L -3,619.01 L	1,370.60 L	3.000
	724	55,393,320.00 467,355.58	64,877,920.00 527,510.35	02JUN03 05JUN03 -9,484,600.00 -80,021.94	118.525000 19,867.17	23MAY02 TO 08NOV02 80.000
08NOV02	BUY LOT 053		6,256.97	-56,574.00 S -477.32 S	62.29 S	1.000
08NOV02	BUY LOT 055		50,980.42	-563,283.00 S -4,752.44 S	507.59 S	8.000
030CT02	BUY LOT 277		146,639.07	-2,119,091.00 S -17,878.85 S	5,604.51 S	23.000
040CT02	BUY LOT 303		25,756.36	-400,169.00 S -3,376.24 S	987.66 S	4.000
070CT02	BUY LOT 340		31,634.36	-474,497.00 S -4,003.35 S	1,578.71 S	5.000
080CT02	BUY LOT 379		18,671.79	-242,626.00 S -2,047.04 S	901.08 S	3.000
090CT02	BUY LOT 404		12,717.67	-186,371.00 S -1,572.42 S	538.64 S	2.000
23MAY02	BUY LOT 409		173,291.88	-4,325,078.00 L -36,490.85 L	9,247.59 L	25.000
100CT02	BUY LOT 441		12,819.35	-199,959.00 S -1,687.06 S	551.60 S	2.000
110CT02	BUY LOT 470		38,246.56	-588,839.00 S -4,968.06 S	1,773.17 S	6.000
150CT02	BUY LOT 507		6,278.86	-90,274.00 S -761.65 S	324.73 S	1.000
	741	6,122,806.00 51,335.68	7,298,766.00 59,344.91	03JUN03 06JUN03 -1,175,960.00 -9,859.65	119.270000 1,850.42	08NOV02 TO 08NOV02 9.000
08NOV02	BUY LOT 055		57,352.98	-742,632.00 S -6,226.48 S	209.18 S	9.000

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
	758	51,534,049.00 434,556.45	60,823,051.00 494,540.96	04JUN03 09JUN03 -9,289,002.00 -78,328.71	118.590000 18,344.20	08NOV02 TO 02DEC02 75.000
	08NOV02 BUY LOT 055		108,333.40	-1,286,998.00 S -10,852.50 S	1,018.56 S	17.000
	11NOV02 BUY LOT 072		143,587.11	-1,357,756.00 S -11,449.16 S	1,126.03 S	23.000
	13NOV02 BUY LOT 097		94,704.93	-1,082,879.00 S -9,131.28 S	1,337.64 S	15.000
	14NOV02 BUY LOT 108		25,040.28	-266,993.00 S -2,251.40 S	387.46 S	4.000
	21NOV02 BUY LOT 180		25,351.08	-366,784.00 S -3,092.87 S	918.13 S	4.000
	27NOV02 BUY LOT 243		49,744.32	-580,299.00 S -4,893.32 S	1,501.69 S	8.000
	29NOV02 BUY LOT 255		18,536.52	-213,254.00 S -1,798.25 S	643.99 S	3.000
	02DEC02 BUY LOT 262		6,064.09	-68,435.00 S -577.07 S	307.07 S	1.000
	647453901 TOTAL	176,169,633.00 1,481,406.93	203,554,475.00 1,655,063.74	-27,384,842.00 -230,446.13	56,789.32	-173,656.81
649080009	KIKKOMAN CORP		JPY50	24JAN03 29JAN03	117.775000	12JUN02 TO 13JUN02
	755	30,104,105.00 255,606.92	29,354,497.00 234,212.67	749,608.00 6,364.75	38.000.000 15,029.50	
	12JUN02 BUY LOT 775		216,068.96	582,722.00 S 4,947.76 S	35.000.000 14,410.71 S	
	13JUN02 BUY LOT 787		18,463.80	67,465.00 S 572.83 S	3.000.000 1,142.86 S	
	806	28,099,930.00 236,870.35	27,809,523.00 221,885.69	27JAN03 30JAN03 290,407.00 2,448.01	118.630000 36.000.000 12,536.65	13JUN02 TO 13JUN02
	13JUN02 BUY LOT 787		221,565.60	389,828.00 S 3,286.08 S	36.000.000 12,018.67	

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN			
	649080009 TOTAL	58,204,035.00 492,477.27	57,164,020.00 456,098.36	1,040,015.00 8,812.76	27.566.15	36,378.91
649374006	KIRIN BREWERY CO		JPY50	20AUG02 23AUG02	118.810000	07NOV00 TO 07NOV00
	413	16,920,715.00 142,418.27	23,680,313.00 206,306.16	-6,759,598.00 -56,894.18	22.000.000 -6,993.71	
	07NOV00 BUY LOT 164		222,728.70	-6,974,735.00 L -58,704.95 L	22.000.000 -21,605.48 L	
	435	11,540,425.00 97,367.01	16,145,668.00 140,663.29	21AUG02 26AUG02 -4,605,243.00 -38,854.61	118.525000 15.000.000 -4,441.67	07NOV00 TO 07NOV00
	07NOV00 BUY LOT 164		151,860.48	-4,751,927.00 L -40,092.19 L	15.000.000 -14,401.28 L	
	484	19,258,241.00 160,780.11	26,909,447.00 234,438.82	22AUG02 27AUG02 -7,651,206.00 -63,877.16	119.780000 25.000.000 -9,781.55	07NOV00 TO 14JUN01
	07NOV00 BUY LOT 164		172,108.54	-5,369,061.00 L -44,824.35 L	17.000.000 -17,953.72 L	
	14JUN01 BUY LOT 390		70,413.58	-2,388,036.00 L -19,936.85 L	8.000.000 972.91 L	
	119	7,070,259.00 59,027.04	8,611,023.00 75,020.42	05FEB03 10FEB03 -1,540,764.00 -12,863.28	119.780000 8.000.000 -3,130.10	14JUN01 TO 14JUN01
	14JUN01 BUY LOT 390		70,413.58	-1,480,414.00 L -12,359.44 L	8.000.000 972.90 L	
	527	47,524,234.00 409,956.73	58,124,406.00 506,387.87	15MAY03 20MAY03 -10,600,172.00 -91,439.91	115.925000 54.000.000 -4,991.23	14JUN01 TO 14JUN01
	14JUN01 BUY LOT 390			-10,192,810.00 L	54,000.000	

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	(CONTINUED)			JPY - JAPANESE YEN					
				475,291.68		-87,925.90 L	22,590.95 L		
649374006	TOTAL								
		102,313,874.00		133,470,857.00		-31,156,983.00			
		869,549.16		1,162,816.56		-263,929.14	-29,338.26		-293,267.40
651312902	MILLEA HOLDINGS INC		MPV		10DEC02	13DEC02	123.650000	23MAY02 TO 23MAY02	
	361	40,475,690.00		46,914,167.00		-6,438,477.00		44.000	
		327,340.80		375,764.25		-52,070.17	3,646.72		
	23MAY02 BUY LOT 414					-6,438,477.00 S		44.000	
				375,764.25		-52,070.17 S	3,646.72 S		
659672000	MITSUBISHI ESTATE		JPY50		30SEP02	03OCT02	121.735000	06JUN02 TO 07JUN02	
	214	51,217,406.00		56,865,974.00		-5,648,568.00		53,000.000	
		420,728.68		457,092.12		-46,400.53	10,037.09		
	06JUN02 BUY LOT 674					-2,988,981.00 S		27,000.000	
				233,900.64		-24,553.18 S	4,986.02 S		
	07JUN02 BUY LOT 708					-2,659,587.00 S		26,000.000	
				223,191.48		-21,847.35 S	5,051.07 S		
663955003	NINTENDO CO		JPY50		12MAY03	16MAY03	116.945000	03APR03 TO 11APR03	
	488	14,543,842.00		13,882,574.00		661,268.00		1,500.000	
		124,364.80		115,653.22		5,654.52	3,057.06		
	03APR03 BUY LOT 012					155,671.00 S		600.000	
				47,349.91		1,331.15 S	1,064.86 S		
	04APR03 BUY LOT 029					19,821.00 S		200.000	
				15,989.99		169.49 S	422.49 S		
	09APR03 BUY LOT 076					13,840.00 S		100.000	
				7,930.87		118.35 S	241.77 S		
	10APR03 BUY LOT 090					69,532.00 S		200.000	
				15,635.77		594.57 S	351.63 S		
	11APR03 BUY LOT 111					294,377.00 S		400.000	
				29,746.28		2,517.23 S	900.44 S		
	512	9,600,014.00		9,255,050.00	13MAY03	16MAY03	116.549940	11APR03 TO 24APR03	
		82,371.74		77,102.14		344,964.00		1,900.000	
						2,959.92	2,309.68		
	11APR03 BUY LOT 111					64,006.00 S		100.000	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)			JPY - JAPANESE YEN					
				7,436.57		549.20 S	251.40 S		
	14APR03 BUY LOT 131					175,809.00 S		400.000	
				30,460.09		1,508.51 S	980.10 S		
	21APR03 BUY LOT 213					12,512.00 S		100.000	
				7,859.07		107.36 S	270.74 S		
	22APR03 BUY LOT 225					27,944.00 S		100.000	
				7,789.21		239.77 S	208.19 S		
	23APR03 BUY LOT 238					46,792.00 S		100.000	
				7,587.63		401.49 S	248.05 S		
	24APR03 BUY LOT 260					125,928.00 S		200.000	
				14,969.97		1,080.51 S	423.88 S		
663955003	TOTAL								
		24,143,856.00		23,137,624.00		1,006,232.00			
		206,736.54		192,755.36		8,614.44	5,366.74		13,981.18
664137007	NIPPON TEL+TEL CP		JPY50000		25SEP02	01OCT02	122.695000	23MAY02 TO 23MAY02	
	130	40,464,390.00		58,075,294.00		-17,610,904.00		100.000	
		329,796.57		465,160.54		-143,534.00	8,170.03		
	23MAY02 BUY LOT 413					-17,610,904.00 S		100.000	
				465,160.54		-143,534.00 S	8,170.03 S		
664240009	MINEBEA CO		JPY50		16DEC02	19DEC02	121.275000	17OCT02 TO 15NOV02	
	380	51,367,838.00		66,377,762.00		-15,009,924.00		117,000.000	
		423,564.94		537,401.39		-123,767.67	9,931.22		
	15NOV02 BUY LOT 127					-3,265,881.00 S		35,000.000	
				154,824.28		-26,929.55 S	-1,187.26 S		
	17OCT02 BUY LOT 599					-4,297,639.00 S		33,000.000	
				150,372.24		-35,437.14 S	4,531.93 S		
	21OCT02 BUY LOT 668					-7,446,404.00 S		49,000.000	
				232,204.87		-61,400.98 S	6,586.55 S		
4286002	NISSAN MOTOR CO		JPY50		26SEP02	01OCT02	122.585000	16NOV01 TO 10DEC01	
	172	106,184,528.00		72,784,949.00		33,399,579.00		116,000.000	
		866,211.43		576,670.84		272,460.57	17,080.02		
	16NOV01 BUY LOT 388					4,859,564.00 S		14,000.000	
				64,858.03		39,642.40 S	42.33 S		
	19NOV01 BUY LOT 392					2,895,679.00 S		9,800.000	
				43,349.10		23,621.81 S	235.15 S		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
20NOV01	BUY LOT 406		40,409.31	2,367,677.00 S 19,314.57 S	14.84 S	8,000.000
20NOV01	BUY LOT 407		19,864.63	1,225,535.00 S 9,997.43 S	7.30 S	4,000.000
21NOV01	BUY LOT 428		34,137.72	2,202,944.00 S 17,970.75 S	162.91 S	7,000.000
21NOV01	BUY LOT 429		9,743.84	630,619.00 S 5,144.34 S	46.50 S	2,000.000
22NOV01	BUY LOT 441		42,646.25	2,985,717.00 S 24,356.30 S	203.51 S	9,000.000
26NOV01	BUY LOT 451		44,586.83	2,699,656.00 S 22,022.73 S	596.50 S	9,000.000
27NOV01	BUY LOT 458		34,834.48	2,084,031.00 S 17,000.70 S	436.20 S	7,000.000
28NOV01	BUY LOT 472		34,346.44	2,176,206.00 S 17,752.63 S	172.31 S	7,000.000
28NOV01	BUY LOT 474		4,901.67	311,498.00 S 2,541.08 S	24.59 S	1,000.000
29NOV01	BUY LOT 479		14,451.00	956,829.00 S 7,805.43 S	145.59 S	3,000.000
30NOV01	BUY LOT 489		24,306.54	1,581,867.00 S 12,904.25 S	125.91 S	5,000.000
30NOV01	BUY LOT 490		19,392.83	1,271,950.00 S 10,376.07 S	100.46 S	4,000.000
03DEC01	BUY LOT 506		23,794.33	1,629,277.00 S 13,291.00 S	251.37 S	5,000.000
04DEC01	BUY LOT 520		23,282.48	1,684,304.00 S 13,739.89 S	314.33 S	5,000.000
05DEC01	BUY LOT 534		19,464.76	1,240,119.00 S 10,116.40 S	288.20 S	4,000.000
07DEC01	BUY LOT 578		40,144.60	2,279,303.00 S 18,593.65 S	1,000.47 S	8,000.000
07DEC01	BUY LOT 581		9,932.10	582,899.00 S 4,755.06 S	247.52 S	2,000.000
10DEC01	BUY LOT 596		14,660.65	895,098.00 S 7,301.86 S	439.50 S	3,000.000
	158	984,507.00 8,035.81	627,456.00 4,971.30	20NOV02 25NOV02 357,051.00 2,914.35	122.515000 150.16	10DEC01 TO 10DEC01 1,000.000
10DEC01	BUY LOT 596		4,886.88	367,489.00 S 2,999.54 S	149.39 S	1,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	193	2,954,670.00 24,163.15	1,882,369.00 14,913.90	25NOV02 28NOV02 1,072,301.00 8,769.23	122.280000 480.02	10DEC01 TO 10DEC01 3,000.000
10DEC01	BUY LOT 596		14,660.65	1,103,617.00 S 9,025.33 S	477.17 S	3,000.000
	241	2,955,554.00 24,192.14	1,882,369.00 14,913.90	27NOV02 02DEC02 1,073,185.00 8,784.36	122.170000 493.88	10DEC01 TO 11DEC01 3,000.000
10DEC01	BUY LOT 596		9,773.77	736,333.00 S 6,027.12 S	327.20 S	2,000.000
11DEC01	BUY LOT 607		4,899.98	366,661.00 S 3,001.24 S	162.83 S	1,000.000
	254	1,979,518.00 16,202.98	1,254,913.00 9,942.60	28NOV02 03DEC02 724,605.00 5,931.12	122.170000 329.26	11DEC01 TO 11DEC01 2,000.000
11DEC01	BUY LOT 607		9,799.95	742,470.00 S 6,077.35 S	325.68 S	2,000.000
	256	1,976,977.00 16,110.97	1,254,913.00 9,942.60	29NOV02 04DEC02 722,064.00 5,884.31	122.710000 284.06	11DEC01 TO 11DEC01 2,000.000
11DEC01	BUY LOT 607		9,799.95	739,929.00 S 6,029.90 S	281.12 S	2,000.000
	330	951,722.00 7,695.66	627,456.00 4,971.30	06DEC02 11DEC02 324,266.00 2,622.03	123.670000 102.33	11DEC01 TO 11DEC01 1,000.000
11DEC01	BUY LOT 607		4,899.98	333,198.00 S 2,694.25 S	101.43 S	1,000.000
	382	9,289,007.00	6,902,021.00	05MAR03 10MAR03 2,386,986.00	117.325000	11DEC01 TO 12DEC01 11,000.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
		79,173.30	54,684.30	20,345.08		4,143.92	
..DEC01	BUY LOT 607			225,931.00 L			1,000.000
			4,899.97	1,925.69 L		371.91 L	
11DEC01	BUY LOT 608			225,431.00 L			1,000.000
			4,903.94	1,921.42 L		372.21 L	
11DEC01	BUY LOT 609			454,060.00 L			2,000.000
			9,782.54	3,870.10 L		742.51 L	
12DEC01	BUY LOT 620			1,614,431.00 L			7,000.000
			33,962.42	13,760.33 L		2,660.26 L	
	408	3,329,145.00	2,509,826.00	06MAR03	11MAR03	117.220000	12DEC01 TO 13DEC01
		28,400.83	19,885.20	819,319.00			4,000.000
				6,989.58		1,526.05	
12DEC01	BUY LOT 620			218,464.00 L			1,000.000
			4,851.77	1,863.71 L		384.73 L	
13DEC01	BUY LOT 636			655,100.00 L			3,000.000
			14,578.38	5,588.64 L		1,133.60 L	
12DEC01	BUY LOT 620			655,876.00 L			3,000.000
			14,555.33	5,595.26 L		1,154.16 L	
	458	2,497,343.00	1,882,369.00	06MAR03	11MAR03	117.220000	12DEC01 TO 12DEC01
		21,304.75	14,913.90	614,974.00			3,000.000
				5,246.32		1,144.53	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	433	2,445,999.00	1,882,369.00	07MAR03	12MAR03	116.460000	13DEC01 TO 13DEC01
		21,002.91	14,913.90	563,630.00			3,000.000
				4,839.69		1,249.32	
13DEC01	BUY LOT 640			201,276.00 L			1,000.000
			4,860.55	1,728.28 L		412.14 L	
13DEC01	BUY LOT 641			402,120.00 L			2,000.000
			9,724.51	3,452.86 L		824.57 L	
13DEC01	BUY LOT 641			407,391.00 L			2,000.000
			9,724.51	3,498.12 L		824.57 L	
	460	1,635,937.00	1,254,913.00	07MAR03	12MAR03	116.460000	13DEC01 TO 13DEC01
		14,047.20	9,942.60	381,024.00			2,000.000
				3,271.72		832.38	

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN				
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	467	824,103.00	627,456.00	10MAR03	13MAR03	116.535000	13DEC01 TO 13DEC01
		7,071.72	4,971.30	196,647.00			1,000.000
				1,687.45		412.97	
13DEC01	BUY LOT 641			209,830.00 L			1,000.000
			4,862.26	1,800.57 L		408.89 L	
13DEC01	BUY LOT 641			423,904.00 L			2,000.000
			9,724.51	3,637.57 L		817.78 L	
	468	1,652,450.00	1,254,913.00	10MAR03	13MAR03	116.535000	13DEC01 TO 13DEC01
		14,179.86	9,942.60	397,537.00			2,000.000
				3,411.31		825.95	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	532	12,636,860.00	8,784,391.00	15MAY03	20MAY03	115.925000	13DEC01 TO 14DEC01
		109,008.93	69,598.21	3,852,469.00			14,000.000
				33,232.43		6,178.29	
13DEC01	BUY LOT 641			865,079.00 L			3,000.000
			14,586.77	7,462.40 L		1,309.89 L	
14DEC01	BUY LOT 659			3,236,682.00 L			11,000.000
			52,587.45	27,920.48 L		5,141.94 L	
	566	8,940,716.00	6,274,565.00	16MAY03	21MAY03	116.020000	14DEC01 TO 17DEC01
		77,061.85	49,713.00	2,666,151.00			10,000.000
				22,980.10		4,368.75	
14DEC01	BUY LOT 659			1,142,730.00 L			4,000.000
			19,122.71	9,849.42 L		1,852.61 L	
"DEC01	BUY LOT 678			295,248.00 L			1,000.000
			4,695.19	2,544.80 L		466.20 L	
/DEC01	BUY LOT 680			1,474,813.00 L			5,000.000
			23,487.10	12,711.71 L		2,332.11 L	
	585	888,357.00	627,456.00	19MAY03	22MAY03	116.570000	17DEC01 TO 17DEC01
		7,620.80	4,971.30	260,901.00			1,000.000
				2,238.15		411.85	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
17DEC01 BUY LOT 680		4,697.42	289,248.00 L 2,481.32 L	442.06 L	1.000.000
17DEC01 BUY LOT 680		4,697.42	289,266.00 L 2,481.48 L	442.06 L	1.000.000
18DEC01 BUY LOT 696		34,473.42	1,807,750.00 L 15,507.85 L	3,365.42 L	7.000.000
587	7,106,999.00 60,967.65	5,019,652.00 39,770.40	19MAY03 22MAY03 2,087,347.00 17,906.38	116.570000 3,290.87	17DEC01 TO 18DEC01 8.000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
603	7,206,756.00 61,722.82	5,019,652.00 39,770.41	20MAY03 23MAY03 2,187,104.00 18,731.62	116.760000 3,220.79	18DEC01 TO 19DEC01 8.000.000
18DEC01 BUY LOT 696		14,774.32	812,160.00 L 6,955.81 L	1,415.93 L	3.000.000
19DEC01 BUY LOT 711		25,582.07	1,224,856.00 L 10,490.37 L	2,504.32 L	5.000.000
622	8,752,510.00 74,657.82	6,274,565.00 49,713.01	21MAY03 26MAY03 2,477,945.00 21,136.56	117.235000 3,808.25	19DEC01 TO 12FEB02 10.000.000
12FEB02 BUY LOT 244		17,130.22	350,688.00 L 2,991.33 L	2,275.80 L	3.000.000
19DEC01 BUY LOT 711		35,814.90	1,535,645.00 L 13,098.86 L	3,346.71 L	7.000.000
633	7,855,190.00 66,992.37	5,647,108.00 44,741.70	22MAY03 27MAY03 2,208,082.00 18,831.45	117.255000 3,419.22	12FEB02 TO 12FEB02 9.000.000
12FEB02 BUY LOT 244		51,390.67	1,029,995.00 L 8,784.23 L	6,817.47 L	9.000.000
648	7,184,648.00	5,019,652.00	23MAY03 28MAY03 2,164,996.00	116.910000	12FEB02 TO 12FEB02 9.000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN			
	61,454.52	39,770.40	18,518.48	3,165.64	
12FEB02 BUY LOT 244		45,680.60	1,117,808.00 L 9,561.27 L	6,212.65 L	8.000.000
659	1,792,121.00 15,329.07	1,254,913.00 9,942.60	26MAY03 29MAY03 537,208.00 4,595.06	116.910000 791.41	12FEB02 TO 12FEB02 2.000.000
12FEB02 BUY LOT 244		11,420.15	275,411.00 L 2,355.75 L	1,553.17 L	2.000.000
670	4,484,889.00 37,778.62	3,137,282.00 24,856.51	28MAY03 02JUN03 1,347,607.00 11,351.62	118.715000 1,570.49	12FEB02 TO 12FEB02 5.000.000
12FEB02 BUY LOT 244		28,550.38	693,113.00 L 5,838.46 L	3,389.78 L	5.000.000
684	1,820,716.00 15,370.53	1,254,913.00 9,942.60	29MAY03 03JUN03 565,803.00 4,776.52	118.455000 651.41	12FEB02 TO 12FEB02 2.000.000
12FEB02 BUY LOT 244		11,420.15	304,006.00 L 2,566.43 L	1,383.95 L	2.000.000
664286002 TOTAL	208,331,222.00 1,735,757.69	144,942,441.00 1,148,370.38	63,388,781.00 527,455.49	59,931.82	587,387.31
665770004 OJI PAPER CO 362	33,798,970.00 273,343.87	JPY50 39,585,774.00 334,551.23	10DEC02 13DEC02 -5,786,804.00 -46,799.87	123.650000 -14,407.49	27AUG02 TO 27AUG02 69.000.000
27AUG02 BUY LOT 580		334,551.23	-5,786,804.00 S -46,799.87 S	-14,407.49 S	69.000.000
674720008 ROHM CO 823	8,646,423.00 70,199.10	JPY50 11,792,886.00 105,382.33	20SEP02 26SEP02 -3,146,463.00 -25,545.69	123.170000 -9,637.54	31JUL01 TO 31JUL01 600.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					JPY - JAPANESE YEN									
JUL01	BUY LOT 006				54,662.63			-1,067,454.00 L -8,666.51 L		803.28 L		400.000		
31JUL01	BUY LOT 008				27,320.93			-532,428.00 L -4,322.71 L		401.48 L		200.000		
	086	9,334,528.00 75,656.74			13,758,367.00 122,946.05	24SEP02	27SEP02	-4,423,839.00 -35,855.40	123.380000	-11,433.91	31JUL01 TO 27AUG01	700.000		
31JUL01	BUY LOT 008				54,641.85			-1,495,123.00 L -12,118.03 L		708.60 L		400.000		
27AUG01	BUY LOT 233				33,079.06			27,221.00 L 220.63 L		-875.37 L		300.000		
	129	6,578,241.00 53,614.58			9,827,405.00 87,818.61	25SEP02	01OCT02	-3,249,164.00 -26,481.63	122.695000	-7,722.40	27AUG01 TO 05OCT01	500.000		
27AUG01	BUY LOT 233				44,105.41			-35,129.00 L -286.31 L		-927.44 L		400.000		
05OCT01	BUY LOT 765				10,252.06			81,762.00 S 666.38 S		-195.52 S		100.000		
	170	10,853,272.00 88,536.71			15,723,849.00 140,509.78	26SEP02	01OCT02	-4,870,577.00 -39,732.24	122.585000	-12,240.83	05OCT01 TO 10OCT01	800.000		
05OCT01	BUY LOT 765				30,756.16			368,319.00 S 3,004.60 S		-559.49 S		300.000		
10OCT01	BUY LOT 801				50,383.34			715,629.00 S 5,837.82 S		-885.72 S		500.000		
	028	23,798,514.00 202,273.72			24,529,889.00 206,985.70	12JUN03	17JUN03	-731,375.00 -6,216.27	117.655000	1,504.29	23JAN03 TO 23JAN03	1,800.000		
23JAN03	BUY LOT 722				229,542.89			-3,251,968.00 S -27,639.86 S		370.69 S		1,800.000		

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					JPY - JAPANESE YEN									
	078	27,857,112.00 237,152.45			28,618,204.00 241,483.31	13JUN03	18JUN03	-761,092.00 -6,479.31	117.465000	2,148.45	23JAN03 TO 29JAN03	2,100.000		
29JAN03	BUY LOT 016				118,095.03			-682,323.00 S -5,808.73 S		643.44 S		1,000.000		
23JAN03	BUY LOT 722				140,276.22			-1,939,029.00 S -16,507.29 S		453.78 S		1,100.000		
	057	1,303,164.00 11,062.98			1,362,772.00 11,499.21	16JUN03	19JUN03	-59,608.00 -506.03	117.795000	69.80	23JAN03 TO 23JAN03	100.000		
23JAN03	BUY LOT 722				12,752.38			-199,641.00 S -1,694.82 S		5.42 S		100.000		
	211	58,990,864.00 501,900.40			62,687,495.00 528,963.44	25JUN03	30JUN03	-3,696,631.00 -31,451.32	117.535000	4,388.28	29JAN03 TO 22APR03	4,600.000		
03APR03	BUY LOT 010				10,873.64			-17,805.00 S -151.49 S		188.73 S		100.000		
29JAN03	BUY LOT 016				35,428.51			-337,054.00 S -2,867.69 S		171.81 S		300.000		
04APR03	BUY LOT 027				21,552.10			-22,186.00 S -188.76 S		458.42 S		200.000		
15APR03	BUY LOT 143				38,153.45			543,786.00 S 4,626.59 S		863.47 S		400.000		
16APR03	BUY LOT 165				9,607.90			128,501.00 S 1,093.30 S		209.68 S		100.000		
22APR03	BUY LOT 224				100,505.32			797,637.00 S 6,786.38 S		1,817.08 S		1,000.000		
14MAR03	BUY LOT 610				21,803.20			-20,712.00 S -176.22 S		194.78 S		200.000		
17MAR03	BUY LOT 624				10,919.71			-10,975.00 S -93.38 S		84.55 S		100.000		
17MAR03	BUY LOT 627				10,969.19			-16,836.00 S -143.24 S		84.93 S		100.000		
18MAR03	BUY LOT 659				21,896.64			-38,252.00 S -325.45 S		250.57 S		200.000		
19MAR03	BUY LOT 688				43,221.05			-61,856.00 S -526.28 S		948.73 S		400.000		

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
31MAR03 BUY LOT 749		43,852.62	-48,258.00 S -410.58 S		201.47 S	400.000
01APR03 BUY LOT 770		65,239.04	-19,403.00 S -165.08 S		391.31 S	600.000
02APR03 BUY LOT 790		54,242.77	-52,332.00 S -445.25 S		756.87 S	500.000
674720008 TOTAL	147,362,118.00 1,240,396.68	168,300,867.00 1,445,588.43	-20,938,749.00 -172,267.89		-32,923.86	-205,191.75
680526001 SHISEIDO CO		JPY50	22AUG02	27AUG02	119.780000	13FEB01 TO 13FEB01
486	6,168,727.00 51,500.48	4,525,166.00 38,197.26	1,643,561.00 13,721.50		-418.28	4,000.000
13FEB01 BUY LOT 127		38,448.36	1,658,734.00 L 13,848.17 L		-796.05 L	4,000.000
684	93,334,150.00 791,772.57	72,402,658.00 611,156.21	17JAN03 20,931,492.00 177,566.10	22JAN03	117.880000 3,050.26	13FEB01 TO 18JUL01 64,000.000
13FEB01 BUY LOT 127		490,216.65	16,873,237.00 L 143,139.10 L		-2,411.98 L	51,000.000
18JUL01 BUY LOT 809		120,186.26	4,012,737.00 L 34,040.86 L		6,601.68 L	13,000.000
680526001 TOTAL	99,502,877.00 843,273.05	76,927,824.00 649,353.47	22,575,053.00 191,287.60		2,631.98	193,919.58
682150008 SONY CORP		JPY50	19JUL02	24JUL02	115.730000	30JUL01 TO 04JAN02
183	56,459,352.00 487,854.07	67,484,268.00 536,282.93	-11,024,916.00 -95,264.11		46,835.25	10,200.000
06DEC01 BUY LOT 559		213,295.74	-2,816,749.00 S -24,338.97 S		16,707.20 S	4,300.000
07DEC01 BUY LOT 574		44,179.02	-568,944.00 S -4,916.13 S		3,783.06 S	900.000
07DEC01 BUY LOT 580		93,394.79	-1,217,183.00 S -10,517.44 S		7,997.[illegible]	1,900.000

STATE STREET.

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(CONTINUED)		JPY - JAPANESE YEN				
10DEC01 BUY LOT 595		91,010.33	-974,027.00 S -8,416.37 S		8,280.82 S	1,900.000
04JAN02 BUY LOT 804		9,667.67	-159,855.00 S -1,381.28 S		1,279.37 S	200.000
30JUL01 BUY LOT 877		47,380.01	-396,036.00 S -3,422.07 S		3,870.89 S	1,000.000
411	41,807,565.00 345,945.92	51,592,318.00 417,136.57	19DEC02 -9,784,753.00 -80,966.10	25DEC02	120.850000 9,775.45	04JAN02 TO 07JAN02 8,400.000
04JAN02 BUY LOT 804		386,706.82	-10,859,271.00 S -89,857.43 S		32,622.91 S	8,000.000
07JAN02 BUY LOT 830		19,581.76	-573,004.00 S -4,741.45 S		1,633.31 S	400.000
016	12,343,918.00 104,397.14	18,425,828.00 148,977.35	01APR03 -6,081,910.00 -51,436.99	07APR03	118.240000 6,856.78	07JAN02 TO 07JAN02 3,000.000
07JAN02 BUY LOT 830		73,431.61	-3,442,441.00 L -29,114.01 L		7,880.97 L	1,500.000
07JAN02 BUY LOT 833		73,968.65	-3,512,755.00 L -29,708.69 L		7,938.61 L	1,500.000
017	6,592,996.00 55,321.97	9,827,108.00 79,454.58	02APR03 -3,234,112.00 -27,137.50	07APR03	119.175004 3,004.89	07JAN02 TO 08JAN02 1,600.000
07JAN02 BUY LOT 833		73,968.64	-3,503,780.00 L -29,400.29 L		7,296.00 L	1,500.000
08JAN02 BUY LOT 849		4,777.18	-220,938.00 L -1,853.90 L		534.34 L	100.000
300	8,666,980.00 72,065.69	17,197,439.00 139,045.52	25APR03 -8,530,459.00 -70,930.52	01MAY03	120.265000 3,950.69	08JAN02 TO 09JAN02 2,800.000
08JAN02 BUY LOT 849		105,097.91	-7,116,230.00 L -59,171.25 L		10,696.38 L	2,200.000
08JAN02 BUY LOT 850		14,436.35	-984,284.00 L -8,184.29 L		1,469.[illegible]	800.000

STATE STREET.

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	(CONTINUED)		JPY - JAPANESE YEN				
	9JAN02 BUY LOT 870		14.488.04	-991.785.00 L -8.246.66 L		1.479.95 L	300.000
	09JAN02 BUY LOT 870		14.488.04	-984.819.00 L -8.188.74 L		1.479.93 L	300.000
	09JAN02 BUY LOT 871		91.762.94	-6.237.904.00 L -51.867.99 L		9.373.53 L	1.900.000
	09JAN02 BUY LOT 872		14.473.54	-982.898.00 L -8.172.77 L		1.478.46 L	300.000
	10JAN02 BUY LOT 886		44.600.21	-3.107.056.00 L -25.835.08 L		4.572.58 L	900.000
	301	10.603.122.00 88.164.65	20.882.605.00 168.840.99	25APR03 -10.279.483.00 -85.473.60	01MAY03	120.265000 4.797.26	09JAN02 TO 10JAN02 3.400.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	328	17.997.205.00 149.552.97	40.536.822.00 327.750.16	28APR03 -22.539.617.00 -187.299.45	02MAY03	120.340003 9.102.26	10JAN02 TO 10JAN02 6.600.000
	10JAN02 BUY LOT 886		327.068.18	-25.370.400.00 L -210.822.66 L		33.307.45 L	6.600.000
	334	9.503.028.00 79.803.73	20.268.411.00 163.875.08	30APR03 -10.765.383.00 -90.404.63	06MAY03	119.080000 6.333.28	10JAN02 TO 10JAN02 3.300.000
	10JAN02 BUY LOT 886		163.534.09	-12.180.775.00 L -102.290.69 L		18.560.33 L	3.300.000
	400	11.928.394.00 101.135.22	24.567.771.00 198.636.47	06MAY03 -12.639.377.00 -107.163.31	09MAY03	117.945000 9.662.06	10JAN02 TO 16AUG02 4.000.000
	16AUG02 BUY LOT 386		104.584.48	-5.133.732.00 S -43.526.49 S		-376.86 S	2.400.000
	10JAN02 BUY LOT 886		79.289.25	-5.742.001.00 L -48.683.72 L		9.848.56 L	1.600.000

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	420	6.048.534.00 51.854.21	12.898.079.00 104.284.14	08MAY03 -6.849.545.00 -58.721.29	13MAY03	116.645000 6.291.36	16AUG02 TO 16AUG02 2.100.000
	16AUG02 BUY LOT 386		91.511.42	-4.705.888.00 S -40.343.68 S		686.47 S	2.100.000
	430	15.717.795.00 134.105.16	34.394.879.00 278.091.05	09MAY03 -18.677.084.00 -159.353.99	14MAY03	117.205000 15.368.10	16AUG02 TO 19AUG02 5.600.000
	16AUG02 BUY LOT 386		65.365.30	-3.471.606.00 S -29.619.95 S		175.67 S	1.500.000
	19AUG02 BUY LOT 402		177.648.60	-9.552.570.00 S -81.503.09 S		2.038.63 S	4.100.000
	441	12.198.074.00 104.306.08	26.410.353.00 213.534.20	12MAY03 -14.212.279.00 -121.529.60	15MAY03	116.945000 12.301.48	19AUG02 TO 20AUG02 4.300.000
	19AUG02 BUY LOT 402		181.981.49	-9.659.508.00 S -82.598.73 S		2.497.60 S	4.200.000
	20AUG02 BUY LOT 411		4.428.36	-242.457.00 S -2.073.26 S		70.62 S	100.000
682150008	TOTAL						
		209.866.963.00 1.774.506.81	344.485.881.00 2.775.909.04	-134.618.918.00 -1.135.681.09		134.278.86	-1.001.402.23
687044008	TAKEDA CHEM INDS / 177	38.512.649.00 332.780.17	JPY50 46.073.006.00 397.916.42	19JUL02 -7.560.357.00 -65.327.55	24JUL02	115.730000 191.30	26SEP00 TO 26SEP00 8.000.000
	26SEP00 BUY LOT 540		496.808.68	-14.946.448.00 L -129.149.30 L		-34.879.21 L	8.000.000
	166	30.461.226.00 253.632.19	44.016.053.00 377.313.11	16APR03 -13.554.827.00 -112.862.84	21APR03	120.100000 -10.818.08	26SEP00 TO 15JAN01 7.300.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN				
26SEP00 BUY LOT	540			-19,785,749.00 L			7.000
			434,707.60	-164,743.96 L		-45,226.26 L	
15JAN01 BUY LOT	760			-2,045,996.00 L			900.000
			46,411.70	-17,035.77 L		-481.12 L	
	725	10,065,161.00	12,257,635.00	02JUN03 -2,192,474.00	05JUN03	118.525000	15JAN01 TO 15JAN01 2.200.000
		84,920.15	105,074.54	-18,497.99		-1,656.40	
15JAN01 BUY LOT	760			-3,419,035.00 L			2.200.000
			113,450.81	-28,846.53 L		315.87 L	
	737	12,813,651.00	15,600,626.00	03JUN03 -2,786,975.00	06JUN03	119.270000	15JAN01 TO 15JAN01 2.800.000
		107,433.98	133,731.23	-23,366.94		-2,930.31	
15JAN01 BUY LOT	760			-4,348,053.00 L			2.800.000
			144,391.95	-36,455.55 L		-502.42 L	
	785	7,411,062.00	8,914,644.00	09JUN03 -1,503,582.00	12JUN03	118.090000	15JAN01 TO 15JAN01 1.600.000
		62,757.74	76,417.84	-12,732.51		-927.59	
15JAN01 BUY LOT	760			-2,395,626.00 L			1.600.000
			82,509.68	-20,286.44 L		534.50 L	
	007	9,930,270.00	12,257,635.00	10JUN03 -2,327,365.00	13JUN03	117.685000	15JAN01 TO 15JAN01 2.200.000
		84,380.08	105,074.54	-19,776.22		-918.24	
15JAN01 BUY LOT	760			-3,553,926.00 L			2.200.000
			113,450.81	-30,198.63 L		1,127.90 L	
	026	11,985,184.00	14,486,296.00	12JUN03 -2,501,112.00	17JUN03	117.655000	15JAN01 TO 14FEB01 2.600.000
		101,867.19	124,179.00	-21,258.02		-1,053.79	
14FEB01 BUY LOT	140			-2,370,406.00 L			2.800.000
			111,238.94	-20,147.09 L		-978.57 L	
15JAN01 BUY LOT	760			-455,848.00 L			300.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN				
			15,470.57	-3,874.45 L		157.79 L	
	092	11,814,883.00	14,486,296.00	17JUN03 -2,671,413.00	20JUN03	118.210000	14FEB01 TO 14FEB01 2.600.000
		99,948.25	124,179.00	-22,598.87		-1,631.88	
14FEB01 BUY LOT	140			-2,849,891.00 L			2.600.000
			125,748.37	-24,108.71 L		-1,691.41 L	
	108	5,977,047.00	7,243,148.00	18JUN03 -1,266,101.00	23JUN03	118.400000	14FEB01 TO 14FEB01 1.300.000
		50,481.82	62,089.50	-10,693.42		-914.26	
14FEB01 BUY LOT	140			-1,355,340.00 L			1.300.000
			62,874.18	-11,447.13 L		-945.23 L	
	213	15,780,802.00	19,500,783.00	25JUN03 -3,719,981.00	30JUN03	117.535000	14FEB01 TO 14FEB01 3.500.000
		134,264.70	167,164.04	-31,649.99		-1,249.35	
14FEB01 BUY LOT	140			-3,960,240.00 L			3.500.000
			169,276.64	-33,694.13 L		-1,317.81 L	
687044008 TOTAL							
		154,751,935.00	194,836,122.00	-40,084,187.00			
		1,312,466.27	1,673,139.22	-338,764.35		-21,908.60	-360,672.95
690064001 TOYOTA MOTOR CORP			JPY50				
	148	35,479,145.00	38,367,973.00	17JUL02 -2,888,828.00	22JUL02	116.210000	07DEC01 TO 07DEC01 12.100.000
		305,302.00	312,242.77	-24,858.69		17,917.92	
07DEC01 BUY LOT	582			-3,177,753.00 S			12.100.000
			307,679.87	-27,344.92 S		24,967.05 S	
698538006 YAMANOUCHI PHARM			JPY50				
	246	28,745,710.00	31,331,710.00	19FEB03 -2,586,000.00	24FEB03	118.645000	31JUL00 TO 31JUL00 8.700.000
		242,283.37	262,668.66	-21,796.11		1,410.82	
31JUL00 BUY LOT	115			-16,117,102.00 L			8.700.000
			382,226.40	-135,843.08 L		-4,099.55 L	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	264	24,948,507.00 211,840.94	28,090,498.00 235,496.04	24FEB03 -3,141,991.00 -26,679.04	27FEB03	117.770000 3,023.94	31JUL00 TO 26SEP00 7,800.000
	31JUL00 BUY LOT 115		13,180.22	-587,436.00 L -4,987.99 L		-44.50 L	300.000
	26SEP00 BUY LOT 538		359,884.34	-14,736,404.00 L -125,128.67 L		-31,062.46 L	7,500.000
	075	5,145,825.00 42,700.40	5,762,154.00 48,306.88	09APR03 -616,329.00 -5,114.34	14APR03	120.510000 -492.14	26SEP00 TO 26SEP00 1,600.000
	26SEP00 BUY LOT 538		76,775.33	-3,115,584.00 L -25,853.32 L		-8,221.61 L	1,600.000
	089	319,520.00 2,672.13	360,135.00 3,019.18	10APR03 -40,615.00 -339.66	15APR03	119.575000 -7.39	26SEP00 TO 26SEP00 100.000
	26SEP00 BUY LOT 538		4,798.46	-196,818.00 L -1,645.98 L		-480.35 L	100.000
	108	6,950,278.00 57,685.84	7,922,961.00 66,421.96	11APR03 -972,683.00 -8,073.06	16APR03	120.485000 -663.06	26SEP00 TO 15MAR01 2,200.000
	15MAR01 BUY LOT 459		48,135.99	-1,460,036.00 L -12,117.99 L		691.17 L	1,400.000
	26SEP00 BUY LOT 538		38,387.66	-1,603,330.00 L -13,307.30 L		-4,103.69 L	800.000
	132	4,005,440.00 33,296.81	4,681,750.00 39,249.34	14APR03 -676,310.00 -5,622.10	17APR03	120.295000 -330.43	15MAR01 TO 15MAR01 1,300.000
	15MAR01 BUY LOT 459		20,629.71	-672,595.00 L -5,591.21 L		329.26 L	600.000
	15MAR01 BUY LOT 463		24,065.65	-784,409.00 L -6,520.71 L		384.[illegible]	700.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	146	3,057,495.00 25,437.79	3,601,346.00 30,191.80	15APR03 -543,851.00 -4,524.74	18APR03	120.195000 -229.27	15MAR01 TO 16MAR01 1,000.000
	15MAR01 BUY LOT 463		10,313.85	-343,258.00 L -2,855.84 L		173.33 L	300.000
	16MAR01 BUY LOT 475		24,509.65	-870,764.00 L -7,244.59 L		541.39 L	700.000
	168	1,519,792.00 12,654.39	1,800,673.00 15,095.90	16APR03 -280,881.00 -2,338.73	21APR03	120.100000 -102.78	16MAR01 TO 05APR01 500.000
	16MAR01 BUY LOT 475		10,504.13	-378,558.00 L -3,152.02 L		240.52 L	300.000
	05APR01 BUY LOT 688		7,545.86	-330,071.00 L -2,748.30 L		264.20 L	200.000
	05APR01 BUY LOT 688		7,545.86	-335,441.00 L -2,793.01 L		264.19 L	200.000
	174	602,547.00 5,017.04	720,269.00 6,038.36	16APR03 -117,722.00 -980.20	21APR03	120.100000 -41.12	05APR01 TO 05APR01 200.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
	195	603,142.00 5,055.89	720,269.00 6,038.36	17APR03 -117,127.00 -981.83	22APR03	119.295000 -.64	05APR01 TO 05APR01 200.000
	05APR01 BUY LOT 688		7,545.86	-334,846.00 L -2,806.87 L		316.90 L	200.000
	209	299,665.00 2,503.15	360,135.00 3,019.18	18APR03 -60,470.00 -505.12	23APR03	119.715000 -10.91	05APR01 TO 05APR01 100.000
	05APR01 BUY LOT 688		3,772.93	-169,329.00 L -1,414.43 L		144.65 L	100.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	228	3,183,203.00 26,602.06	3,961,481.00 33,210.98	22APR03 -778,278.00 -6,504.08	25APR03	119.660000 -104.84	05APR01 TO 06APR01 1,100.000
05APR01	BUY LOT 688		11,318.79	-538,837.00 L -4,503.07 L		439.39 L	300.000
06APR01	BUY LOT 718		29,402.74	-1,331,765.00 L -11,129.58 L		1,073.79 L	800.000
	239	1,153,454.00 9,583.76	1,440,538.00 12,076.72	23APR03 -287,084.00 -2,385.31	28APR03	120.355000 -107.65	06APR01 TO 10APR01 400.000
06APR01	BUY LOT 718		7,350.69	-334,979.00 L -2,783.26 L		224.45 L	200.000
10APR01	BUY LOT 764		6,944.80	-287,449.00 L -2,388.34 L		235.42 L	200.000
	293	299,949.00 2,494.07	360,135.00 3,019.18	25APR03 -60,186.00 -500.44	01MAY03	120.265000 -24.67	10APR01 TO 10APR01 100.000
10APR01	BUY LOT 764		3,472.40	-132,139.00 L -1,098.73 L		120.40 L	100.000
	315	299,704.00 2,490.48	360,135.00 3,019.18	28APR03 -60,431.00 -502.17	02MAY03	120.340000 -26.53	10APR01 TO 10APR01 100.000
10APR01	BUY LOT 764		3,472.40	-132,384.00 L -1,100.08 L		118.16 L	100.000
	335	600,026.00 5,038.85	720,269.00 6,038.36	30APR03 -120,243.00 -1,009.77	06MAY03	119.080000 10.26	10APR01 TO 10APR01 200.000
10APR01	BUY LOT 764		6,944.80	-264,150.00 L -2,218.26 L		312.31 L	200.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
	396	6,308,231.00 53,484.51	7,562,826.00 63,402.78	06MAY03 -1,254,595.00 -10,637.12	09MAY03	117.945000 718.85	10APR01 TO 13APR01 2,100.000
10APR01	BUY LOT 764		13,889.60	-526,785.00 L -4,466.36 L		764.29 L	400.000
13APR01	BUY LOT 833		59,566.73	-2,292,417.00 L -19,436.32 L		3,166.57 L	1,700.000
	096	12,785,230.00 108,156.92	14,405,384.00 120,767.20	17JUN03 -1,620,154.00 -13,705.73	20JUN03	118.210000 1,095.45	13APR01 TO 31AUG01 4,000.000
31AUG01	BUY LOT 280		64,756.79	941,132.00 L 7,961.53 L		287.60 L	2,700.000
13APR01	BUY LOT 833		10,511.77	-346,828.00 L -2,934.00 L		534.00 L	300.000
16APR01	BUY LOT 835		34,865.93	-1,148,684.00 L -9,717.32 L		1,890.62 L	1,000.000
	110	4,219,620.00 35,638.68	4,681,750.00 39,249.34	18JUN03 -462,130.00 -3,903.13	23JUN03	118.400000 292.47	31AUG01 TO 03SEP01 1,300.000
31AUG01	BUY LOT 280		7,195.20	119,436.00 L 1,008.75 L		20.36 L	300.000
03SEP01	BUY LOT 294		24,313.40	359,011.00 L 3,032.19 L		68.78 L	1,000.000
03SEP01	BUY LOT 294		4,862.68	72,407.00 L 611.55 L		13.75 L	200.000
	111	649,777.00 5,487.98	720,269.00 6,038.36	18JUN03 -70,492.00 -595.37	23JUN03	118.400000 44.99	03SEP01 TO 03SEP01 200.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	133	1,314,283.00 11,068.58	1,440,538.00 12,076.72	19JUN03 -126,255.00 -1,063.29	24JUN03	118.740000 55.45	03SEP01 TO 03SEP01 400.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN			
	SEP01 BUY LOT 294		9,725.36	159,542.00 L 1,343.62 L	-.40 L	400.000
698538006 TOTAL		107,011,398.00 901,193.64	121,005,225.00 1,014,444.48	-13,993,827.00 -117,761.34	4,510.50	-113,250.84
JPY TOTAL		2,057,433,772.00 17,254,205.35	2,430,149,379.00 20,123,673.94	-372,715,607.00 -3,120,598.57	251,129.98	-2,869,468.59
			KRW - SOUTH KOREAN WON			
636707903	LG AD		KRW1000	16DEC02 / 18DEC02	1203.250000	110CT02 TO 140CT02
	381	329,745,592.00 274,045.79	247,895,181.00 198,557.62	81,850,411.00 68,024.44	7,463.73	24,310.000
	110CT02 BUY LOT 469		134,975.81	71,329,340.00 S 59,280.57 S	5,838.76 S	17,750.000
	140CT02 BUY LOT 497		52,402.51	23,268,376.00 S 19,337.94 S	2,210.20 S	6,560.000
				07FEB03 / 11FEB03	1184.150000	140CT02 TO 160CT02
	145	111,624,714.00 94,265.69	103,502,101.00 82,902.50	8,122,613.00 6,859.45	4,503.74	10,150.000
	140CT02 BUY LOT 497		21,088.81	2,588,049.00 S 2,185.58 S	1,243.98 S	2,640.000
	150CT02 BUY LOT 506		25,661.60	2,216,892.00 S 1,872.14 S	1,535.38 S	3,130.000
	160CT02 BUY LOT 551		36,771.23	2,502,903.00 S 2,113.67 S	1,793.30 S	4,380.000
				10FEB03 / 12FEB03	1196.050000	160CT02 TO 160CT02
	169	37,347,072.00 31,225.34	35,384,462.00 28,342.04	1,962,610.00 1,640.91	1,242.39	3,470.000
	160CT02 BUY LOT 551		29,131.54	1,168,610.00 S 977.06 S	1,116.75 S	3,470.000

STATE STREET.

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	(CONTINUED)		KRW - SOUTH KOREAN WON			
				11FEB03 / 13FEB03	1204.000000	160CT02 TO 170CT02
	182	186,310,894.00 154,743.27	176,820,339.00 141,628.51	9,490,555.00 7,882.52	5,232.24	17,340.000
	160CT02 BUY LOT 551		114,343.40	4,338,011.00 S 3,603.00 S	3,599.35 S	13,620.000
	170CT02 BUY LOT 591		31,391.65	824,426.00 S 684.74 S	1,121.13 S	3,720.000
				12FEB03 / 14FEB03	1199.250000	170CT02 TO 170CT02
	189	168,045,640.00 140,125.61	158,873,177.00 127,253.30	9,172,463.00 7,648.50	5,223.81	15,580.000
	170CT02 BUY LOT 591		131,473.62	4,098,034.00 S 3,417 16 S	5,234.83 S	15,580.000
				13FEB03 / 17FEB03	1202.900000	170CT02 TO 170CT02
	196	58,480,010.00 48,615.85	54,351,350.00 43,534.02	4,128,660.00 3,432.26	1,649.57	5,330.000
	170CT02 BUY LOT 591		44,977.82	2,392,671.00 S 1,989.09 S	1,648.94 S	5,330.000
636707903 TOTAL		891,553,922.00 743,021.55	776,826,610.00 622,217.99	114,727,312.00 95,488.08	25,315.48	120,803.56
641936901	KOOKMIN BANK		KRW5000	11MAR03 / 13MAR03	1223.650000	14JUN02 TO 17JUN02
	491	49,604,578.00 40,538.21	83,642,617.00 69,185.10	-34,038,039.00 -27,816.81	-830.08	1,410.000
	JUN02 BUY LOT 801		33,343.60	-17,311,620.00 S -14,147.53 S	66.77 S	670.000
	JUN02 BUY LOT 818		36,726.79	-18,776,747.00 S -15,344.87 S	-106.55 S	740.000
				02MAY03 / 07MAY03	1212.500000	17JUN02 TO 18JUN02
	363	32,652,412.00 26,929.82	59,914,215.00 49,558.12	-27,261,803.00 -22,483.96	-144.3	1,810.000

STATE STREET.

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(CONTINUED)		KRW - SOUTH KOREAN WON			
17JUN02 BUY LOT 818		22,830.16	-12,983,689.00 S -10,708.20 S	143.11 S	460.000
18JUN02 BUY LOT 835		27,459.97	-15,829,985.00 S -13,055.66 S	260.44 S	550.000
381	49,149,332.00 40,957.78	90,167,928.00 74,582.52	06MAY03 09MAY03 -41,018,596.00 -34,182.16	1200.000000 557.42	18JUN02 TO 19JUN02 1,520.000
18JUN02 BUY LOT 835		17,474.52	-10,071,539.00 S -8,392.95 S	349.50 S	350.000
19JUN02 BUY LOT 860		58,094.09	-33,196,685.00 S -27,663.90 S	1,096.52 S	1,170.000
410	325,675,878.00 271,668.23	599,735,360.00 496,071.87	07MAY03 12MAY03 -274,059,482.00 -228,611.51	1198.800000 4,207.87	19JUN02 TO 03JUL02 10,110.000
24JUN02 BUY LOT 013		63,849.61	-34,965,795.00 S -29,167.33 S	250.33 S	1,300.000
25JUN02 BUY LOT 028		41,658.96	-23,085,767.00 S -19,257.40 S	170.28 S	840.000
26JUN02 BUY LOT 044		93,643.01	-48,984,568.00 S -40,861.33 S	-382.76 S	1,950.000
27JUN02 BUY LOT 066		82,344.54	-43,788,421.00 S -36,526.88 S	-405.27 S	1,690.000
28JUN02 BUY LOT 072		19,337.97	-10,378,283.00 S -8,657.23 S	67.76 S	400.000
02JUL02 BUY LOT 091		6,324.32	-3,374,899.00 S -2,815.23 S	-15.83 S	130.000
03JUL02 BUY LOT 097		16,991.88	-9,078,235.00 S -7,572.77 S	-14.17 S	350.000
19JUN02 BUY LOT 860		43,694.70	-25,075,670.00 S -20,917.31 S	869.30 S	880.000
20JUN02 BUY LOT 882		62,038.90	-34,454,032.00 S -28,740.43 S	828.00 S	1,270.000
21JUN02 BUY LOT 899		63,584.59	-35,021,985.00 S -29,214.20 S	562.22 S	1,300.000

STATE STREET.

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(CONTINUED)		KRW - SOUTH KOREAN WON			
641936901 TOTAL					
	457,082,200.00 380,094.04	833,460,120.00 689,397.61	-376,377,920.00 -313,094.44	3,790.87	-309,303.57
645105909 HYUNDAI MOTOR CO		KRW5000	04MAR03 06MAR03	1196.000023	15MAY02 TO 17MAY02
400	90,595,734.00 75,748.94	139,122,929.00 112,869.78	-48,527,195.00 -40,574.58	3,453.74	3,600.000
15MAY02 BUY LOT 295		50,017.97	-29,422,815.00 S -24,601.02 S	3,199.32 S	1,360.000
16MAY02 BUY LOT 311		83,734.80	-51,550,330.00 S -43,102.28 S	4,816.84 S	2,160.000
17MAY02 BUY LOT 327		3,175.95	-1,977,661.00 S -1,653.56 S	160.92 S	80.000
381	468,647,712.00 390,816.59	772,905,159.00 627,054.35	05MAR03 07MAR03 -304,257,447.00 -253,727.60	1199.150000 17,489.84	17MAY02 TO 02OCT02 20,000.000
02OCT02 BUY LOT 249		102,578.37	-24,237,301.00 S -20,212.07 S	2,245.49 S	4,330.000
17MAY02 BUY LOT 327		37,436.53	-24,946,000.00 S -20,803.07 S	1,793.54 S	943.000
20MAY02 BUY LOT 335		76,201.22	-50,857,631.00 S -42,411.40 S	3,142.35 S	1,890.000
21MAY02 BUY LOT 349		42,852.41	-26,644,623.00 S -22,219.59 S	1,624.18 S	1,139.000
23MAY02 BUY LOT 388		91,857.96	-54,730,342.00 S -45,640.95 S	2,830.47 S	2,510.000
22MAY02 BUY LOT 415		107,802.87	-64,248,172.00 S -53,578.09 S	3,420.67 S	2,950.000
24MAY02 BUY LOT 444		21,711.35	-12,761,873.00 S -10,642.43 S	616.50 S	598.000
28MAY02 BUY LOT 478		45,921.05	-25,437,341.00 S -21,212.81 S	1,085.65 S	1,320.000
29MAY02 BUY LOT 497		50,368.44	-26,986,149.00 S -22,504.40 S	1,056.39 S	1,480.000
30MAY02 BUY LOT 518		65,866.26	-34,264,694.00 S -28,574.15 S	1,007.52 S	1,960.000
31MAY02 BUY LOT 548		29,486.26	-15,184,671.00 S -12,662.86 S	372.63 S	880.000

STATE STREET.

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	(CONTINUED)		KRW - SOUTH KOREAN WON				
	407	196,094,388.00 161,195.55	337,373,102.00 273,709.22	06MAR03 -141,278,714.00 -116,135.40	10MAR03	1216.500000 3,621.73	020CT02 TO 13JAN03 8,730.000
	020CT02 BUY LOT 249		126,979.22	-35,203,328.00 S -28,938.21 S		929.00 S	5,360.000
	13JAN03 BUY LOT 675		77,642.69	-15,610,425.00 S -12,832.24 S		-2,584.91 S	3,370.000
	645105909 TOTAL	755,337,834.00 627,761.08	1,249,401,190.00 1,013,633.35	-494,063,356.00 -410,437.58		24,565.31	-385,872.27
649558905	KORAM BANK 146	420,483,454.00 355,093.07	KRW5000 420,736,580.00 338,248.61	07FEB03 -253,126.00 -213.76	11FEB03	1184.150000 17,058.22	110CT02 TO 240CT02 52,600.000
	110CT02 BUY LOT 471		31,239.78	7,469,565.00 S 6,307.96 S		1,877.04 S	5,840.000
	140CT02 BUY LOT 496		26,082.55	2,306,121.00 S 1,947.49 S		1,538.55 S	4,380.000
	150CT02 BUY LOT 505		97,297.79	518,954.00 S 438.25 S		5,821.52 S	15,340.000
	160CT02 BUY LOT 550		26,759.23	-776,723.00 S -655.93 S		1,305.02 S	4,060.000
	170CT02 BUY LOT 590		8,957.34	-297,984.00 S -251.64 S		475.41 S	1,360.000
	180CT02 BUY LOT 629		22,587.65	-2,884,996.00 S -2,436.34 S		1,046.26 S	3,140.000
	210CT02 BUY LOT 667		17,642.40	-2,203,104.00 S -1,860.49 S		757.60 S	2,450.000
	220CT02 BUY LOT 692		22,850.67	-1,749,190.00 S -1,477.17 S		1,174.23 S	3,340.000
	230CT02 BUY LOT 718		43,246.64	-778,658.00 S -657.57 S		1,561.29 S	6,540.000
	240CT02 BUY LOT 750		41,584.56	-1,857,111.00 S -1,568.31 S		1,501.29 S	6,150.000

STATE STREET.

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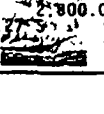
	(CONTINUED)		KRW - SOUTH KOREAN WON				
	KRW TOTAL	2,524,457,410.00 2,105,969.74	3,280,424,500.00 2,663,497.56	-755,967,090.00 -628,257.70		70,729.88	-557,527.82
			SEK - SWEDISH KRONA				
446680902	ENIRO AB 743	5,703,370.40 662,751.05	SEK 1 5,081,766.31 547,091.41	23JAN03 621,604.09 72,232.51	28JAN03	8.605600 43,427.13	28AUG02 TO 110CT02 109,900.000
	110CT02 BUY LOT 482		142,445.19	245,576.87 S 28,536.87 S		10,535.74 S	30,100.000
	28AUG02 BUY LOT 596		404,646.22	376,027.22 S 43,695.64 S		32,891.39 S	79,800.000
476706007	SKF AB 175	3,227,159.47 382,927.46	SER B SEK 12.50 3,735,833.91 373,360.22	16APR03 -508,674.44 -60,358.16	23APR03	8.427600 69,925.40	30APR02 TO 02MAY02 15,200.000
	30APR02 BUY LOT 108		265,856.21	-400,216.05 S -47,488.73 S		58,751.08 S	11,000.000
	02MAY02 BUY LOT 140		103,544.07	-170,905.88 S -20,279.31 S		22,544.14 S	4,200.000
	531	1,147,749.90 143,441.84	1,253,470.59 125,272.18	15MAY03 -105,720.69 -13,212.61	20MAY03	8.001500 31,382.27	03MAY02 TO 03MAY02 5,100.000
	03MAY02 BUY LOT 153		128,318.83	-155,263.71 L -19,404.33 L		34,527.34 L	5,100.000
	564	5,521,538.79 696,548.35	6,218,197.24 621,448.25	16MAY03 -696,658.45 -87,884.25	21MAY03	7.927000 162,984.35	03MAY02 TO 07FEB03 25,300.000
	03FEB03 BUY LOT 083		49,030.97	16,441.87 S 2,074.16 S		3,957.98 S	2,000.000
	04FEB03 BUY LOT 103		68,404.53	30,023.92 S 3,787.55 S		4,896.27 S	2,800.000


STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			SEK - SWEDISH KRONA			
06FEB03 BUY LOT	137			3,376.34 S		300.000
			7,325.55	425.93 S	507.99 S	
03MAY02 BUY LOT	153			-383,677.33 L		10,300.000
			259,153.73	-48,401.33 L	72,822.62 L	
07FEB03 BUY LOT	156			8,698.35 S		800.000
			19,532.09	1,097.31 S	1,395.85 S	
07MAY02 BUY LOT	189			-259,531.09 L		9,100.000
			218,914.67	-32,740.14 L	64,362.62 L	
476706007 TOTAL						
		9,896,448.16	11,207,501.74	-1,311,053.58		
		1,222,917.65	1,120,080.65	-161,455.02	264,292.02	102,837.00
504856907 SWEDISH MATCH			SEK2.4	30MAY03 04JUN03	7.763000	11MAR03 TO 11MAR03
	705	3,426,432.40	3,719,853.86	-293,421.46		55,826.000
		441,379.93	440,386.17	-37,797.43	38,791.19	
11MAR03 BUY LOT	524			-293,421.46 S		55,826.000
			440,386.17	-37,797.43 S	38,791.19 S	
538003906 NORDEA			ORD EURO.39632	24SEP02 27SEP02	9.265000	14MAR02 TO 14MAR02
	105	3,879,506.16	6,108,742.09	-2,229,235.93		106,957.000
		418,727.05	589,732.31	-240,608.30	69,603.04	
14MAR02 BUY LOT	475			-2,229,235.93 S		106,957.000
			589,732.31	-240,608.30 S	69,603.04 S	
555404904 SECURITAS			SER B SEK1	04DEC02 09DEC02	9.067000	15MAR02 TO 15MAR02
	302	1,816,914.69	2,375,499.43	-558,584.74		13,790.000
		200,387.64	241,549.14	-61,606.35	20,444.85	
15MAR02 BUY LOT	497			-946,601.31 S		13,790.000
			267,238.76	-104,400.72 S	37,549.60 S	
				05FEB03 10FEB03	8.537000	15MAR02 TO 10MAY02
	132	2,864,118.16	5,344,787.58	-2,480,669.42		31,027.000
		335,494.69	543,476.81	-290,578.59	82,596.47	
10MAY02 BUY LOT	250			-913,166.36 S		9,701.000
			167,608.38	-106,965.72 S	33,441.18 S	
15MAR02 BUY LOT	497			-2,413,205.98 S		22,326.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			SEK - SWEDISH KRONA			
			432,659.35	-282,676.11 S	91,427.61 S	
				12MAR03 17MAR03	8.428300	10MAY02 TO 11JUN02
	562	2,944,845.67	7,298,243.95	-4,353,398.28		42,367.000
		349,399.72	742,111.12	-516,521.51	123,810.11	
10MAY02 BUY LOT	250			-377,635.19 S		2,956.000
			56,941.77	-44,805.62 S	12,241.92 S	
11JUN02 BUY LOT	749			-4,727,442.41 S		39,411.000
			770,848.34	-560,901.06 S	115,074.37 S	
27AUG02 BUY LOT	591			-569,228.22 S		6,552.000
			110,212.02	-67,537.73 S	11,301.96 S	
11JUN02 BUY LOT	749			-1,122,971.77 S		9,356.000
			182,996.04	-133,238.23 S	27,318.16 S	
				12MAR03 17MAR03	8.428300	11JUN02 TO 27AUG02
	565	1,104,547.40	2,740,351.33	-1,635,803.93		15,908.000
		131,052.22	278,648.57	-194,084.68	46,488.33	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
				13MAR03 18MAR03	8.498000	27AUG02 TO 15OCT02
	593	2,459,779.69	5,995,595.18	-3,535,815.49		34,805.000
		289,453.95	609,653.21	-416,076.19	95,876.93	
10OCT02 BUY LOT	443			-603,111.22 S		16,495.000
			190,789.33	-70,970.96 S	17,361.43 S	
15OCT02 BUY LOT	536			-580,982.47 S		14,691.000
			175,269.20	-68,366.97 S	15,274.70 S	
27AUG02 BUY LOT	591			-309,926.93 S		3,619.000
			60,875.66	-36,470.57 S	5,692.13 S	
555404904 TOTAL						
		11,190,205.61	23,754,477.47	-12,564,271.86		
		1,305,788.22	2,415,438.85	-1,478,867.32	369,216.69	-1,109,650.63
569878903 ASSA ABLOY			SEK1 SER B	05MAR03 10MAR03	8.377500	17SEP02 TO 17SEP02
	399	61,526.70	69,631.61	-8,104.91		822.000
		7,344.28	7,785.12	-967.46	526.62	
17SEP02 BUY LOT	760			-12,959.55 S		822.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)						SEK - SWEDISH KRONA											
							7,918.42		-1,546.95	S				972.81	S			
		410	164,572.16				184,667.78		05MAR03 -20,095.62	10MAR03			8.377500	1.396.64	17SEP02 TO 17SEP02	2,180.000		
			19,644.54				20,646.66		-2,398.76									
17SEP02	BUY LOT 760						21,000.20		-32,970.44	S				2,579.93	S	2,180.000		
									-3,935.59	S								
		419	157,640.63				183,227.71		06MAR03 -25,587.08	11MAR03			8.349000	1,460.41	17SEP02 TO 17SEP02	2,163.000		
			18,881.38				20,485.66		-3,064.69									
17SEP02	BUY LOT 760						20,836.44		-38,361.50	S				2,639.68	S	2,163.000		
									-4,594.74	S								
		441	35,589.00				41,762.03		07MAR03 -6,173.03	12MAR03			8.377700	315.72	17SEP02 TO 17SEP02	493.000		
			4,248.06				4,669.18		-736.84									
17SEP02	BUY LOT 760						4,749.13		-9,084.62	S				583.31	S	493.000		
									-1,084.38	S								
		475	46,870.82				55,739.17		10MAR03 -8,868.35	13MAR03			8.363100	433.01	17SEP02 TO 17SEP02	658.000		
			5,604.48				6,231.88		-1,060.41									
17SEP02	BUY LOT 760						6,338.59		-12,754.42	S				790.97	S	658.000		
									-1,525.08	S								
		510	46,031.12				55,654.46		11MAR03 -9,623.34	14MAR03			8.446800	366.41	17SEP02 TO 17SEP02	657.000		
			5,449.53				6,222.41		-1,139.29									
17SEP02	BUY LOT 760						6,328.96		-13,503.51	S				719.22	S	657.000		
									-1,598.65	S								
		546	72,803.27				88,267.81		12MAR03 -15,464.54	17MAR03			8.428300	604.36	17SEP02 TO 17SEP02	1,842.000		
			8,637.95				9,868.73		-1,834.84									

STATE STREET.

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	(CONTINUED)						SEK - SWEDISH KRONA											
17SEP02	BUY LOT 760						10,037.71		-21,618.47	S				1,165.23	S	1,042.000		
									-2,564.99	S								
17SEP02	BUY LOT 760						12,176.26		-26,235.42	S				1,413.49	S	1,264.000		
									-3,112.78	S								
17SEP02	BUY LOT 760						10,134.04		-23,410.01	S				1,176.41	S	1,052.000		
									-2,777.55	S								
		547	88,303.04				107,073.43		12MAR03 -18,770.39	17MAR03			8.428300	732.76	17SEP02 TO 17SEP02	1,264.000		
			10,476.97				11,971.28		-2,227.07									
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***													
		564	71,917.88				89,114.91		12MAR03 -17,197.03	17MAR03			8.428300	609.85	17SEP02 TO 17SEP02	1,052.000		
			8,532.90				9,963.44		-2,040.39									
					*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***													
		591	211,832.12				262,685.68		13MAR03 -50,853.56	18MAR03			8.498000	1,542.07	17SEP02 TO 17SEP02	3,101.000		
			24,927.29				29,369.40		-5,984.18									
17SEP02	BUY LOT 760						29,872.31		-69,167.69	S				3,194.27	S	3,101.000		
									-8,139.29	S								
		630	413,452.93				500,381.91		14MAR03 -86,928.98	19MAR03			8.576648	2,397.48	17SEP02 TO 17SEP02	5,907.000		
			48,206.82				55,944.88		-10,135.54									
17SEP02	BUY LOT 760						56,902.84		-121,815.01	S				5,507.08	S	5,907.000		
									-14,203.10	S								
		642	289,017.16				342,906.04		17MAR03 -53,888.88	20MAR03			8.682000	1,157.82	17SEP02 TO 17SEP02	4,048.000		
			33,289.24				38,338.39		-6,206.97									
17SEP02	BUY LOT 760						38,994.88		-77,795.88	S				3,254.95	S	4,048.000		
									-8,960.59	S								

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)						SEK - SWEDISH KRONA					
							25JUN03	30JUN03	7.909300		17SEP02 TO 07FEB03
		223	4,395,128.66			4,808,308.47	-413,179.81				56,762.000
			555,691.23			537,589.87	-52,239.74		70,341.10		
	07FEB03 BUY LOT	160					-71,868.88 S				39,774.000
						371,060.53	-9,086.63 S		27,407.43 S		
	17SEP02 BUY LOT	760					-57,341.75 S				4,349.000
						41,894.44	-7,249.91 S		7,931.51 S		
	18SEP02 BUY LOT	776					-145,848.37 S				12,639.000
						120,842.15	-18,440.11 S		21,331.82 S		
569878903 TOTAL											
			6,054,685.49			6,789,421.01	-734,735.52				
			750,934.67			759,086.90	-90,036.18		81,883.95		-8,152.23
SEK TOTAL											
			40,150,648.22			56,661,762.48	-16,511,114.26				
			4,802,498.57			5,871,816.29	-1,936,531.74		867,214.02		-1,069,317.72
						SGD - SINGAPORE DOLLAR					
613396902	SINGAPORE PRESS HD				SGD1 (POST RECONSTRU		22APR03	25APR03	1.775700		03DEC02 TO 03DEC02
		230	247,355.61			302,713.64	-55,358.03				15,000.000
			139,300.34			170,947.39	-31,175.33		-471.72		
	03DEC02 BUY LOT	278					-55,358.03 S				15,000.000
						170,947.39	-31,175.33 S		-471.72 S		
							23APR03	28APR03	1.778850		03DEC02 TO 03DEC02
		237	438,303.96			544,884.55	-106,580.59				27,000.000
			246,397.37			307,705.30	-59,915.45		-1,392.48		
	03DEC02 BUY LOT	278					-106,580.59 S				27,000.000
						307,705.30	-59,915.45 S		-1,392.48 S		

STATE STREET.

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(CONTINUED)						SGD - SINGAPORE DOLLAR					
613396902 TOTAL											
			685,659.57			847,598.19	-161,938.62				
			385,697.71			478,652.69	-91,090.78		-1,864.20		-92,954.98
656584901	MOBILEONE				ORD SGD0.20		24FEB03	27FEB03	1.738700		26NOV02 TO 26NOV02
		263	356,799.56			367,141.05	-10,341.49				283,000.000
			205,210.54			208,202.58	-5,947.83		2,955.79		
	26NOV02 BUY LOT	234					-20,496.04 S				283,000.000
						213,898.52	-11,788.14 S		3,100.16 S		
							25FEB03	28FEB03	1.732300		26NOV02 TO 26NOV02
		284	276,405.13			289,301.96	-12,896.83				223,000.000
			159,559.62			164,060.69	-7,444.92		2,943.85		
	26NOV02 BUY LOT	234					-20,898.47 S				223,000.000
						168,549.01	-12,064.00 S		3,074.61 S		
							03APR03	08APR03	1.778150		26NOV02 TO 04DEC02
		005	394,302.19			406,060.60	-11,758.41				313,000.000
			221,748.55			230,273.53	-6,612.72		-1,912.26		
	26NOV02 BUY LOT	234					-1,101.73 S				15,000.000
						11,337.38	-619.59 S		-90.86 S		
	04DEC02 BUY LOT	312					-12,643.01 S				298,000.000
						219,156.20	-7,110.20 S		-924.38 S		
							13MAY03	19MAY03	1.733800		04DEC02 TO 04DEC02
		542	233,847.02			246,490.46	-12,643.44				190,000.000
			134,875.43			139,782.65	-7,292.33		2,385.11		
	04DEC02 BUY LOT	312					-13,566.72 S				190,000.000
						139,730.46	-7,824.85 S		2,969.82 S		
							14MAY03	20MAY03	1.729400		04DEC02 TO 07JAN03
		496	330,153.19			351,573.23	-21,420.04				271,000.000
			190,906.20			199,374.21	-12,385.82		3,917.81		
	04DEC02 BUY LOT	312					-3,607.71 S				43,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		SGD - SINGAPORE DOLLAR				
		31,623.21	-2 086.11 S		754.29 S	
DEC02 BUY LOT 388			112.62 S			8.000.000
		5,513.26	65.12 S		57.23 S	
19DEC02 BUY LOT 419			868.65 S			60.000.000
		41,391.40	502.28 S		373.38 S	
07JAN03 BUY LOT 506			2,272.20 S			160.000.000
		110,494.22	1,313.87 S		904.05 S	
656584901 TOTAL						
	1,591,507.09	1,660,567.30	-69,060.21			
	912,300.34	941,693.66	-39,683.62		10,290.30	-29,393.32
SGD TOTAL						
	2,277,166.66	2,508,165.49	-230,998.83			
	1,297,998.05	1,420,346.35	-130,774.40		8,426.10	-122,348.30
		USD - US DOLLAR				
G02602103 AMDOCS LTD		SHS	10MAR03	13MAR03	1.000000	25NOV02 TO 25NOV02
485	203,674.44	194,371.66	9,302.78		.00	16,635.000
25NOV02 BUY LOT 208		194,371.66	9,302.78 S		.00 S	16,635.000
			13MAR03	18MAR03	1.000000	25NOV02 TO 25NOV02
575	226,037.55	205,355.09	20,682.46		.00	17,575.000
25NOV02 BUY LOT 208		205,355.09	20,682.46 S		.00 S	17,575.000
G02602103 TOTAL	429,711.99	399,726.75	29,985.24		.00	29,985.24
G1150G111 ACCENTURE LTD BERMUDA		SHS A	16JUL02	19JUL02	1.000000	12OCT01 TO 12OCT01
143	166,275.38	215,188.57	-48,913.19		.00	11,115.000
12OCT01 BUY LOT 022						11,115.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
		178,330.17	-12,054.79 S		.00 S	
			17JUL02	22JUL02	1.000000	12OCT01 TO 12OCT01
149	49,635.20	62,533.43	-12,898.23		.00	3,230.000
12OCT01 BUY LOT 022		51,822.44	-2,187.24 S		.00 S	3,230.000
12OCT01 BUY LOT 022		97,628.35	-6,596.45 S		.00 S	6,085.000
17OCT01 BUY LOT 050		271,962.22	-36,865.06 S		.00 S	15,715.000
08NOV01 BUY LOT 296		112,380.91	-24,415.82 S		.00 S	5,880.000
20MAR02 BUY LOT 547		398,667.13	-169,030.39 S		.00 S	15,350.000
			17JUL02	22JUL02	1.000000	12OCT01 TO 20MAR02
152	643,730.89	833,069.22	-189,338.33		.00	43,030.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
G1150G111 TOTAL	859,641.47	1,110,791.22	-251,149.75		.00	-251,149.75
H01301102 ALCON INC		COM	11OCT02	17OCT02	1.000000	17JUN02 TO 17JUN02
472	116,444.37	99,530.79	16,913.58		.00	2,960.000
17JUN02 BUY LOT 832		104,037.49	12,406.88 S		.00 S	2,960.000
			07NOV02	13NOV02	1.000000	17JUN02 TO 17JUN02
027	41,988.43	34,634.02	7,354.41		.00	1,030.000
17JUN02 BUY LOT 832		36,202.23	5,786.20 S		.00 S	1,030.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR									
	035	22,609.71			18,998.27	08NOV02	14NOV02	1.000000	3,611.44	.00	17JUN02 TO 17JUN02	565.000		
17JUN02	BUY LOT 832				19,858.51				2,751.20	S .00 S		565.000		
	308	434,622.49			348,189.62	04DEC02	09DEC02	1.000000	86,432.87	.00	17JUN02 TO 17JUN02	10,355.000		
17JUN02	BUY LOT 832				363,955.47				70,667.02	S .00 S		10,355.000		
	097	160,740.67			123,404.73	10APR03	15APR03	1.000000	37,335.94	.00	17JUN02 TO 17JUN02	3,670.000		
17JUN02	BUY LOT 832				128,992.42				31,748.25	S .00 S		3,670.000		
H01301102 TOTAL		776,405.67			624,757.43				151,648.24	.00				151,648.24
M22465104	CHECK POINT SOFTWARE				COMMON STOCK	25JUN03	30JUN03	1.000000			14AUG02 TO 15AUG02			
	234	89,873.28			73,772.61				16,100.67	.00		4,645.000		
14AUG02	BUY LOT 359				75,115.90				11,758.38	S .00 S		4,490.000		
15AUG02	BUY LOT 364				2,690.94				308.06	S .00 S		155.000		
002824100	ABBOTT LABS				COM NPV	20AUG02	23AUG02	1.000000			08JAN01 TO 12JUL01			
	416	714,054.23			855,143.95				-141,089.72	.00		18,095.000		
26MAR01	BUY LOT 559				504,680.13				-52,255.05	L .00 L		11,465.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					USD - US DOLLAR									
08JAN01	BUY LOT 692				143,634.30				-11,635.88	L .00 L		3,345.000		
12JUL01	BUY LOT 748				159,923.98				-30,293.25	L .00 L		3,285.000		
	401	459,015.36			538,196.36	16DEC02	19DEC02	1.000000	-79,181.00	.00	12JUL01 TO 14MAY02	11,545.000		
08MAY02	BUY LOT 222				278,510.05				-64,408.91	S .00 S		5,385.000		
10MAY02	BUY LOT 249				90,280.40				-20,702.50	S .00 S		1,750.000		
14MAY02	BUY LOT 284				31,573.56				-6,923.10	S .00 S		620.000		
12JUL01	BUY LOT 748				184,508.95				-33,823.09	L .00 L		3,790.000		
	699	6,940.79			7,974.61	17JAN03	23JAN03	1.000000	-1,033.82	.00	14MAY02 TO 14MAY02	180.000		
14MAY02	BUY LOT 284				9,166.52				-2,225.73	S .00 S		180.000		
	700	236,168.47			275,345.65	17JAN03	23JAN03	1.000000	-39,177.18	.00	14MAY02 TO 14MAY02	6,215.000		
14MAY02	BUY LOT 284				316,499.50				-80,331.03	S .00 S		6,215.000		
	705	44,298.94			51,391.95	21JAN03	24JAN03	1.000000	-7,093.01	.00	14MAY02 TO 16MAY02	1,160.000		
14MAY02	BUY LOT 284				45,832.59				-11,462.72	S .00 S		900.000		
16MAY02	BUY LOT 317				11,875.14				-1,946.07	S .00 S		260.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
				25JUN03 30JUN03	1.000000	16MAY02 TO 10JUN02
209	864,445.82	860,593.62	3,852.20		.00	19,425.000
16MAY02 BUY LOT 317		143,186.73	-3,673.85 L		.00 L	3,135.000
16MAY02 BUY LOT 318		231,697.93	-2,069.08 L		.00 L	5,160.000
17MAY02 BUY LOT 322		192,376.13	-11,476.66 L		.00 L	4,065.000
10JUN02 BUY LOT 734		324,697.51	-10,292.89 L		.00 L	7,065.000
				30JUN03 01JUL03	1.000000	10JUN02 TO 30DEC02
263	742,839.35	754,486.96	-11,647.61		.00	17,030.000
08OCT02 BUY LOT 387		103,285.94	11,651.33 S		.00 S	2,635.000
09OCT02 BUY LOT 410		40,987.31	3,940.73 S		.00 S	1,030.000
30DEC02 BUY LOT 448		385,084.17	70,521.06 S		.00 S	10,445.000
10JUN02 BUY LOT 734		134,199.11	-6,830.30 L		.00 L	2,920.000
002824100 TOTAL	3,067,762.96	3,343,133.10	-275,370.14		.00	-275,370.14
00846U101 AGILENT TECHNOLOGIES INC	COM			04MAR03 07MAR03	1.000000	24JAN03 TO 24JAN03
371	14,934.27	19,636.04	-4,701.77		.00	1,155.000
24JAN03 BUY LOT 788		19,830.08	-4,895.81 S		.00 S	1,155.000
				05MAR03 10MAR03	1.000000	24JAN03 TO 27JAN03
398	27,254.00	36,126.90	-8,872.90		.00	2,125.000
24JAN03 BUY LOT 788						2,255.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		19,830.08	-5,016.73 S		.00 S	
27JAN03 BUY LOT 790		16,102.78	-3,662.13 S		.00 S	970.000
00846U101 TOTAL	42,188.27	55,762.94	-13,574.67		.00	-13,574.67
020002101 ALLSTATE CORP	COM			14NOV02 19NOV02	1.000000	31JUL01 TO 31JUL01
122	100,924.44	89,926.33	10,998.11		.00	2,560.000
31JUL01 BUY LOT 012		90,404.61	10,519.83 L		.00 L	2,560.000
				15NOV02 20NOV02	1.000000	31JUL01 TO 31JUL01
131	58,861.42	52,339.93	6,521.49		.00	1,490.000
31JUL01 BUY LOT 012		52,618.31	6,243.11 L		.00 L	1,490.000
				26NOV02 02DEC02	1.000000	31JUL01 TO 07AUG01
232	139,969.25	128,039.63	11,929.62		.00	3,645.000
31JUL01 BUY LOT 012		61,270.31	5,354.28 L		.00 L	1,735.000
07AUG01 BUY LOT 093		63,726.19	9,618.47 L		.00 L	1,910.000
				27NOV02 02DEC02	1.000000	07AUG01 TO 18OCT01
246	187,243.10	171,246.42	15,996.68		.00	4,875.000
18OCT01 BUY LOT 057		18,797.61	2,903.39 L		.00 L	565.000
07AUG01 BUY LOT 093		143,801.00	21,741.10 L		.00 L	4,310.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR			
		307	385,963.77	349,342.70	04DEC02 09DEC02	1.000000	18OCT01 TO 18OCT01
					36,621.07	.00	9,945.000
	18OCT01 BUY LOT	057		330,871.14	55,092.63 L	.00 L	9,945.000
		326	79,656.43	72,889.50	05DEC02 10DEC02	1.000000	18OCT01 TO 04JUN02
					6,766.93	.00	2,075.000
	18OCT01 BUY LOT	057		34,268.20	5,272.10 L	.00 L	1,030.000
	04JUN02 BUY LOT	599		39,093.66	1,022.47 S	.00 S	1,045.000
		460	476,277.09	444,593.39	12MAY03 15MAY03	1.000000	04JUN02 TO 07OCT02
					31,683.70	.00	13,110.000
	07OCT02 BUY LOT	342		114,239.96	5,465.08 S	.00 S	3,295.000
	07OCT02 BUY LOT	359		4,683.20	221.25 S	.00 S	135.000
	04JUN02 BUY LOT	599		362,130.73	-10,463.13 S	.00 S	9,680.000
		708	1 390,359.77	1,324,793.33	30MAY03 04JUN03	1.000000	07OCT02 TO 13MAR03
					65,566.44	.00	39,065.000
	30JAN03 BUY LOT	058		282,295.54	5,101.24 S	.00 S	8,075.000
	31JAN03 BUY LOT	068		234,892.90	4,278.17 S	.00 S	6,720.000
	04FEB03 BUY LOT	111		144,298.36	5,361.51 S	.00 S	4,205.000
	06FEB03 BUY LOT	143		217,435.70	20,667.64 S	.00 S	6,690.000
	07FEB03 BUY LOT	147		138,385.96	16,790.50 S	.00 S	4,860.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				USD - US DOLLAR			
	19FEB03 BUY LOT	237		36,783.40	4,857.99 S	.00 S	1,170.000
	07OCT02 BUY LOT	359		97,480.03	2,530.49 S	.00 S	2,810.000
	10MAR03 BUY LOT	486		54,209.39	6,651.10 S	.00 S	1,710.000
	11MAR03 BUY LOT	520		12,047.10	1,833.36 S	.00 S	390.000
	12MAR03 BUY LOT	559		77,703.43	12,875.49 S	.00 S	2,545.000
	13MAR03 BUY LOT	577		12,105.60	1,774.87 S	.00 S	390.000
020002101 TOTAL			2,819,255.27	2,633,171.23	186,084.04	.00	186,084.04
02209S103	ALTRIA GROUP INC		COM		07NOV02 13NOV02	1.000000	11JUL01 TO 11JUL01
		028	628,828.28	684,943.58	-56,115.30	.00	14,675.000
	11JUL01 BUY LOT	730		682,020.63	-53,192.35 L	.00 L	14,675.000
		319	1,039,550.57	1,242,233.28	28FEB03 03MAR03	1.000000	11JUL01 TO 30MAY02
					-202,682.71	.00	26,615.000
	23APR02 BUY LOT	021		450,289.75	-126,687.40 S	.00 S	8,285.000
	30MAY02 BUY LOT	524		315,476.00	-96,746.59 S	.00 S	5,600.000
	11JUL01 BUY LOT	730		343,450.25	-54,805.55 L	.00 L	7,390.000
	30JUL01 BUY LOT	882		232,503.60	-23,929.49 L	.00 L	5,340.000
		670	144,319.20	210,033.81	18MAR03 21MAR03	1.000000	30MAY02 TO 30MAY02
					-65,714.61	.00	4,500.000
	30MAY02 BUY LOT	524		253,507.50	-109,188.30 S	.00 S	4,500.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
4AY02 BUY LOT 524		212,101.27	-89,959.70 S		.00 S	3,765.000
675	122,141.57	175,728.29	-53,586.72	18MAR03 21MAR03	1.000000 .00	30MAY02 TO 30MAY02 3,765.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
703	58,761.85	80,279.59	-21,517.74	20MAR03 25MAR03	1.000000 .00	30MAY02 TO 24JUN02 1,720.000
24JUN02 BUY LOT 014		23,473.03	-7,245.19 S		.00 S	475.000
30MAY02 BUY LOT 524		70,137.08	-27,603.07 S		.00 S	1,245.000
709	127,944.25	170,827.50	-42,883.25	21MAR03 26MAR03	1.000000 .00	24JUN02 TO 25JUN02 3,660.000
24JUN02 BUY LOT 014		148,991.95	-43,595.25 S		.00 S	3,015.000
25JUN02 BUY LOT 035		30,164.97	-7,617.42 S		.00 S	645.000
777	703,238.12	1,166,387.74	-463,149.62	01APR03 04APR03	1.000000 .00	25JUN02 TO 26JUN02 24,990.000
25JUN02 BUY LOT 035		485,445.62	-193,344.31 S		.00 S	10,380.000
26JUN02 BUY LOT 045		652,399.32	-241,262.51 S		.00 S	14,610.000
098	331,216.26	513,649.34	-182,433.08	10APR03 15APR03	1.000000 .00	26JUN02 TO 24JUL02 11,005.000
26JUN02 BUY LOT 045						620.000

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
		27,685.67	-9,025.60 S		.00 S	
28JUN02 BUY LOT 073		265,776.18	-83,238.55 S		.00 S	6,065.000
01JUL02 BUY LOT 084		177,048.01	-59,519.66 S		.00 S	3,905.000
24JUL02 BUY LOT 222		18,273.28	-5,783.07 S		.00 S	415.000
02209S103 TOTAL	3,156,000.10	4,244,083.13	-1,088,083.03		.00	-1,088,083.03
038521100 ARAMARK CORP CL B				28FEB03 03MAR03	1.000000	18JUN02 TO 18JUL02
317	904,363.62	1,002,690.58	-98,326.96		.00	41,090.000
18JUL02 BUY LOT 163		99,932.97	10,003.66 S		.00 S	4,995.000
18JUN02 BUY LOT 851		902,757.61	-108,330.62 S		.00 S	36,095.000
053015103 AUTOMATIC DATA PROCESSING INC COM				19SEP02 24SEP02	1.000000	14MAR02 TO 18JUL02
816	429,374.23	556,160.45	-126,786.22		.00	12,195.000
18JUL02 BUY LOT 160		164,696.44	13,989.43 S		.00 S	5,075.000
14MAR02 BUY LOT 466		391,464.01	-140,775.65 S		.00 S	7,120.000
648	65,588.62	75,068.84	-9,480.22	15JAN03 21JAN03	1.000000 .00	17OCT02 TO 17OCT02 1,810.000
70CT02 BUY LOT 616		75,068.84	-9,480.22 S		.00 S	1,810.000
778	145,195.40	194,308.03	-49,112.63	01APR03 04APR03	1.000000 .00	17OCT02 TO 17OCT02 4,685.000
17OCT02 BUY LOT 616						4,685.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
			194,308.03	-49,112.63 S	.00 S	
				02APR03 07APR03	1.000000	17OCT02 TO 17OCT02
	799	88,526.02	116,543.35	-28,017.33	.00	2,810.000
17OCT02	BUY LOT 616		116,543.35	-28,017.33 S	.00 S	2,810.000
				03APR03 08APR03	1.000000	17OCT02 TO 17OCT02
	013	161,116.34	214,837.91	-53,721.57	.00	5,180.000
17OCT02	BUY LOT 616		214,837.91	-53,721.57 S	.00 S	5,180.000
053015103	TOTAL					
		889,800.61	1,156,918.58	-267,117.97	.00	-267,117.97
055472104	BISYS GROUP INC	COM		19SEP02 24SEP02	1.000000	30NOV01 TO 30NOV01
	811	119,417.71	179,303.50	-59,885.79	.00	5,940.000
30NOV01	BUY LOT 491		174,132.88	-54,715.17 S	.00 S	5,940.000
				23SEP02 26SEP02	1.000000	30NOV01 TO 30NOV01
	066	29,316.17	51,164.89	-21,848.72	.00	1,695.000
30NOV01	BUY LOT 491		49,689.43	-20,373.26 S	.00 S	1,695.000
				24SEP02 27SEP02	1.000000	30NOV01 TO 30NOV01
	104	54,686.52	101,273.27	-46,586.75	.00	3,355.000
30NOV01	BUY LOT 491		98,352.84	-43,666.32 S	.00	855.000

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	(CONTINUED)		USD - US DOLLAR			
				25SEP02 30SEP02	1.000000	30NOV01 TO 10JAN02
	143	266,069.87	481,463.08	-215,393.21	.00	15,950.000
30NOV01	BUY LOT 491		84,134.91	-36,259.01 S	.00 S	2,870.000
11DEC01	BUY LOT 614		26,094.35	-11,581.45 S	.00 S	870.000
12DEC01	BUY LOT 625		4,239.10	-1,903.69 S	.00 S	140.000
13DEC01	BUY LOT 648		28,054.89	-12,541.10 S	.00 S	930.000
14DEC01	BUY LOT 662		69,182.81	-30,148.11 S	.00 S	2,340.000
17DEC01	BUY LOT 684		4,351.28	-1,849.06 S	.00 S	150.000
18DEC01	BUY LOT 702		25,002.13	-11,156.49 S	.00 S	830.000
19DEC01	BUY LOT 714		4,340.18	-2,004.77 S	.00 S	140.000
20DEC01	BUY LOT 728		9,837.28	-4,499.20 S	.00 S	320.000
21DEC01	BUY LOT 739		15,273.32	-7,099.39 S	.00 S	490.000
27DEC01	BUY LOT 756		27,307.84	-12,961.75 S	.00 S	860.000
28DEC01	BUY LOT 763		2,231.59	-1,063.89 S	.00 S	70.000
26DEC01	BUY LOT 765		6,030.99	-2,861.51 S	.00 S	190.000
31DEC01	BUY LOT 767		4,148.24	-1,979.65 S	.00 S	130.000
02JAN02	BUY LOT 774		9,791.64	-4,620.38 S	.00 S	310.000
03JAN02	BUY LOT 788		15,718.30	-7,377.55 S	.00 S	500.000
04JAN02	BUY LOT 808		24,472.99	-11,628.24 S	.00 S	770.000
07JAN02	BUY LOT 838		10,396.18	-5,058.10 S	.00 S	320.000
08JAN02	BUY LOT 855		52,254.72	-25,230.70 S	.00 S	1,620.000
09JAN02	BUY LOT 875		12,281.90	-5,942.93 S	.00 S	880.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
ANO2 BUY LOT 889		55,884.95	-27,192.75 S	.00 S	1.720.000
055472104 TOTAL	469,490.27	813,204.74	-343,714.47	.00	-343,714.47
064057102 BANK NEW YORK INC		COM	12MAR03 17MAR03	1.000000	18SEP01 TO 08MAY02
568	633,125.06	1,232,465.36	-599,340.30	.00	32,600.000
08MAY02 BUY LOT 201		742,580.29	-347,459.76 S	.00 S	20.345.000
05NOV01 BUY LOT 269		393,823.13	-175,336.72 L	.00 L	11.250.000
18SEP01 BUY LOT 486		33,331.23	-13,813.11 L	.00 L	1.005.000
071813109 BAXTER INTL INC		COM	02OCT02 07OCT02	1.000000	19JUN02 TO 26JUL02
267	421.506.89	680,940.45	-259,433.56	.00	15.635.000
25JUL02 BUY LOT 231		115,248.05	-26,821.92 S	.00 S	3.280.000
26JUL02 BUY LOT 235		114,583.53	-28,988.11 S	.00 S	3.175.000
19JUN02 BUY LOT 877		451,108.87	-203,623.53 S	.00 S	9.180.000
125509109 CIGNA CORP		COM	25OCT02 30OCT02	1.000000	28AUG01 TO 25SEP01
775	207,042.67	462,919.82	-255,877.15	.00	5.640.000
28AUG01 BUY LOT 242		473,231.25	-282,524.39 L	.00 L	5.195.000
25SEP01 BUY LOT 625		34,300.29	-17,964.48 L	.00 L	445.000
			28OCT02 31OCT02	1.000000	25SEP01 TO 25SEP01
780	36,207.86	77,974.08	-41,766.22	.00	950.000
25SEP01 BUY LOT 625					950.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		73,225.33	-37,017.47 L	.00 L	
			29OCT02 01NOV02	1.000000	25SEP01 TO 26SEP01
786	36,341.33	77,563.69	-41,222.36	.00	945.000
25SEP01 BUY LOT 625		20,040.62	-10,041.95 L	.00 L	260.000
26SEP01 BUY LOT 631		54,532.03	-28,189.37 L	.00 L	685.000
			30OCT02 04NOV02	1.000000	26SEP01 TO 19OCT01
791	85,575.40	191,652.09	-106,076.69	.00	2.335.000
19OCT01 BUY LOT 081		77,743.01	-41,827.00 L	.00 L	980.000
26SEP01 BUY LOT 631		107,869.92	-58,210.53 L	.00 L	1.355.000
			21JAN03 24JAN03	1.000000	19OCT01 TO 10OCT02
707	579,179.65	1,041,159.20	-461,979.55	.00	12.685.000
19OCT01 BUY LOT 081		226,486.01	-96,130.64 L	.00 L	2.855.000
01MAR02 BUY LOT 370		468,867.38	-236,236.69 S	.00 S	5.095.000
10OCT02 BUY LOT 444		279,080.90	-62,887.31 S	.00 S	4.735.000
125509109 TOTAL	944,346.91	1,851,268.88	-906,921.97	.00	-906,921.97
125581108 CIT GROUP INC NEW		COM	18SEP02 23SEP02	1.000000	27AUG02 TO 27AUG02
779	278,664.37	340,198.38	-61,534.01	.00	14.920.000
27AUG02 BUY LOT 579		340,198.38	-61,534.01 S	.00 S	14.920.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
808	181.905.60	231.093.20	19SEP02 24SEP02 -49.187.60	1.000000 .00	27AUG02 TO 27AUG02 10.135.000
27AUG02 BUY LOT 579		231.093.20	-49.187.60 S	.00 S	10.135.000
125581108 TOTAL	460.569.97	571.291.58	-110.721.61	.00	-110.721.61
12686C109 CABLEVISION NY GROUP CLASS A CL A			19SEP02 24SEP02	1.000000	22AUG02 TO 22AUG02
818	174.011.48	172.391.50	1.619.98	.00	16.720.000
22AUG02 BUY LOT 488		179.572.80	-5.561.32 S	.00 S	16.720.000
822	570.137.10	567.128.84	20SEP02 25SEP02 3.008.26	1.000000 .00	22AUG02 TO 23AUG02 55.005.000
22AUG02 BUY LOT 488		322.200.00	-11.244.40 S	.00 S	30.000.000
23AUG02 BUY LOT 559		237.747.54	21.433.96 S	.00 S	25.005.000
12686C109 TOTAL	744.148.58	739.520.34	4.628.24	.00	4.628.24
127387108 CADENCE DESIGN SYS INC COM			24JUL02 29JUL02	1.000000	07JAN02 TO 07JAN02
219	423.027.62	842.032.83	-419.005.21	.00	37.915.000
07JAN02 BUY LOT 834		842.619.17	-419.591.55 S	.00 S	37.915.000
14149Y108 CARDINAL HEALTH INC COM			12FEB03 18FEB03	1.000000	22FEB02 TO 22FEB02
192					2.725.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	150.831.01	172.815.09	-21.984.08	.00	
22FEB02 BUY LOT 329		176.552.75	-25.721.74 S	.00 S	2.725.000
596	123.172.24	148.399.02	13MAR03 18MAR03 -25.226.78	1.000000 .00	22FEB02 TO 22FEB02 2.340.000
22FEB02 BUY LOT 329		151.608.60	-28.436.36 L	.00 L	2.340.000
080	76.377.76	84.980.63	09APR03 14APR03 -8.602.87	1.000000 .00	22FEB02 TO 22FEB02 1.340.000
22FEB02 BUY LOT 329		86.818.60	-10.440.84 L	.00 L	1.340.000
096	63.879.64	72.296.96	10APR03 15APR03 -8.417.32	1.000000 .00	22FEB02 TO 22FEB02 1.140.000
22FEB02 BUY LOT 329		73.860.60	-9.980.96 L	.00 L	1.140.000
22FEB02 BUY LOT 329		68.029.50	-9.206.22 L	.00 L	1.050.000
099	58.823.28	66.589.30	10APR03 15APR03 -7.766.02	1.000000 .00	22FEB02 TO 22FEB02 1.050.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
180	55.131.43	61.515.83	16APR03 22APR03 -6.384.40	1.000000 .00	22FEB02 TO 22FEB02 970.000
22FEB02 BUY LOT 329		62.846.30	-7.714.87 L	.00 L	970.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	194	355,789.08	396,047.81	17APR03 23APR03 -40,258.73	1.000000 .00	22FEB02 TO 05MAR02 6,245.000
22FEB02	BUY LOT 329		120,509.40	-14,541.80 L	.00 L	1,860.000
05MAR02	BUY LOT 403		284,343.13	-34,521.65 L	.00 L	4,385.000
	249	10,914.46	12,683.68	23APR03 28APR03 -1,769.22	1.000000 .00	05MAR02 TO 05MAR02 200.000
05MAR02	BUY LOT 403		12,968.90	-2,054.44 L	.00 L	200.000
05MAR02	BUY LOT 403		125,798.33	-21,735.79 L	.00 L	1,940.000
23JAN03	BUY LOT 749		119,768.61	-6,855.39 S	.00 S	2,105.000
23JAN03	BUY LOT 749		42,672.90	-2,997.81 S	.00 S	750.000
	250	216,975.76	256,527.36	23APR03 28APR03 -39,551.60	1.000000 .00	05MAR02 TO 23JAN03 4,045.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	251	39,675.09	47,563.79	23APR03 28APR03 -7,888.70	1.000000 .00	23JAN03 TO 23JAN03 750.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
	261	51,498.84	61,832.92	24APR03 29APR03 -10,334.08	1.000000 .00	23JAN03 TO 23JAN03 975.000
23JAN03	BUY LOT 749		55,474.77	-3,975.93 S	.00 S	975.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
14149Y108	TOTAL	1,203,068.59	1,381,252.39	-178,183.80	.00	-178,183.80
151313103	CENDANT CORP		COM	25SEP02 30SEP02	1.000000	22MAY01 TO 22MAY01
	155	141,892.29	220,426.72	-78,534.43	.00	12,550.000
22MAY01	BUY LOT 204		237,787.36	-95,895.07 L	.00 L	12,550.000
	187	894,193.34	1,408,974.60	26SEP02 01OCT02 -514,781.26	1.000000 .00	22MAY01 TO 13AUG02 80,220.000
01MAY02	BUY LOT 116		791,593.65	-302,306.48 S	.00 S	43,895.000
13AUG01	BUY LOT 130		329,155.64	-138,991.86 L	.00 L	17,060.000
22MAY01	BUY LOT 204		83,557.15	-34,399.92 L	.00 L	4,410.000
13AUG02	BUY LOT 336		204,742.01	-39,156.85 S	.00 S	14,855.000
151313103	TOTAL	1,036,085.63	1,629,401.32	-593,315.69	.00	-593,315.69
172967101	CITIGROUP INC		COM	18SEP02 23SEP02	1.000000	08NOV00 TO 09NOV00
	783	382,637.60	563,702.88	-181,065.28	.00	13,305.000
08NOV00	BUY LOT 171		97,567.05	-41,071.19 L	.00 L	1,964.463
08NOV00	BUY LOT 172		273,087.25	-115,344.50 L	.00 L	5,485.000
09NOV00	BUY LOT 185		288,834.39	-120,435.40 L	.00 L	5,855.537
	810			19SEP02 24SEP02 -64,815.000	1.000000	09NOV00 TO 30JUL01

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	1,819,794.78	2,746,065.55	-926,270.77	.00	
09NOV00 BUY LOT 185		558,845.16	-240,750.62 L	.00 L	11,329.463
10NOV00 BUY LOT 196		195,039.65	-84,417.24 L	.00 L	3,940.000
13NOV00 BUY LOT 229		737,040.00	-294,550.36 L	.00 L	15,760.000
01DEC00 BUY LOT 352		280,815.65	-11,993.73 L	.00 L	9,574.537
19DEC00 BUY LOT 526		293,418.65	-116,815.87 L	.00 L	6,290.000
22MAR01 BUY LOT 527		119,312.57	-31,151.56 L	.00 L	3,140.000
22MAR01 BUY LOT 529		182,534.75	-50,574.01 L	.00 L	4,700.000
20DEC00 BUY LOT 537		57,838.12	-22,461.41 L	.00 L	1,260.000
20DEC00 BUY LOT 554		26,136.99	-9,992.86 L	.00 L	575.000
30JUL01 BUY LOT 884		386,543.68	-155,022.78 L	.00 L	8,246.000
482			10MAR03 13MAR03	1.000000	30JUL01 TO 10SEP01
	127,800.36	152,832.17	-25,031.81	.00	3,950.000
10SEP01 BUY LOT 388		121,710.45	-22,835.03 L	.00 L	3,056.000
30JUL01 BUY LOT 884		41,907.60	-12,982.66 L	.00 L	894.000
492			11MAR03 14MAR03	1.000000	10SEP01 TO 10SEP01
	311,607.43	374,922.46	-63,315.03	.00	9,690.000
10SEP01 BUY LOT 388		385,920.91	-74,313.48 L	.00 L	9,690.000

STATE STREET.

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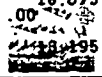
(CONTINUED)		USD - US DOLLAR			
172967101 TOTAL					
	2,641,840.17	3,837,523.06	-1,195,682.89	.00	-1,195,682.89
184502102 CLEAR CHANNEL COMMUNICATIONS COM			18DEC02 23DEC02	1.000000	04MAY01 TO 04MAY01
408	39,151.41	49,391.55	-10,240.14	.00	1,005.000
04MAY01 BUY LOT 101		55,821.52	-16,670.11 L	.00 L	1,005.000
420			19DEC02 24DEC02	1.000000	04MAY01 TO 04MAY01
	29,925.06	37,842.29	-7,917.23	.00	770.000
04MAY01 BUY LOT 101		42,768.73	-12,843.67 L	.00 L	770.000
431			20DEC02 26DEC02	1.000000	04MAY01 TO 04MAY01
	53,747.94	69,787.07	-16,039.13	.00	1,420.000
04MAY01 BUY LOT 101		78,872.19	-25,124.25 L	.00 L	1,420.000
434			23DEC02 27DEC02	1.000000	04MAY01 TO 04MAY01
	20,320.59	26,047.29	-5,726.70	.00	530.000
04MAY01 BUY LOT 101		29,438.21	-9,117.62 L	.00 L	530.000
184502102 TOTAL					
	143,145.00	183,068.20	-39,923.20	.00	-39,923.20
191216100 COCA COLA CO COM			18JUL02 23JUL02	1.000000	02APR02 TO 04APR02
162	886,981.53	967,866.61	-80,885.08	.00	18,675.000
02APR02 BUY LOT 616					18,195.000


STATE STREET

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
APR02 BUY LOT 651		686,546.41	-56,467.20 S		.00 S	5,380.000
		281,320.20	-24,417.88 S		.00 S	
245				27NOV02 29NOV02	1.000000	17OCT02 TO 17OCT02
	569,170.12	579,087.39	-9,917.27		.00	12,660.000
17OCT02 BUY LOT 600		579,087.39	-9,917.27 S		.00 S	12,660.000
191216100 TOTAL						
	1,456,151.65	1,546,954.00	-90,802.35		.00	-90,802.35
194162103 COLGATE PALMOLIVE CO		COM		22AUG02 27AUG02	1.000000	31MAY02 TO 31MAY02
535	90,918.25	90,309.50	608.75		.00	1,665.000
31MAY02 BUY LOT 570		89,219.69	1,698.56 S		.00 S	1,665.000
				23AUG02 28AUG02	1.000000	31MAY02 TO 03JUN02
556	143,404.97	144,007.03	-602.06		.00	2,655.000
31MAY02 BUY LOT 570		131,820.09	1,052.31 S		.00 S	2,460.000
03JUN02 BUY LOT 589		10,633.23	-100.66 S		.00 S	195.000
				26AUG02 29AUG02	1.000000	03JUN02 TO 05JUN02
567	349,272.42	356,085.19	-6,812.77		.00	6,565.000
03JUN02 BUY LOT 589		191,943.49	-4,671.76 S		.00 S	3,520.000
04JUN02 BUY LOT 609		75,724.60	-1,241.52 S		.00 S	1,400.000
05JUN02 BUY LOT 635		91,060.62	-3,543.01 S		.00 S	645.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
194162103 TOTAL						
	583,595.64	590,401.72	-6,806.08		.00	-6,806.08
20030N200 COMCAST CORP NEW		CL A SPL		28FEB03 03MAR03	1.000000	19NOV02 TO 19NOV02
318	391,427.15	305,491.96	85,935.19		.00	14,015.000
19NOV02 BUY LOT 146		305,491.96	85,935.19 S		.00 S	14,015.000
22160K105 COSTCO WHSL CORP NEW		COM		11NOV02 14NOV02	1.000000	29APR02 TO 29APR02
069	748,144.23	939,932.78	-191,788.55		.00	23,595.000
29APR02 BUY LOT 089		939,932.78	-191,788.55 S		.00 S	23,595.000
24702R101 DELL INC		COM		25JUN03 30JUN03	1.000000	06DEC02 TO 06DEC02
215	4,398.66	3,854.04	544.62		.00	140.000
06DEC02 BUY LOT 346		4,037.57	361.09 S		.00 S	140.000
253651103 DIEBOLD INC		COM		29MAY03 03JUN03	1.000000	18FEB03 TO 12MAR03
681	298,386.74	273,649.74	24,737.00		.00	7,620.000
18FEB03 BUY LOT 219		916.94	62.02 S		.00 S	25.000
19FEB03 BUY LOT 235		18,183.08	1,200.31 S		.00 S	495.000
FEB03 BUY LOT 254		27,375.92	1,797.06 S		.00 S	745.000
24FEB03 BUY LOT 272		12,520.74	988.90 S		.00 S	345.000
25FEB03 BUY LOT 282		1,974.45	179.26 S		.00 S	55.000
26FEB03 BUY LOT 295		6,916.23	523.86 S		.00 S	190.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR				
	27FEB03 BUY LOT 310		19,943.02	1,398.29 S		.00 S	545.000
	28FEB03 BUY LOT 335		1,833.35	124.57 S		.00 S	50.000
	03MAR03 BUY LOT 349		76,127.96	6,496.19 S		.00 S	2,110.000
	04MAR03 BUY LOT 368		15,023.36	1,423.15 S		.00 S	420.000
	05MAR03 BUY LOT 396		1,423.34	142.99 S		.00 S	40.000
	06MAR03 BUY LOT 422		18,663.22	1,894.92 S		.00 S	525.000
	06MAR03 BUY LOT 423		17,781.75	1,797.43 S		.00 S	500.000
	07MAR03 BUY LOT 455		7,076.08	755.59 S		.00 S	200.000
	10MAR03 BUY LOT 478		19,851.27	2,273.21 S		.00 S	565.000
	11MAR03 BUY LOT 515		1,047.60	127.15 S		.00 S	30.000
	11MAR03 BUY LOT 516		20,309.27	2,598.37 S		.00 S	585.000
	12MAR03 BUY LOT 531		6,682.16	953.73 S		.00 S	195.000
278865100	ECOLAB INC		COM	20AUG02	23AUG02	1.000000	26APR01 TO 26APR01
	414	932,472.90	723,086.15	209,386.75		.00	19,305.000
	26APR01 BUY LOT 027		723,086.15	209,386.75 L		.00 L	19,305.000
285661104	ELECTRONIC DATA SYS CORP NEW		COM	17JUL02	22JUL02	1.000000	05OCT01 TO 05OCT01
	150	86,101.42	165,360.96	-79,259.54		.00	2,585.000
	05OCT01 BUY LOT 764		150,188.50	-64,087.08 S		.00 S	2,585.000
	05OCT01 BUY LOT 764		73,206.00	-30,094.89 S		.00 S	1,260.000
	151			17JUL02	22JUL02	1.000000	05OCT01 TO 05OCT01
							1,260.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR				
		43,111.11	80,601.47	-37,490.36		.00	
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	159			18JUL02	23JUL02	1.000000	05OCT01 TO 05OCT01
		77,525.74	151,927.38	-74,401.64		.00	2,375.000
	05OCT01 BUY LOT 764		137,987.50	-60,461.76 S		.00 S	2,375.000
	809			19SEP02	24SEP02	1.000000	05OCT01 TO 21DEC01
		355,387.68	1,193,989.30	-838,601.62		.00	18,665.000
	20NOV01 BUY LOT 421		326,194.07	-236,418.93 S		.00 S	4,715.000
	11DEC01 BUY LOT 612		389,536.25	-283,957.64 S		.00 S	5,545.000
	21DEC01 BUY LOT 742		328,828.54	-235,721.35 S		.00 S	4,890.000
	05OCT01 BUY LOT 764		204,221.50	-137,294.76 S		.00 S	3,515.000
285661104	TOTAL						
		562,125.95	1,591,879.11	-1,029,753.16		.00	-1,029,753.16
292505104	ENCANA CORP		COM	14NOV02	19NOV02	1.000000	03OCT01 TO 03OCT01
	124	105,336.71	115,970.46	-10,633.75		.00	3,975.000
	03OCT01 BUY LOT 708		115,970.46	-10,633.75 L		.00 L	3,975.000
	132			15NOV02	20NOV02	1.000000	03OCT01 TO 03OCT01
		64,691.37	71,770.40	-7,079.03		.00	2,460.000
	03OCT01 BUY LOT 708		71,770.40	-7,079.03 L		.00 L	2,460.000

STATE STREET.

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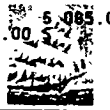
(CONTINUED)		USD - US DOLLAR			
			26NOV02	02DEC02 1.000000	030CT01 TO 030CT01
233	52,382.16	56,453.54	-4,071.38	.00	1,935.000
030CT01 BUY LOT 708		56,453.54	-4,071.38 L	.00 L	1,935.000
292505104 TOTAL	222,410.24	244,194.40	-21,784.16	.00	-21,784.16
313586109 FEDERAL NATL MTG ASSN		COM	20AUG02	23AUG02 1.000000	24AUG01 TO 24AUG01
415	660,020.14	680,404.10	-20,383.96	.00	8,610.000
24AUG01 BUY LOT 224		569,386.57	-24,352.52 S	.00 S	7,110.000
24AUG01 BUY LOT 229		117,817.35	-2,831.26 S	.00 S	1,500.000
			19SEP02	24SEP02 1.000000	24AUG01 TO 15OCT01
815	619,531.89	732,165.39	-112,633.50	.00	9,265.000
15OCT01 BUY LOT 033		232,111.88	-33,179.62 S	.00 S	2,975.000
24AUG01 BUY LOT 229		322,034.09	-47,875.35 L	.00 L	4,100.000
28AUG01 BUY LOT 247		168,737.31	-22,296.42 L	.00 L	2,190.000
			11MAR03	14MAR03 1.000000	15OCT01 TO 13FEB02
525	135,615.89	180,966.94	-45,351.05	.00	2,290.000
15OCT01 BUY LOT 033		157,992.12	-38,069.77 L	.00 L	2,025.000
13FEB02 BUY LOT 279		20,706.25	-5,012.71 L	.00 L	265.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			12MAR03	17MAR03 1.000000	13FEB02 TO 13FEB02
553	123,578.14	162,791.23	-39,213.09	.00	2,060.000
13FEB02 BUY LOT 279		160,961.81	-37,383.67 L	.00 L	2,060.000
			18MAR03	21MAR03 1.000000	13FEB02 TO 13FEB02
674	109,474.90	133,552.02	-24,077.12	.00	1,690.000
13FEB02 BUY LOT 279		132,051.19	-22,576.29 L	.00 L	1,690.000
			19MAR03	24MAR03 1.000000	13FEB02 TO 13FEB02
687	21,578.25	26,078.21	-4,499.96	.00	330.000
13FEB02 BUY LOT 279		25,785.14	-4,206.89 L	.00 L	330.000
313586109 TOTAL	1,669,799.21	1,915,957.89	-246,158.68	.00	-246,158.68
319963104 FIRST DATA CORP		COM	20SEP02	25SEP02 1.000000	30NOV01 TO 30NOV01
038	146,281.86	199,127.91	-52,846.05	.00	5,150.000
30NOV01 BUY LOT 502		189,129.89	-42,848.03 S	.00 S	5,150.000
			23SEP02	26SEP02 1.000000	30NOV01 TO 30NOV01
073	149,128.38	196,614.65	-47,486.27	.00	5,085.000
30NOV01 BUY LOT 502		186,742.81	-37,614.43 S	.00 S	5,085.000



ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		109	111,527.39			152,342.52	24SEP02	27SEP02	1.000000	-40,815.13	.00	30NOV01 TO 30NOV01	3,940.000		
30NOV01	BUY LOT	502				144,693.55				-33,166.16	.00		3,940.000	S	S
		145	129,569.57			177,281.84	25SEP02	30SEP02	1.000000	-47,712.27	.00	30NOV01 TO 03DEC01	4,585.000		
30NOV01	BUY LOT	502				97,135.64				-22,389.40	.00		2,645.000	S	S
03DEC01	BUY LOT	514				70,620.85				-15,797.52	.00		1,940.000	S	S
		188	136,940.12			181,341.73	26SEP02	01OCT02	1.000000	-44,401.61	.00	03DEC01 TO 25JAN02	4,690.000		
25JAN02	BUY LOT	136				57,536.62				-16,075.01	.00		1,420.000	S	S
03DEC01	BUY LOT	514				119,036.18				-23,557.67	.00		3,270.000	S	S
		210	8,837.73			11,599.68	27SEP02	02OCT02	1.000000	-2,761.95	.00	25JAN02 TO 25JAN02	300.000		
25JAN02	BUY LOT	136				12,155.63				-3,317.90	.00		300.000	S	S
		222	50,035.82			71,144.73	30SEP02	03OCT02	1.000000	-21,108.91	.00	25JAN02 TO 25JAN02	1,840.000		
25JAN02	BUY LOT	136				74,554.50				-24,518.68	.00		1,840.000	S	S

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)						USD - US DOLLAR									
		323	54,195.79			82,744.41	04OCT02	09OCT02	1.000000	-28,548.62	.00	25JAN02 TO 25JAN02	2,140.000		
25JAN02	BUY LOT	136				86,710.12				-32,514.33	.00		2,140.000	S	S
		757	51,416.67			53,358.55	31MAR03	03APR03	1.000000	-1,941.88	.00	25JAN02 TO 25JAN02	1,380.000		
25JAN02	BUY LOT	136				55,915.88				-4,499.21	.00		1,380.000	L	L
		456	305,562.69			287,478.83	12MAY03	15MAY03	1.000000	18,083.86	.00	25JAN02 TO 17APR02	7,435.000		
25JAN02	BUY LOT	136				98,865.75				1,413.06	.00		2,440.000	L	L
17APR02	BUY LOT	811				207,392.40				-2,108.52	.00		4,995.000	L	L
		482	40,447.32			38,085.63	13MAY03	16MAY03	1.000000	2,361.69	.00	17APR02 TO 17APR02	985.000		
17APR02	BUY LOT	811				40,897.20				-449.88	00		985.000	L	L
		508	63,798.83			60,705.01	14MAY03	19MAY03	1.000000	3,093.82	.00	17APR02 TO 17APR02	1,570.000		
17APR02	BUY LOT	811				65,186.40				-1,387.57	.00		1,570.000	L	L
		540					15MAY03	20MAY03	1.000000			17APR02 TO 17APR02	1,840.000		

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	75,370.04	71,144.73	4,225.31	.00	
17APR02 BUY LOT 811		76,396.80	-1,026.76 L	.00 L	1,840.000
319963104 TOTAL	1,323,112.21	1,582,970.22	-259,858.01	.00	-259,858.01
337738108 FISERV INC			03OCT02 08OCT02	1.000000	23JUL01 TO 24JUL01
292	65,804.85	102,323.02	-36,518.17	.00	2,725.000
23JUL01 BUY LOT 844		64,765.98	-25,645.30 L	.00 L	1,620.000
24JUL01 BUY LOT 851		42,149.27	-15,465.10 L	.00 L	1,105.000
			04OCT02 09OCT02	1.000000	24JUL01 TO 24JUL01
321	6,802.87	10,889.42	-4,086.55	.00	290.000
24JUL01 BUY LOT 851		11,061.80	-4,258.93 L	.00 L	290.000
337738108 TOTAL	72,607.72	113,212.44	-40,604.72	.00	-40,604.72
364760108 GAP INC		COM	13AUG02 16AUG02	1.000000	09MAY02 TO 09MAY02
339	277,640.53	383,229.78	-105,589.25	.00	24,365.000
09MAY02 BUY LOT 229		383,229.78	-105,589.25 S	.00 S	24,365.000
368710406 GENENTECH INC		COM	10MAR03 13MAR03	1.000000	16APR02 TO 16APR02
484	12,585.15	13,824.32	-1,239.17	.00	360.000
16APR02 BUY LOT 792		13,824.32	-1,239.17 S	.00 S	360.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
			11MAR03 14MAR03	1.000000	16APR02 TO 16APR02
519	34,431.48	39,360.92	-4,929.44	.00	1,025.000
16APR02 BUY LOT 792		39,360.92	-4,929.44 S	.00 S	1,025.000
			12MAR03 17MAR03	1.000000	16APR02 TO 16APR02
557	35,490.87	42,240.99	-6,750.12	.00	1,100.000
16APR02 BUY LOT 792		42,240.99	-6,750.12 S	.00 S	1,100.000
			13MAR03 18MAR03	1.000000	16APR02 TO 16APR02
595	81,910.47	94,658.22	-12,747.75	.00	2,465.000
16APR02 BUY LOT 792		94,658.22	-12,747.75 S	.00 S	2,465.000
			14MAR03 19MAR03	1.000000	16APR02 TO 16APR02
652	59,915.81	71,041.67	-11,125.86	.00	1,850.000
16APR02 BUY LOT 792		71,041.67	-11,125.86 S	.00 S	1,850.000
			17MAR03 20MAR03	1.000000	16APR02 TO 16APR02
645	73,118.73	84,865.99	-11,747.26	.00	2,210.000
16APR02 BUY LOT 792		84,865.99	-11,747.26 S	.00 S	2,210.000
			18MAR03 21MAR03	1.000000	16APR02 TO 16APR02
668	33,002.18	36,288.85	-3,286.67	.00	945.000
16APR02 BUY LOT 792					945.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		36,288.85	-3,286.67 S	.00 S	
368710406 TOTAL					
	330,454.69	382,280.96	-51,826.27	.00	-51,826.27
369550108 GENERAL DYNAMICS CORP		COM	28MAY03 02JUN03	1.000000	26OCT01 TO 16AUG02
675	1,061,219.62	1,318,083.33	-256,863.71	.00	16,270.000
26OCT01 BUY LOT 173		316,773.37	-78,374.00 L	.00 L	3,655.000
30OCT01 BUY LOT 199		84,557.48	-17,701.30 L	.00 L	1,025.000
15AUG02 BUY LOT 377		127,059.97	-17,807.18 S	.00 S	1,675.000
16AUG02 BUY LOT 385		35,428.46	-4,772.45 S	.00 S	470.000
16AUG02 BUY LOT 390		312,407.55	-45,308.95 S	.00 S	4,095.000
04JAN02 BUY LOT 805		441,856.50	-92,899.83 L	.00 L	5,350.000
369604103 GENERAL ELEC CO		COM	12AUG02 15AUG02	1.000000	26JUL02 TO 26JUL02
332	315,337.05	265,988.02	49,349.03	.00	9,865.000
26JUL02 BUY LOT 240		265,988.02	49,349.03 S	.00 S	9,865.000
			11NOV02 14NOV02	1.000000	15OCT02 TO 23OCT02
074	1,357,441.31	1,474,920.00	-117,478.69	.00	56,020.000
15OCT02 BUY LOT 538		85,022.79	-4,695.80 S	.00 S	3,315.000
15OCT02 BUY LOT 540		287,574.75	-19,091.18 S	.00 S	11,080.000
16OCT02 BUY LOT 563		188,935.11	-10,349.92 S	.00 S	7,370.000
17OCT02 BUY LOT 608		157,577.20	-14,612.12 S	.00 S	5,000.000
18OCT02 BUY LOT 640				.00 S	7,370.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		195,431.03	-16,845.84 S	.00 S	
21OCT02 BUY LOT 675		148,484.92	-14,485.45 S	.00 S	5,530.000
22OCT02 BUY LOT 703		217,200.10	-21,410.64 S	.00 S	8,080.000
23OCT02 BUY LOT 739		194,694.10	-15,987.74 S	.00 S	7,375.000
369604103 TOTAL					
	1,672,778.36	1,740,908.02	-68,129.66	.00	-68,129.66
374276103 GETTY IMAGES INC		COM	04NOV02 07NOV02	1.000000	29JUL02 TO 29JUL02
802	538,913.91	324,782.40	214,131.51	.00	18,860.000
29JUL02 BUY LOT 247		324,782.40	214,131.51 S	.00 S	18,860.000
29JUL02 BUY LOT 247		323,060.33	220,113.46 S	.00 S	18,760.000
			04NOV02 07NOV02	1.000000	29JUL02 TO 29JUL02
806	543,173.79	323,060.33	220,113.46	.00	18,760.000
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
374276103 TOTAL					
	1,082,087.70	647,842.73	434,244.97	.00	434,244.97
437076102 HOME DEPOT INC		COM	24SEP02 27SEP02	1.000000	04APR02 TO 26JUN02
108	1,177,929.46	1,651,760.90	-473,831.44	.00	40,615.000
21JUN02 BUY LOT 004		102,382.61	-20,306.03 S	.00 S	2,830.000
24JUN02 BUY LOT 024		164,464.52	-30,763.80 S	.00 S	4,610.000
26JUN02 BUY LOT 060		141,527.16	-27,548.02 S	.00 S	3,930.000
01MAY02 BUY LOT 129		373,264.29	-141,970.74 S	.00 S	7,075.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
APR02 BUY LOT	652		293,284.20	-116,225.00 S	.00 S	6.105.000
18JUN02 BUY LOT	853		533,027.95	-123,950.15 S	.00 S	14.105.000
20JUN02 BUY LOT	895		38,882.81	-8,140.34 S	.00 S	1.060.000
	780			06JUN03 11JUN03	1.000000	02JAN03 TO 02JAN03
		598,023.99	449,325.24	148,698.75	.00	18.200.000
02JAN03 BUY LOT	462		449,325.24	148,698.75 S	.00 S	18.200.000
437076102 TOTAL						
		1,775,953.45	2,101,086.14	-325,132.69	.00	-325,132.69
438516106 HONEYWELL INTL INC		COM		23SEP02 26SEP02	1.000000	19APR02 TO 13AUG02
	061					25.595.000
		594,758.67	854,867.48	-260,108.81	.00	
13AUG02 BUY LOT	344		465,765.38	-111,861.31 S	.00 S	15.230.000
19APR02 BUY LOT	845		389,102.10	-148,247.50 S	.00 S	10.365.000
441815107 HOUSEHOLD INTL INC		COM		17SEP02 20SEP02	1.000000	24JUL02 TO 30JUL02
	761					18.870.000
		557,110.51	728,313.21	-171,202.70	.00	
24JUL02 BUY LOT	225		305,700.55	-73,644.98 S	.00 S	7.860.000
30JUL02 BUY LOT	254		442,432.45	-117,377.51 S	.00 S	11.010.000
	298			04OCT02 09OCT02	1.000000	30JUL02 TO 29AUG02
		689,953.89	1,017,592.88	-327,638.99	.00	26.365.000
30JUL02 BUY LOT	254		45,006.75	-15,697.12 S	.00 S	1.120.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
31JUL02 BUY LOT	267		162,609.06	-61,595.52 S	.00 S	3.860.000
07AUG02 BUY LOT	318		153,871.48	-48,147.46 S	.00 S	4.040.000
08AUG02 BUY LOT	327		235,059.14	-80,267.66 S	.00 S	5.915.000
14AUG02 BUY LOT	347		238,081.81	-55,812.56 S	.00 S	6.965.000
29AUG02 BUY LOT	616		163,144.85	-46,298.88 S	.00 S	4.465.000
441815107 TOTAL						
		1,247,064.40	1,745,906.09	-498,841.69	.00	-498,841.69
448924100 VALEANT PHARMACEUTICALS		COM		19NOV02 22NOV02	1.000000	07NOV02 TO 07NOV02
	151					30.875.000
		311,334.09	344,963.80	-33,629.71	.00	
07NOV02 BUY LOT	030		365,760.69	-54,426.60 S	.00 S	30.875.000
	169			20NOV02 25NOV02	1.000000	07NOV02 TO 11NOV02
		428,849.71	470,770.84	-41,921.13	.00	42.135.000
07NOV02 BUY LOT	030		34,532.55	-4,863.70 S	.00 S	2.915.000
08NOV02 BUY LOT	051		63,888.74	-3,838.58 S	.00 S	5.900.000
11NOV02 BUY LOT	071		351,552.66	-12,421.96 S	.00 S	33.320.000
448924100 TOTAL						
		740,183.80	815,734.64	-75,550.84	.00	-75,550.84
457750107 INSTINET GROUP INC		COM		18JUL02 23JUL02	1.000000	16MAY02 TO 16MAY02
	161					36.765.000
		231,759.53	291,333.22	-59,573.69	.00	
16MAY02 BUY LOT	319		291,333.22	-59,573.69 S	.00 S	36.765.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
45840Q101 INTERACTIVE CORP COM					18JUN03 23JUN03	1.000000	17DEC01 TO 19DEC01
	112	532.504.84	340.673.70	191.831.14		.00	13.955.000
17DEC01 BUY LOT	686		289.235.34	156.458.43 L		.00 L	11.680.000
18DEC01 BUY LOT	699		3.623.55	1.909.46 L		.00 L	145.000
18DEC01 BUY LOT	704		42.114.54	19.320.99 L		.00 L	1.610.000
19DEC01 BUY LOT	715		13.886.91	5.955.62 L		.00 L	520.000
					25JUN03 30JUN03	1.000000	19DEC01 TO 04JAN02
	214	275.087.47	186.510.00	88.577.47		.00	7.640.000
19DEC01 BUY LOT	715		61.556.41	21.437.91 L		.00 L	2.305.000
20DEC01 BUY LOT	729		52.215.64	18.896.63 L		.00 L	1.975.000
21DEC01 BUY LOT	740		43.000.30	16.229.92 L		.00 L	1.645.000
03JAN02 BUY LOT	792		33.864.25	11.143.52 L		.00 L	1.250.000
04JAN02 BUY LOT	813		12.564.11	4.178.78 L		.00 L	465.000
45840Q101 TOTAL		807.592.31	527.183.70	280.408.61		.00	280.408.61
459200101 INTERNATIONAL BUSINESS MACHS COM					25JUN03 30JUN03	1.000000	13MAR03 TO 13MAR03
	233	542.629.66	504.278.79	38.350.87		.00	6.485.000
13MAR03 BUY LOT	606		504.278.79	38.350.87 S		.00 S	6.485.000
459902102 INTERNATIONAL GAME TECHNOLOGY COM					28MAR03 02APR03	1.000000	08JAN03 TO 08JAN03
	739						490.000

STATE STREET.

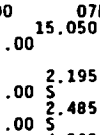
ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
		40.545.44	36.920.05	3.625.39		.00	
08JAN03 BUY LOT	529		36.492.85	4.052.59 S		.00 S	490.000
08JAN03 BUY LOT	529		27.183.45	2.930.85 S		.00 S	365.000
					28MAR03 02APR03	1.000000	08JAN03 TO 08JAN03
	740	30.114.30	27.501.67	2.612.63		.00	365.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
					31MAR03 03APR03	1.000000	08JAN03 TO 09JAN03
	754	65.625.54	60.277.64	5.347.90		.00	800.000
08JAN03 BUY LOT	529		28.300.57	2.871.56 S		.00 S	380.000
09JAN03 BUY LOT	544		31.142.54	3.310.87 S		.00 S	420.000
					01APR03 04APR03	1.000000	09JAN03 TO 09JAN03
	773	29.583.87	27.501.67	2.082.20		.00	365.000
09JAN03 BUY LOT	544		27.064.35	2.519.52 S		.00 S	365.000
					02APR03 07APR03	1.000000	09JAN03 TO 09JAN03
	800	41.543.57	38.426.99	3.116.58		.00	510.000
09JAN03 BUY LOT	544		37.815.94	3.727.63 S		.00 S	510.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
902102 TOTAL					
	207,412.72	190,628.02	16,784.70	.00	16,784.70
46625H100 J P MORGAN CHASE + CO		COM	13SEP02 18SEP02	1.000000	22AUG02 TO 22AUG02
723					9,175.000
	201,869.60	243,196.22	-41,326.62	.00	
22AUG02 BUY LOT 534		243,196.22	-41,326.62 S	.00 S	9,175.000
			16SEP02 19SEP02	1.000000	22AUG02 TO 22AUG02
734					1,205.000
	25,840.08	31,940.21	-6,100.13	.00	
22AUG02 BUY LOT 534		31,940.21	-6,100.13 S	.00 S	1,205.000
22AUG02 BUY LOT 534		81,639.71	-15,402.61 S	.00 S	3,080.000
			16SEP02 19SEP02	1.000000	22AUG02 TO 22AUG02
735					3,080.000
	66,237.10	81,639.71	-15,402.61	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			17SEP02 20SEP02	1.000000	22AUG02 TO 22AUG02
758					1,845.000
	39,881.42	48,904.31	-9,022.89	.00	
22AUG02 BUY LOT 534		48,904.31	-9,022.89 S	.00 S	1,845.000
			18SEP02 23SEP02	1.000000	22AUG02 TO 22AUG02
778					3,685.000
	70,920.48	97,676.09	-26,755.61	.00	
22AUG02 BUY LOT 534		97,676.09	-26,755.61 S	.00 S	3,685.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
46625H100 TOTAL					
	404,748.68	503,356.54	-98,607.86	.00	-98,607.86
480074103 JONES APPAREL GROUP INC		COM	10MAR03 13MAR03	1.000000	17SEP02 TO 23SEP02
488					22,380.000
	599,293.71	815,388.15	-216,094.44	.00	
23SEP02 BUY LOT 059		346,852.48	-81,347.69 S	.00 S	9,915.000
17SEP02 BUY LOT 748		468,535.67	-134,746.75 S	.00 S	12,465.000
489170100 KENNAMETAL INC		COM	18SEP02 23SEP02	1.000000	04MAR02 TO 22MAR02
777					30,550.000
	968,262.23	1,219,601.99	-251,339.76	.00	
04MAR02 BUY LOT 386		24,738.84	-4,612.93 S	.00 S	635.000
04MAR02 BUY LOT 391		81,795.30	-16,980.37 S	.00 S	2,045.000
05MAR02 BUY LOT 404		381,244.79	-79,356.16 S	.00 S	9,525.000
12MAR02 BUY LOT 447		291,860.40	-68,098.33 S	.00 S	7,060.000
22MAR02 BUY LOT 571		439,962.66	-82,291.97 S	.00 S	11,285.000
50540R409 LABORATORY CORP AMER HLDGS		COM NEW	29MAY03 03JUN03	1.000000	07NOV02 TO 15JAN03
683					15,050.000
	485,583.55	374,435.87	111,147.68	.00	
07NOV02 BUY LOT 026		55,007.80	15,813.19 S	.00 S	2,195.000
0NOV02 BUY LOT 036		61,135.98	19,041.77 S	.00 S	2,485.000
31DEC02 BUY LOT 456		104,078.35	43,209.95 S	.00 S	4,565.000
08JAN03 BUY LOT 523		24,276.48	7,020.27 S	.00 S	970.000
10JAN03 BUY LOT 560		25,548.07	5,103.38 S	.00 S	950.000


STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
13JAN03 BUY LOT 581		13,106.45	2,541.92 S	.00 S	485.000
14JAN03 BUY LOT 619		31,907.67	6,325.98 S	.00 S	1,185.000
15JAN03 BUY LOT 645		59,375.07	12,091.22 S	.00 S	2,215.000
518439104 LAUDER ESTEE COS INC		CL A	08AUG02 / 13AUG02	1.000000	17OCT00 TO 13DEC01
326	693,853.69	863,474.39	-169,620.70	.00	24,925.000
18OCT00 BUY LOT 011		102,474.20	-21,327.42 L	00 L	2,915.000
19OCT00 BUY LOT 026		69,514.50	-16,205.38 L	.00 L	1,915.000
19OCT00 BUY LOT 027		137,597.49	-28,473.86 L	.00 L	3,920.000
19NOV01 BUY LOT 393		323,179.07	-54,824.02 S	.00 S	9,640.000
13DEC01 BUY LOT 638		2,778.85	-412.65 S	.00 S	85.000
17OCT00 BUY LOT 846		16,235.61	-3,430.29 L	.00 L	460.000
20APR01 BUY LOT 868		228,059.67	-61,312.08 L	.00 L	5,990.000
			19SEP02 / 24SEP02	1.000000	13DEC01 TO 26JUN02
817	739,103.67	863,474.39	-124,370.72	.00	24,925.000
26JUN02 BUY LOT 049		424,694.48	-58,330.35 S	.00 S	12,355.000
13DEC01 BUY LOT 638		173,269.72	-16,108.26 S	.00 S	5,300.000
14DEC01 BUY LOT 666		234,457.50	-18,879.42 S	.00 S	7,270.000
518439104 TOTAL					
	1,432,957.36	1,726,948.78	-293,991.42	.00	-293,991.42
530718105 LIBERTY MEDIA CORP		COM SER A	18DEC02 / 23DEC02	1.000000	05NOV01 TO 30APR02
409					109,140.000

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ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT / SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	994,053.14	1,054,362.51	-60,309.37	.00	
30APR02 BUY LOT 096		293,889.13	-41,777.50 S	.00 S	27,675.000
05NOV01 BUY LOT 261		938,653.63	-196,712.12 L	.00 L	81,445.000
			21JAN03 / 24JAN03	1.000000	30APR02 TO 15OCT02
708	947,174.95	904,160.30	43,014.65	.00	93,575.000
30APR02 BUY LOT 096		354,206.75	-16,584.30 S	.00 S	33,355.000
19AUG02 BUY LOT 404		421,876.05	63,933.85 S	.00 S	47,995.000
15OCT02 BUY LOT 516		94,254.75	29,487.85 S	.00 S	12,225.000
			30JAN03 / 04FEB03	1.000000	15OCT02 TO 15OCT02
043	182,996.06	179,334.39	3,661.67	.00	18,560.000
15OCT02 BUY LOT 516		143,097.60	39,898.46 S	.00 S	18,560.000
530718105 TOTAL					
	2,124,224.15	2,137,857.20	-13,633.05	.00	-13,633.05
552953101 MGM MIRAGEINC		COM	27MAR03 / 01APR03	1.000000	19FEB03 TO 19FEB03
719	568,293.23	491,716.69	76,576.54	.00	19,120.000
19FEB03 BUY LOT 236		491,716.69	76,576.54 S	.00 S	19,120.000
571748102 MARSH + MCLENNAN COS INC		COM	19SEP02 / 24SEP02	1.000000	03JAN02 TO 03JAN02
814	349,242.76	416,337.24	-67,094.48	.00	7,990.000
03JAN02 BUY LOT 791		417,147.11	-67,904.35 S	.00 S	7,990.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
030	640,783.58	786,298.99	20SEP02 25SEP02 -145,515.41	1.000000 .00	03JAN02 TO 24JAN02 15,090.000
24JAN02 BUY LOT 121		217,871.64	-38,673.06 S	.00 S	4,220.000
03JAN02 BUY LOT 791		80,401.32	-15,006.57 S	.00 S	1,540.000
04JAN02 BUY LOT 816		490,923.14	-94,732.89 S	.00 S	9,330.000
072	106,121.13	130,528.76	23SEP02 26SEP02 -24,407.63	1.000000 .00	24JAN02 TO 24JAN02 2,505.000
24JAN02 BUY LOT 121		129,329.02	-23,207.89 S	.00 S	2,505.000
103	90,338.87	111,509.60	24SEP02 27SEP02 -21,170.73	1.000000 .00	24JAN02 TO 24JAN02 2,140.000
24JAN02 BUY LOT 121		110,484.67	-20,145.80 S	.00 S	2,140.000
144	130,138.65	161,272.05	25SEP02 30SEP02 -31,133.40	1.000000 .00	24JAN02 TO 24JAN02 3,095.000
24JAN02 BUY LOT 121		159,789.74	-29,651.09 S	.00 S	3,095.000
571748102 TOTAL	1,316,624.99	1,605,946.64	-289,321.65	.00	-289,321.65
580135101 MCDONALDS CORP		COM	21AUG02 26AUG02	1.000000	23APR02 TO 01MAY02
431	1,628,512.04	1,900,795.19	-272,283.15	.00	55,405.000
23APR02 BUY LOT 018					790.000

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(CONTINUED)		USD - US DOLLAR			
01MAY02 BUY LOT 120		973,652.09 927,143.10	-146,234.27 S -126,048.88 S	.00 S .00 S	32,715.000
580645109 MCGRAW HILL COS INC		COM	13AUG02 16AUG02	1.000000	03OCT01 TO 11OCT01
343	842,212.04	776,643.96	65,568.08	.00	13,670.000
11OCT01 BUY LOT 006		98,985.22	22,695.01 S	.00 S	1,975.000
11OCT01 BUY LOT 015		51,827.92	12,554.79 S	.00 S	1,045.000
03OCT01 BUY LOT 706		88,145.07	21,521.16 S	.00 S	1,780.000
09OCT01 BUY LOT 794		445,539.21	100,943.66 S	.00 S	8,870.000
123	75,338.41	67,608.36	14NOV02 19NOV02 7,730.05	1.000000 .00	11OCT01 TO 11OCT01 1,190.000
11OCT01 BUY LOT 015		59,019.36	16,319.05 L	.00 L	1,190.000
133	86,222.56	78,402.97	15NOV02 20NOV02 7,819.59	1.000000 .00	11OCT01 TO 11OCT01 1,380.000
11OCT01 BUY LOT 015		68,442.62	17,779.94 L	.00 L	1,380.000
014	870,307.06	771,456.04	11JUN03 12JUN03 98,851.02	1.000000 .00	11OCT01 TO 07JUN02 13,595.000
10CT01 BUY LOT 015		68,690.60	19,972.53 L	.00 L	1,385.000
01MAY02 BUY LOT 128		22,097.99	307.86 L	.00 L	350.000
02MAY02 BUY LOT 145		8,286.27	35.90 L	.00 L	130.000
03MAY02 BUY LOT 160					1,195.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		75,624.98	874.98 L	.00 L	
06MAY02 BUY LOT 173					795.000
		50,108.77	784.51 L	.00 L	
07MAY02 BUY LOT 190					520.000
		32,722.72	565.96 L	.00 L	
07JUN02 BUY LOT 714					3,420.000
		208,487.65	10,449.47 L	.00 L	
16APR02 BUY LOT 791					5,800.000
		381,383.06	-10,086.19 L	.00 L	
580645109 TOTAL					
	1,874,080.07	1,694,111.33	179,968.74	.00	179,968.74
58155Q103 MCKESSON CORP		COM	04FEB03 07FEB03	1.000000	06MAR02 TO 06MAR02
109					6,405.000
	173,613.17	198,577.90	-24,964.73	.00	
06MAR02 BUY LOT 408					6,405.000
		200,835.18	-27,222.01 S	.00 S	
			05FEB03 10FEB03	1.000000	06MAR02 TO 06MAR02
129					4,080.000
	110,744.18	126,494.58	-15,750.40	.00	
06MAR02 BUY LOT 408					4,080.000
		127,932.48	-17,188.30 S	.00 S	
			06FEB03 11FEB03	1.000000	06MAR02 TO 12MAR02
142					4,700.000
	125,233.36	145,716.80	-20,483.44	.00	
06MAR02 BUY LOT 408					2,095.000
		65,690.82	-9,868.72 S	.00 S	
12MAR02 BUY LOT 448					2,605.000
		89,228.02	-19,816.76 S	.00 S	
			07FEB03 12FEB03	1.000000	12MAR02 TO 12MAR02
162					4,005.000
	106,775.69	124,169.32	-17,393.63	.00	
12MAR02 BUY LOT 448					4,005.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
		137,181.66	-30,405.97 S	.00 S	
12MAR02 BUY LOT 448					1,630.000
		55,831.74	-12,295.75 S	.00 S	
13MAR02 BUY LOT 454					3,605.000
		127,626.37	-31,339.73 S	.00 S	
			07FEB03 12FEB03	1.000000	12MAR02 TO 13MAR02
164					5,235.000
	139,822.63	162,303.71	-22,481.08	.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			12FEB03 18FEB03	1.000000	13MAR02 TO 13MAR02
193					1,755.000
	46,250.40	54,411.27	-8,160.87	.00	
13MAR02 BUY LOT 454					1,755.000
		62,131.56	-15,881.16 S	.00 S	
			13FEB03 19FEB03	1.000000	13MAR02 TO 13MAR02
200					730.000
	19,133.81	22,632.61	-3,498.80	.00	
13MAR02 BUY LOT 454					730.000
		25,843.90	-6,710.09 S	.00 S	
			14FEB03 20FEB03	1.000000	13MAR02 TO 24MAY02
208					1,725.000
	42,824.24	53,481.17	-10,656.93	.00	
13MAR02 BUY LOT 454					1,710.000
		60,538.45	-18,086.59 S	.00 S	
24MAY02 BUY LOT 455					15.000
		548.03	-175.65 S	.00 S	
			18FEB03 21FEB03	1.000000	24MAY02 TO 28MAY02
217					1,585.000
	42,529.97	49,140.67	-6,610.70	.00	
24MAY02 BUY LOT 455					1,045.000
		38,179.28	-10,139.02 S	.00 S	

STATE STREET.

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(CONTINUED)			USD - US DOLLAR			
08MAY02 BUY LOT	482		19,696.72	-5,207.01 S	.00 S	540.000
	238	42,739.82	49,140.67	19FEB03 24FEB03 -6,400.85	1.000000 .00	28MAY02 TO 28MAY02 1,585.000
28MAY02 BUY LOT	482		57,813.51	-15,073.69 S	.00 S	1,585.000
	245	51,222.45	58,906.79	20FEB03 25FEB03 -7,684.34	1.000000 .00	28MAY02 TO 28MAY02 1,900.000
28MAY02 BUY LOT	482		69,303.26	-18,080.81 S	.00 S	1,900.000
	256	32,120.94	36,739.24	21FEB03 26FEB03 -4,618.30	1.000000 .00	28MAY02 TO 28MAY02 1,185.000
28MAY02 BUY LOT	482		43,223.35	-11,102.41 S	.00 S	1,185.000
	326	1,126,796.59	1,298,119.66	28FEB03 03MAR03 -171,323.07	1.000000 .00	28MAY02 TO 05DEC02 41,870.000
01OCT02 BUY LOT	239		361,537.13	-13,298.59 S	.00 S	12,940.000
02OCT02 BUY LOT	266		331,385.94	-10,731.98 S	.00 S	11,915.000
05DEC02 BUY LOT	314		197,420.27	1,861.53 S	.00 S	7,405.000
28MAY02 BUY LOT	482		155,567.58	-40,788.80 S	.00 S	4,265.000
18OCT02 BUY LOT	650		152,319.14	-8,475.63 S	.00 S	5,345.000

STATE STREET.

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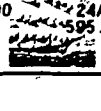
(CONTINUED)			USD - US DOLLAR			
58155Q103 TOTAL		2,059,807.25	2,379,834.39	-320,027.14	.00	-320,027.14
585055106 MEDTRONIC INC			COM	07OCT02 10OCT02	1.000000	31JUL00 TO 01AUG01
	343	840,142.35	890,878.13	-50,735.78	.00	19,410.000
01AUG01 BUY LOT	030		193,052.81	-11,043.60 L	.00 L	4,205.000
31JUL00 BUY LOT	057		162,549.48	-20,577.98 L	.00 L	3,280.000
07AUG00 BUY LOT	135		200,939.48	-45,549.94 L	.00 L	3,590.000
12JUL01 BUY LOT	738		387,561.66	-26,789.56 L	.00 L	8,335.000
58551A108 MELLON FINL CORP			COM	13AUG02 16AUG02	1.000000	17DEC01 TO 17DEC01
	337	339,842.65	477,367.80	-137,525.15	.00	12,490.000
17DEC01 BUY LOT	682		477,367.80	-137,525.15 S	.00 S	12,490.000
592688105 METTLER TOLEDO INTL INC			COM	08NOV02 14NOV02	1.000000	24AUG01 TO 24AUG01
	058	163,512.95	191,919.65	-28,406.70	.00	4,815.000
24AUG01 BUY LOT	225		225,185.51	-61,672.56 L	.00 L	4,815.000
	756	34,889.44	46,833.98	31MAR03 03APR03 -11,944.54	1.000000 .00	24AUG01 TO 24AUG01 1,175.000
24AUG01 BUY LOT	225		54,951.81	-20,062.37 L	.00 L	1,175.000
	771			01APR03 04APR03	1.000000	24AUG01 TO 24AUG01



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		17.586.72	23.715.93	-6.129.21	.00	
	24AUG01 BUY LOT 225		27.826.66	-10.239.94 L	.00 L	595.000
				02APR03 07APR03	1.000000	24AUG01 TO 24AUG01
	797	72.434.28	94.863.71	-22.429.43	.00	2.380.000
	24AUG01 BUY LOT 225		111.306.66	-38.872.38 L	.00 L	2.380.000
				03APR03 08APR03	1.000000	24AUG01 TO 06MAR02
	015	35.309.68	45.638.22	-10.328.54	.00	1.145.000
	24AUG01 BUY LOT 225		1.636.86	-557.52 L	.00 L	35.000
	06MAR02 BUY LOT 420		50.493.46	-16.263.12 L	.00 L	1.110.000
				04APR03 09APR03	1.000000	06MAR02 TO 06MAR02
	040	11.251.54	14.548.43	-3.296.89	.00	365.000
	06MAR02 BUY LOT 420		16.603.70	-5.352.16 L	.00 L	365.000
				07APR03 10APR03	1.000000	06MAR02 TO 06MAR02
	045	33.541.63	43.246.69	-9.705.06	.00	1.085.000
	06MAR02 BUY LOT 420		49.356.22	-15.814.59 L	.00 L	1.085.000
592688105	TOTAL	368.526.24	460.766.61	-92.240.37	.00	-92.240.37
594918104	MICROSOFT CORP	COM		23JUL02 26JUL02	1.000000	01AUG01 TO 06MAY02
	211					17.625.00

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		USD - US DOLLAR			
		1.686.700.51	2.025.034.54	-338.334.03	.00	
	01AUG01 BUY LOT 016		388.812.95	-125.665.26 S	.00 S	5.870.000
	06MAY02 BUY LOT 175		1.017.817.64	-107.783.87 S	.00 S	20.300.000
	11FEB02 BUY LOT 222		283.359.71	-71.989.80 S	.00 S	4.715.000
	27SEP01 BUY LOT 661		337.603.23	-35.454.09 S	.00 S	6.740.000
650111107	NEW YORK TIMES CO	CL A		06JUN03 11JUN03	1.000000	29APR02 TO 29APR02
	778	167.112.17	170.186.13	-3.073.96	.00	3.615.000
	29APR02 BUY LOT 082		169.086.56	-1.974.39 L	.00 L	3.615.000
				18JUN03 23JUN03	1.000000	29APR02 TO 30APR02
	121	156.345.59	162.653.68	-6.308.09	.00	3.455.000
	29APR02 BUY LOT 082		5.145.10	-167.38 L	.00 L	110.000
	29APR02 BUY LOT 088		35.005.50	-840.26 L	.00 L	755.000
	30APR02 BUY LOT 105		120.376.99	-3.174.36 L	.00 L	2.590.000
				19JUN03 24JUN03	1.000000	30APR02 TO 10MAY02
	145	156.668.27	162.653.68	-5.985.41	.00	3.455.000
	30APR02 BUY LOT 105		11.154.62	-271.73 L	.00 L	240.000
	01MAY02 BUY LOT 127		12.830.80	-587.55 L	.00 L	270.000
	06MAY02 BUY LOT 172		28.046.77	-1.293.00 L	.00 L	590.000
	07MAY02 BUY LOT 188		49.641.37	-2.255.45 L	.00 L	1.045.000
	10MAY02 BUY LOT 246		62.088.24	-2.685.80 L	.00 L	1.810.000

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(CONTINUED)		USD - US DOLLAR			
			20JUN03	25JUN03	1.000000	10MAY02 TO 16JUL02
158	236,217.53	244,098.22	-7,880.69	.00	5,185.000
11JUL02 BUY LOT 128		17,663.50	-807.09 S	.00 S	370.000
15JUL02 BUY LOT 137		193,059.23	-7,638.72 S	.00 S	4,070.000
16JUL02 BUY LOT 141		4,887.25	-103.67 S	.00 S	105.000
10MAY02 BUY LOT 246		2,132.80	-82.70 L	.00 L	45.000
13MAY02 BUY LOT 268		1,892.32	-70.01 L	.00 L	40.000
12JUN02 BUY LOT 772		19,090.84	-867.69 L	.00 L	400.000
13JUN02 BUY LOT 785		7,397.72	-336.25 L	.00 L	155.000
			23JUN03	26JUN03	1.000000	16JUL02 TO 16JUL02
178	197,005.33	203,611.34	-6,606.01	.00	4,325.000
16JUL02 BUY LOT 141		81,919.55	-1,750.91 S	.00 S	1,760.000
16JUL02 BUY LOT 142		121,783.89	-4,947.20 S	.00 S	2,565.000
650111107 TOTAL	913,348.89	943,203.05	-29,854.16	.00	-29,854.16
654106103 NIKE INC		CL B	02APR03	07APR03	1.000000	12JUN02 TO 12JUN02
798	401,987.36	344,960.88	57,026.48	.00	7,685.000
12JUN02 BUY LOT 766		386,674.62	15,312.74 S	.00 S	7,685.000
			03APR03	08APR03	1.000000	12JUN02 TO 17JUN02
014					400.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	73,295.94	62,842.58	10,453.36	.00	
12JUN02 BUY LOT 766		66,919.61	2,711.53 S	.00 S	1,330.000
17JUN02 BUY LOT 829		3,593.71	71.09 S	.00 S	70.000
			04APR03	09APR03	1.000000	17JUN02 TO 17JUN02
041	22,395.72	19,301.65	3,094.07	.00	430.000
17JUN02 BUY LOT 829		22,075.64	320.08 S	.00 S	430.000
			07APR03	10APR03	1.000000	17JUN02 TO 13AUG02
055	60,623.80	51,845.13	8,778.67	.00	1,155.000
13AUG02 BUY LOT 338		12,047.97	2,386.27 S	.00 S	275.000
17JUN02 BUY LOT 829		45,178.06	1,011.50 S	.00 S	880.000
			08APR03	11APR03	1.000000	13AUG02 TO 13AUG02
067	15,587.44	13,466.27	2,121.17	.00	300.000
13AUG02 BUY LOT 338		13,143.24	2,444.20 S	.00 S	300.000
			09APR03	14APR03	1.000000	13AUG02 TO 13AUG02
077	186,738.53	159,799.70	26,938.83	.00	3,560.000
13AUG02 BUY LOT 338		155,966.44	30,772.09 S	.00 S	3,560.000
			12MAY03	15MAY03	1.000000	13AUG02 TO 040CT02
453	101,347.93	84,388.61	16,959.32	.00	1,380.000
040CT02 BUY LOT 327					835.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR				
			63,584.15	19,165.36 S		.00 S	
13AUG02	BUY LOT 338		15,114.73	3,483.69 S		.00 S	345.000
					13MAY03 16MAY03	1.000000	040CT02 TO 040CT02
	483	66,040.17	54,538.38	11,501.79		.00	1,215.000
040CT02	BUY LOT 327		50,328.82	15,711.35 S		.00 S	1,215.000
					15MAY03 20MAY03	1.000000	040CT02 TO 040CT02
	541	30,152.62	25,137.03	5,015.59		.00	560.000
040CT02	BUY LOT 327		23,196.83	6,955.79 S		.00 S	560.000
					16MAY03 21MAY03	1.000000	040CT02 TO 040CT02
	574	11,352.52	9,426.39	1,926.13		.00	210.000
040CT02	BUY LOT 327		8,698.81	2,653.71 S		.00 S	210.000
					20MAY03 23MAY03	1.000000	040CT02 TO 040CT02
	605	59,987.75	51,396.25	8,591.50		.00	1,145.000
040CT02	BUY LOT 327		47,429.22	12,558.53 S		.00 S	1,145.000
					21MAY03 27MAY03	1.000000	040CT02 TO 040CT02
	623	99,367.95	85,510.80	13,857.15		.00	1,905.000
040CT02	BUY LOT 327		78,910.63	20,457.32 S		.00 S	1,905.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR				
					22MAY03 28MAY03	1.000000	040CT02 TO 100CT02
	638	136,526.25	117,605.40	18,920.85		.00	2,620.000
040CT02	BUY LOT 327		19,882.99	5,129.45 S		.00 S	480.000
100CT02	BUY LOT 460		83,787.85	27,725.96 S		00 S	2 140.000
					23MAY03 29MAY03	1.000000	100CT02 TO 100CT02
	650	43,598.31	37,481.11	6,117.20		.00	835.000
100CT02	BUY LOT 460		32,692.92	10,905.39 S		.00 S	835.000
					27MAY03 30MAY03	1.000000	100CT02 TO 100CT02
	654	105,828.78	90,223.99	15,604.79		.00	2,010.000
100CT02	BUY LOT 460		78,697.93	27,130.85 S		.00 S	2,010.000
654106103 TOTAL		1,414,831.07	1,207,924.17	206,906.90		.00	206,906.90
671040103	OSI PHARMACEUTICALS INC COM				040CT02 09OCT02	1.000000	21AUG01 TO 25SEP01
	299	138,025.78	367,487.00	-229,461.22		.00	8,630.000
21AUG01	BUY LOT 180		23,258.44	-13,582.24 L		.00 L	605.000
21AUG01	BUY LOT 181		3,041.60	-1,762.10 L		.00 L	80.000
22AUG01	BUY LOT 197		33,595.04	-19,440.60 L		.00 L	885.000
04SEP01	BUY LOT 302		5,000.00	-3,000.79 L		00 L	125.000
05SEP01	BUY LOT 311		15,000.00	-9,002.36 L		.00 L	875.000

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(CONTINUED)		USD - US DOLLAR				
EP01 BUY LOT 325		47,260.88	-28,308.33 L		.00 L	1,185.000
/SEP01 BUY LOT 333		14,861.25	-8,863.61 L		.00 L	375.000
19SEP01 BUY LOT 513		40,047.67	-21,095.12 L		.00 L	1,185.000
20SEP01 BUY LOT 545		36,872.86	-19,199.80 L		.00 L	1,105.000
21SEP01 BUY LOT 578		28,945.79	-14,951.29 L		.00 L	875.000
24SEP01 BUY LOT 600		40,621.34	-21,188.97 L		.00 L	1,215.000
25SEP01 BUY LOT 624		20,719.22	-10,803.10 L		.00 L	620.000
67481E106 OCEAN ENERGY INC NEW		COM	13AUG02	16AUG02	1.000000	15FEB02 TO 15FEB02
335	834,526.86	657,693.22	176,833.64		.00	39,765.000
15FEB02 BUY LOT 303		657,693.22	176,833.64 S		.00 S	39,765.000
717081103 PFIZER INC		COM	17JUL02	22JUL02	1.000000	07SEP01 TO 07SEP01
153	155,223.56	209,593.79	-54,370.23		.00	5,425.000
07SEP01 BUY LOT 358		201,701.50	-46,477.94 S		.00 S	5,425.000
			23JUL02	26JUL02	1.000000	07SEP01 TO 30APR02
206	1,294,046.63	1,885,957.75	-591,911.12		.00	48,815.000
30APR02 BUY LOT 098		42,950.70	-11,934.94 S		.00 S	1,170.000
07SEP01 BUY LOT 358		267,510.10	-76,776.40 S		.00 S	7,195.000
18SEP01 BUY LOT 485		755,584.50	-227,786.31 S		.00 S	19,910.000
01OCT01 BUY LOT 685		839,882.65	-295,383.67 S		.00 S	20,540.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
			30JUN03	01JUL03	1.000000	15OCT02 TO 09MAY03
262	3,222,031.32	2,964,020.52	258,010.80		.00	93,505.000
25APR03 BUY LOT 278		1,038,785.84	105,749.43 S		.00 S	33,215.000
04DEC02 BUY LOT 310		841,630.93	96,498.61 S		.00 S	27,225.000
09MAY03 BUY LOT 434		182,526.36	11,129.76 S		.00 S	5,620.000
10MAR03 BUY LOT 489		132,339.20	22,034.37 S		.00 S	4,480.000
15OCT02 BUY LOT 514		728,165.03	63,171.79 S		.00 S	22,965.000
717081103 TOTAL	4,671,301.51	5,059,572.06	-388,270.55		.00	-388,270.55
74005P104 PRAXAIR INC		COM	25SEP02	30SEP02	1.000000	17JUN02 TO 17JUN02
154	152,100.50	167,110.71	-15,010.21		.00	3,030.000
17JUN02 BUY LOT 830		164,809.27	-12,708.77 S		.00 S	3,030.000
			26SEP02	01OCT02	1.000000	17JUN02 TO 19JUN02
186	250,457.76	269,693.52	-19,235.76		.00	4,890.000
17JUN02 BUY LOT 830		30,187.84	-1,761.65 S		.00 S	555.000
18JUN02 BUY LOT 849		230,130.12	-18,342.22 S		.00 S	4,135.000
JUN02 BUY LOT 862		11,234.06	-990.39 S		.00 S	200.000
			27SEP02	02OCT02	1.000000	19JUN02 TO 19JUN02
201	23,109.55	23,991.14	-881.59		.00	435.000
19JUN02 BUY LOT 862						435.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
			24,434.08	-1,324.53 S	.00 S	
74005P104 TOTAL						
		425,667.81	460,795.37	-35,127.56	.00	-35,127.56
747525103	QUALCOMM INC		COM	31DEC02 06JAN03	1.000000	17OCT02 TO 17OCT02
	450	375,210.57	373,792.32	1,418.25	.00	10.450.000
17OCT02	BUY LOT 601		373,792.32	1,418.25 S	.00 S	10.450.000
755111507	RAYTHEON CO		COM NEW	06DEC02 11DEC02	1.000000	16OCT01 TO 16OCT01
	344	57,650.70	67,436.42	-9,785.72	.00	2.045.000
16OCT01	BUY LOT 036		70,736.55	-13,085.85 L	.00 L	2.045.000
				09DEC02 12DEC02	1.000000	16OCT01 TO 16OCT01
	352	23,956.52	28,029.81	-4,073.29	.00	850.000
16OCT01	BUY LOT 036		29,401.50	-5,444.98 L	.00 L	850.000
				10DEC02 13DEC02	1.000000	16OCT01 TO 16OCT01
	365	37,316.33	43,363.76	-6,047.43	.00	1.315.000
16OCT01	BUY LOT 036		45,485.85	-8,169.52 L	.00 L	1.315.000
				16DEC02 19DEC02	1.000000	16OCT01 TO 30OCT01
	402	546,096.32	635,617.14	-89,520.82	.00	19.275.000
16OCT01	BUY LOT 036		631,786.35	-114,305.19 L	.00 L	19.265.000
30OCT01	BUY LOT 194					7.010.000

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	(CONTINUED)		USD - US DOLLAR			
			32,370.50	-3,755.34 L	.00 L	
				23JAN03 28JAN03	1.000000	30OCT01 TO 30OCT01
	748	10,572.36	12,201.21	-1,628.85	.00	370.000
30OCT01	BUY LOT 194		11,858.50	-1,286.14 L	.00 L	370.000
				24JAN03 29JAN03	1.000000	30OCT01 TO 31OCT01
	756	5,161.96	5,770.84	-608.88	.00	175.000
30OCT01	BUY LOT 194		320.50	-25.53 L	.00 L	10.000
31OCT01	BUY LOT 222		5,288.25	-421.26 L	.00 L	165.000
755111507 TOTAL						
		680,754.19	792,419.18	-111,664.99	.00	-111,664.99
857477103	STATE STREET CORPORATION		COM	25JUN03 30JUN03	1.000000	23APR03 TO 23APR03
	210	342,850.93	301,640.01	41,210.92	.00	8.700.000
23APR03	BUY LOT 247		302,157.09	40,693.84 S	.00 S	8.700.000
				30JUN03 01JUL03	1.000000	23APR03 TO 25APR03
	265	1,225,238.99	1,065,794.70	159,444.29	.00	30.740.000
23APR03	BUY LOT 247		48,796.63	7,204.05 S	.00 S	1.405.000
24APR03	BUY LOT 270		465,602.20	70,688.97 S	.00 S	13.455.000
25APR03	BUY LOT 296		550,878.79	82,068.35 S	.00 S	15.880.000

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(CONTINUED)		USD - US DOLLAR			
77103 TOTAL					
	1,568,089.92	1,367,434.71	200,655.21	.00	200,655.21
863667101 STRYKER CORP		COM	10SEP02 13SEP02	1.000000	25JUL02 TO 25JUL02
695	377,267.93	299,158.82	78,109.11	.00	6,465.000
25JUL02 BUY LOT 228		299,158.82	78,109.11 S	.00 S	6,465.000
887317105 TIME WARNER INC NEW		COM	12MAR03 17MAR03	1.000000	29JUL02 TO 29JUL02
563	98,258.18	107,664.51	-9,406.33	.00	9,160.000
29JUL02 BUY LOT 246		103,232.28	-4,974.10 S	.00 S	9,160.000
29JUL02 BUY LOT 246		127,969.72	-9,235.21 S	.00 S	11,355.000
29JUL02 BUY LOT 246		109,994.22	-7,808.16 S	.00 S	9,760.000
567			12MAR03 17MAR03	1.000000	29JUL02 TO 29JUL02
	118,734.51	133,464.02	-14,729.51	.00	11,355.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
569			12MAR03 17MAR03	1.000000	29JUL02 TO 29JUL02
	102,186.06	114,716.77	-12,530.71	.00	9,760.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
597			13MAR03 18MAR03	1.000000	29JUL02 TO 29JUL02
	113,330.92	122,533.02	-9,202.10	.00	10,425.000
29JUL02 BUY LOT 246		117,488.71	-4,157.79 S	.00 S	10,425.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
887317105 TOTAL					
	432,509.67	478,378.32	-45,868.65	.00	-45,868.65
887389104 TIMKEN CO		COM	10DEC02 13DEC02	1.000000	17OCT02 TO 17OCT02
368	560,829.67	527,495.98	33,333.69	.00	29,970.000
17OCT02 BUY LOT 619		527,495.98	33,333.69 S	.00 S	29,970.000
894206109 TRAVELERS PPTY CAS CORP NEW		CL A	05SEP02 06SEP02	1.000000	21AUG02 TO 21AUG02
684	6.62	8.81	-2.19	.00	.425
21AUG02 BUY LOT 491		10.33	-3.71 S	.00 S	.425
701			05SEP02 05SEP02	1.000000	21AUG02 TO 21AUG02
	.00	.02	-.02	.00	.001
21AUG02 BUY LOT 491		.02	-.02 S	.00 S	.001
014			20SEP02 25SEP02	1.000000	21AUG02 TO 21AUG02
	71,083.07	119,147.41	-48,064.34	.00	5,747.000
21AUG02 BUY LOT 491		2,052.36	-1,007.86 S	.00 S	84.447
21AUG02 BUY LOT 492		5,773.46	-2,842.36 S	.00 S	236.977
21AUG02 BUY LOT 493		17,921.19	-8,737.82 S	.00 S	742.467
21AUG02 BUY LOT 494		4,123.42	-2,017.94 S	.00 S	170.226
21AUG02 BUY LOT 495		15,582.11	-7,160.23 S	.00 S	680.901
21AUG02 BUY LOT 496		5,936.85	-820.39 S	.00 S	413.661

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
21AUG02	BUY LOT 497		6,203.30	-2,842.04 S	.00 S	271.755
21AUG02	BUY LOT 498		1,222.78	-549.46 S	.00 S	54.437
21AUG02	BUY LOT 499		552.57	-245.29 S	.00 S	24.843
21AUG02	BUY LOT 500		2,522.44	-844.46 S	.00 S	135.663
21AUG02	BUY LOT 501		3,859.05	-1,347.46 S	.00 S	203.060
21AUG02	BUY LOT 502		9,058.09	-4,173.84 S	.00 S	394.887
21AUG02	BUY LOT 503		11,291.16	-4,125.08 S	.00 S	579.371
21AUG02	BUY LOT 504		13,974.91	-5,753.44 S	.00 S	664.698
21AUG02	BUY LOT 505		3,701.65	-1,379.74 S	.00 S	187.724
21AUG02	BUY LOT 506		3,942.17	-1,489.34 S	.00 S	198.309
21AUG02	BUY LOT 507		8,635.74	66.57 S	.00 S	703.574
894206109	TOTAL	71,089.69	119,156.24	-48,066.55	.00	-48,066.55
894206406	TRAVELERS PPTY CAS CORP NEW CL B			06SEP02 06SEP02	1.000000	21AUG02 TO 21AUG02
	677	6.42	8.92	-2.50	.00	.398
21AUG02	BUY LOT 509		10.45	-4.03 S	.00 S	.398
				06SEP02 06SEP02	1.000000	21AUG02 TO 21AUG02
	702	.00	.02	-.02	.00	.001
21AUG02	BUY LOT 509		.03	-.03 S	.00 S	.001
				19SEP02 24SEP02	1.000000	21AUG02 TO 21AUG02
	803					95.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
		1,183.86	2,128.10	-944.24	.00	
21AUG02	BUY LOT 509		2,494.67	-1,310.81 S	.00 S	95.000
				20SEP02 25SEP02	1.000000	21AUG02 TO 21AUG02
	015	145,331.69	262,383.64	-117,051.95	.00	11,713.000
21AUG02	BUY LOT 509		2,073.96	-1,094.01 S	.00 S	78.979
21AUG02	BUY LOT 510		12,816.79	-6,775.73 S	.00 S	486.879
21AUG02	BUY LOT 511		39,784.11	-20,856.89 S	.00 S	1,525.438
21AUG02	BUY LOT 512		9,153.79	-4,814.35 S	.00 S	349.737
21AUG02	BUY LOT 513		34,591.47	-17,233.72 S	.00 S	1,398.947
21AUG02	BUY LOT 514		13,179.51	-2,634.30 S	.00 S	849.891
21AUG02	BUY LOT 515		13,771.01	-6,843.32 S	.00 S	558.337
21AUG02	BUY LOT 516		2,714.51	-1,326.76 S	.00 S	111.846
21AUG02	BUY LOT 517		1,226.69	-593.40 S	.00 S	51.040
21AUG02	BUY LOT 518		5,599.69	-2,141.36 S	.00 S	278.724
21AUG02	BUY LOT 519		8,566.90	-3,390.42 S	.00 S	417.198
21AUG02	BUY LOT 520		20,108.49	-10,041.87 S	.00 S	811.319
21AUG02	BUY LOT 521		25,065.78	-10,296.27 S	.00 S	1,190.348
21AUG02	BUY LOT 522		31,023.58	-14,078.85 S	.00 S	1,365.660
21AUG02	BUY LOT 523		8,217.48	-3,431.97 S	.00 S	385.688
21AUG02	BUY LOT 524		8,751.40	-3,696.07 S	.00 S	407.434
21AUG02	BUY LOT 525		19,170.85	-1,235.03 S	.00 S	1,445.535

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	(CONTINUED)		USD - US DOLLAR			
206406 TOTAL		146,521.97	264,520.68	-117,998.71	.00	-117,998.71
902124106	TYCO INTL LTD		NEW COM	13MAR03 18MAR03	1.000000	20JUN02 TO 30JUL02
	602	444,493.12	525,315.66	-80,822.54	.00	36,040.000
30JUL02	BUY LOT 253		174,620.22	-4,235.30 S	.00 S	13,815.000
20JUN02	BUY LOT 894		361,347.38	-87,239.18 S	.00 S	22,225.000
91324P102	UNITEDHEALTH GROUP INC		COM	16APR03 22APR03	1.000000	05MAR02 TO 05MAR02
	176	56,460.03	47,887.68	8,572.35	.00	630.000
05MAR02	BUY LOT 402		43,580.19	12,879.84 L	.00 L	630.000
	200	57,437.93	47,507.61	17APR03 23APR03 1.000000 9,930.32	.00	05MAR02 TO 05MAR02 625.000
05MAR02	BUY LOT 402		43,234.31	14,203.62 L	.00 L	625.000
	231	6,861.16	5,700.91	22APR03 25APR03 1.000000 1,160.25	.00	05MAR02 TO 05MAR02 75.000
05MAR02	BUY LOT 402		5,188.12	1,673.04 L	.00 L	75.000
	271	19,662.28	16,342.62	24APR03 29APR03 1.000000 3,319.66	.00	05MAR02 TO 05MAR02 215.000
05MAR02	BUY LOT 402		14,872.60	4,789.68 L	.00	215.000

STATE STREET.

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	(CONTINUED)		USD - US DOLLAR			
	298	19,663.06	16,342.62	25APR03 30APR03 1.000000 3,320.44	.00	05MAR02 TO 05MAR02 215.000
05MAR02	BUY LOT 402		14,872.60	4,790.46 L	.00 L	215.000
91324P102 TOTAL		160,084.46	133,781.44	26,303.02	.00	26,303.02
925524308	VIACOM INC		CL B FORMERLY COM NO	30SEP02 03OCT02	1.000000	03OCT01 TO 11DEC01
	224	365,840.80	390,567.52	-24,726.72	.00	9,095.000
11DEC01	BUY LOT 613		384,375.38	-20,746.92 S	.00 S	9,040.000
03OCT01	BUY LOT 705		1,911.85	300.49 S	.00 S	55.000
	226	148,347.92	158,460.05	01OCT02 04OCT02 1.000000 -10,112.13	.00	11DEC01 TO 08JAN02 3,690.000
11DEC01	BUY LOT 613		76,960.11	-4,193.24 S	.00 S	1,810.000
08JAN02	BUY LOT 859		85,333.20	-9,752.15 S	.00 S	1,880.000
08JAN02	BUY LOT 859		44,936.10	-5,357.10 S	.00 S	990.000
22JAN02	BUY LOT 088		92,806.12	3,132.61 S	.00 S	2,370.000
08JAN02	BUY LOT 859		202,439.40	-21,896.46 S	.00 S	4,460.000
	237	39,579.00	42,513.67	01OCT02 04OCT02 1.000000 -2,934.67	.00	08JAN02 TO 08JAN02 990.000
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

STATE STREET.

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(CONTINUED)		USD - US DOLLAR				
			-16,819.72	01OCT02 / 04OCT02	1.000000 / .00	08JAN02 TO 22JAN02 / 6,830.000
238	276,481.67	293,301.39				
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
			-19,897.54	02OCT02 / 07OCT02	1.000000 / .00	22JAN02 TO 04FEB02 / 11,065.000
263	455,267.88	475,165.42				
22JAN02 BUY LOT 088		270,782.41	13,734.30 S		.00 S	6,915.000
04FEB02 BUY LOT 188		157,016.08	13,735.09 S		.00 S	4,150.000
			-301,821.79	25FEB03 / 28FEB03	1.000000 / .00	18OCT02 TO 08JAN03 / 35,940.000
277	1,284,942.06	1,586,763.85				
06NOV02 BUY LOT 004		314,437.20	-72,572.06 S		.00 S	6,765.000
22NOV02 BUY LOT 185		226,211.40	-51,382.05 S		.00 S	4,890.000
08JAN03 BUY LOT 528		809,876.20	-125,932.37 S		.00 S	19,130.000
18OCT02 BUY LOT 653		28,255.23	-5,373.68 S		.00 S	640.000
21OCT02 BUY LOT 681		89,376.41	-18,407.85 S		.00 S	1,985.000
22OCT02 BUY LOT 694		118,607.41	-28,153.78 S		.00 S	2,530.000
925524308 TOTAL						
	2,570,459.33	2,946,771.90	-376,312.57		.00	-376,312.57
939322103 WASHINGTON MUT INC		COM		16SEP02 / 19SEP02	1.000000	21JUN02 TO 21JUN02
736	196,388.87	224,053.11	-27,664.24		.00	5,875.000
21JUN02 BUY LOT 005						5,875.000

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(CONTINUED)		USD - US DOLLAR				
		224,053.11	-27,664.24 S		.00 S	
			-16,743.97	17SEP02 / 20SEP02	1.000000 / .00	21JUN02 TO 21JUN02 / 3,520.000
759	117,497.22	134,241.19				
21JUN02 BUY LOT 005		134,241.19	-16,743.97 S		.00 S	3,520.000
939322103 TOTAL						
	313,886.09	358,294.30	-44,408.21		.00	-44,408.21
94106L109 WASTE MGMT INC DEL		COM		06DEC02 / 11DEC02	1.000000	27FEB02 TO 27FEB02
343	420,714.00	452,423.80	-31,709.80		.00	17,100.000
27FEB02 BUY LOT 359		458,384.31	-37,670.31 S		.00 S	17,100.000
			-14,312.91	09DEC02 / 12DEC02	1.000000 / .00	27FEB02 TO 27FEB02 / 6,415.000
353	155,412.16	169,725.07				
27FEB02 BUY LOT 359		171,961.13	-16,548.97 S		.00 S	6,415.000
27FEB02 BUY LOT 359		286,423.18	-28,787.82 S		.00 S	10,685.000
			-25,063.37	09DEC02 / 12DEC02	1.000000 / .00	27FEB02 TO 27FEB02 / 10,685.000
354	257,635.36	282,698.73				
*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
			-17,957.61	10DEC02 / 13DEC02	1.000000 / .00	27FEB02 TO 17APR02 / 5,770.000
366	134,702.35	152,659.96				
27FEB02 BUY LOT 359		18,362.18	-2,370.65 S		.00 S	685.000

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(CONTINUED)		USD - US DOLLAR			
PRO2 BUY LOT 813		134,345.70	-15,634.88 S	.00 S	5.085.000
			10JAN03 15JAN03	1.000000	17APR02 TO 17APR02
564	58,552.54	65,350.11	-6,797.57	.00	2.470.000
17APR02 BUY LOT 813		65,257.40	-6,704.86 S	.00 S	2.470.000
			16JAN03 22JAN03	1.000000	17APR02 TO 23APR02
663	529,996.79	587,621.80	-57,625.01	.00	22.210.000
23APR02 BUY LOT 019		387,899.37	-27,568.37 S	.00 S	15.100.000
17APR02 BUY LOT 813		187,846.20	-18,180.41 S	.00 S	7.110.000
94106L109 TOTAL	1,557,013.20	1,710,479.47	-153,466.27	.00	-153,466.27
950590109 WENDYS INTL INC	COM		18DEC02 23DEC02	1.000000	23SEP02 TO 23SEP02
404	433,704.97	519,541.49	-85,836.52	.00	16.070.000
23SEP02 BUY LOT 060		519,541.49	-85,836.52 S	.00 S	16.070.000
USD TOTAL	75,778,741.38	87,558,979.30	-11,780,237.92	.00	-11,780,237.92
DEPOSITORY RECEIPTS					
		USD - US DOLLAR			
038496204 ARACRUZ CELULOSE S A	SPONSORED ADR		30JUN03 03JUL03	1.000000	13MAR03 TO 17MAR03
264					16.000.000

STATE STREET.

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(CONTINUED)		USD - US DOLLAR			
	335,344.27	331,658.89	3,685.38	.00	
13MAR03 BUY LOT 603		59,714.41	3,686.62 S	.00 S	3.025.000
17MAR03 BUY LOT 644		244,864.44	-167.92 S	.00 S	11.675.000
14MAR03 BUY LOT 649		27,080.04	166.68 S	.00 S	1.300.000
204412209 COMPANHIA VALE DO RIO DOCE	SPONSORED ADR		06DEC02 11DEC02	1.000000	20MAR02 TO 08APR02
342	820,473.41	786,119.84	34,353.57	.00	29.590.000
20MAR02 BUY LOT 558		186,567.50	24,581.71 S	.00 S	7.615.000
21MAR02 BUY LOT 575		301,351.48	20,571.34 S	.00 S	11.610.000
03APR02 BUY LOT 633		206,225.44	6,864.73 S	.00 S	7.685.000
04APR02 BUY LOT 647		26,916.74	672.68 S	.00 S	995.000
05APR02 BUY LOT 659		22,033.12	149.33 S	.00 S	800.000
08APR02 BUY LOT 674		24,105.54	433.80 S	.00 S	885.000
			23JAN03 28JAN03	1.000000	08APR02 TO 08APR02
747	50,537.83	50,743.12	-205.29	.00	1.910.000
08APR02 BUY LOT 674		52,024.39	-1,486.56 S	.00 S	1.910.000
			24JAN03 29JAN03	1.000000	08APR02 TO 23APR02
754	92,135.34	94,313.13	-2,177.79	.00	3.550.000
23APR02 BUY LOT 025		30,548.66	-2,518.75 S	.00 S	1.080.000
08APR02 BUY LOT 674		67,277.61	-3,172.18 S	.00 S	2.470.000

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(CONTINUED)			USD - US DOLLAR			
204412209 TOTAL		963,146.58	931,176.09	31,970.49	.00	31,970.49
29081M102	EMBRAER EMPRESA BRASILEIRA DE SPNSRD ADR REPSTG PF			13AUG02 16AUG02	1.000000	20MAY02 TO 20MAY02
	340	287,227.56	395,262.90	-108,035.34	.00	16,935.000
20MAY02	BUY LOT 341		395,262.90	-108,035.34 S	.00 S	16,935.000
37733W105	GLAXOSMITHKLINE PLC	SPONSORED ADR		17JUN03 20JUN03	1.000000	10DEC01 TO 10DEC01
	076	695,961.91	823,729.55	-127,767.64	.00	16,430.000
10DEC01	BUY LOT 602		823,729.55	-127,767.64 L	.00 L	16,430.000
40049J206	GRUPO TELEVISION SA DE CV	SPONSORED ADR REPSTG		17SEP02 20SEP02	1.000000	31JUL00 TO 31JUL00
	757	89,421.99	120,917.84	-31,495.85	.00	3,075.000
31JUL00	BUY LOT 039		115,097.25	-25,675.26 L	.00 L	3,075.000
				18SEP02 23SEP02	1.000000	31JUL00 TO 31JUL00
	775	75,348.99	105,188.69	-29,839.70	.00	2,675.000
31JUL00	BUY LOT 039		100,125.25	-24,776.26 L	.00 L	2,675.000
				19SEP02 24SEP02	1.000000	31JUL00 TO 31JUL00
	804	12,071.45	18,285.14	-6,213.69	.00	465.000
31JUL00	BUY LOT 039		17,404.95	-5,333.50 L	.00 L	465.000

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(CONTINUED)			USD - US DOLLAR			
				20SEP02 25SEP02	1.000000	31JUL00 TO 31JUL00
	017	309,068.86	466,762.52	-157,693.66	.00	11,870.000
31JUL00	BUY LOT 039		444,294.10	-135,225.24 L	.00 L	11,870.000
				30SEP02 03OCT02	1.000000	31JUL00 TO 31JUL00
	223	16,779.13	25,953.10	-9,173.97	.00	660.000
31JUL00	BUY LOT 039		24,703.80	-7,924.67 L	.00 L	660.000
				01OCT02 04OCT02	1.000000	31JUL00 TO 18OCT00
	233	11,155.31	16,712.22	-5,556.91	.00	425.000
31JUL00	BUY LOT 039		3,555.85	-1,062.31 L	.00 L	95.000
18OCT00	BUY LOT 861		14,784.00	-6,122.23 L	.00 L	330.000
				02OCT02 07OCT02	1.000000	18OCT00 TO 18OCT00
	260	5,118.97	7,471.35	-2,352.38	.00	190.000
18OCT00	BUY LOT 861		8,512.00	-3,393.03 L	.00 L	190.000
18OCT00	BUY LOT 861		47,936.00	-18,522.59 L	.00 L	1,070.000
				02OCT02 07OCT02	1.000000	18OCT00 TO 18OCT00
	261	29,413.41	42,075.48	-12,662.07	.00	1,070.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				

STATE STREET.

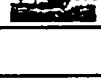
ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
	293		030CT02	080CT02	1.000000	180CT00 TO 180CT00
		3,339.92	4,915.36	-1,575.44	.00	125.000
180CT00	BUY LOT 861		5,600.00	-2,260.08 L	.00 L	125.000
	320		040CT02	090CT02	1.000000	180CT00 TO 180CT00
		36,983.92	55,838.48	-18,854.56	.00	1,420.000
180CT00	BUY LOT 861		63,616.00	-26,632.08 L	.00 L	1,420.000
	350		070CT02	100CT02	1.000000	180CT00 TO 180CT00
		8,605.51	13,369.78	-4,764.27	.00	340.000
180CT00	BUY LOT 861		15,232.00	-6,626.49 L	.00 L	340.000
	373		080CT02	110CT02	1.000000	180CT00 TO 180CT00
		5,637.95	8,847.65	-3,209.70	.00	225.000
180CT00	BUY LOT 861		10,080.00	-4,442.05 L	.00 L	225.000
	430		090CT02	150CT02	1.000000	180CT00 TO 180CT00
		10,917.03	17,498.68	-6,581.65	.00	445.000
180CT00	BUY LOT 861		19,936.00	-9,018.97 L	.00 L	445.000
	456		100CT02	160CT02	1.000000	180CT00 TO 180CT00
		21,605.60	34,997.36	-13,391.76	.00	890.000
180CT00	BUY LOT 861					890.000

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
		39,872.00	-18,266.40 L		.00 L	
	479		110CT02	170CT02	1.000000	180CT00 TO 180CT00
		14,494.60	22,020.81	-7,526.21	.00	560.000
180CT00	BUY LOT 861		25,088.00	-10,593.40 L	.00 L	560.000
	029		07NOV02	13NOV02	1.000000	180CT00 TO 180CT00
		6,100.73	8,061.19	-1,960.46	.00	205.000
180CT00	BUY LOT 861		9,184.00	-3,083.27 L	.00 L	205.000
	050		08NOV02	14NOV02	1.000000	180CT00 TO 180CT00
		8,920.54	12,190.09	-3,269.55	.00	310.000
180CT00	BUY LOT 861		13,888.00	-4,967.46 L	.00 L	310.000
	079		11NOV02	14NOV02	1.000000	180CT00 TO 180CT00
		2,215.79	3,145.83	-930.04	.00	80.000
180CT00	BUY LOT 861		3,584.00	-1,368.21 L	.00 L	80.000
	095		12NOV02	15NOV02	1.000000	180CT00 TO 180CT00
		12,354.07	17,498.68	-5,144.61	.00	445.000
180CT00	BUY LOT 861		19,936.00	-7,581.93 L	.00 L	445.000
	120		14NOV02	19NOV02	1.000000	180CT00 TO 180CT00
		13,972.57	19,661.44	-5,688.87	.00	500.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
180CT00 BUY LOT	861		22,400.00	-8,427.43 L		.00 L	500.000
					15NOV02 20NOV02	1.000000	180CT00 TO 180CT00
	135	4,785.35	6,684.89	-1,899.54		.00	170.000
180CT00 BUY LOT	861		7,616.00	-2,830.65 L		.00 L	170.000
40049J206 TOTAL		698,311.69	1,028,096.58	-329,784.89		.00	-329,784.89
500472303 KONNKLIJKE PHILIPS ELECTRS N V					17SEP02 20SEP02	1.000000	13AUG02 TO 13AUG02
	762	303,603.72	397,781.78	-94,178.06		.00	19,570.000
13AUG02 BUY LOT	342		397,781.78	-94,178.06 S		.00 S	19,570.000
50049M109 KOOKMIN BK NEW			SPONSORED ADR		11MAR03 14MAR03	1.000000	18JUN02 TO 18JUN02
	514	71,891.50	91,065.15	-19,173.65		.00	2,615.000
18JUN02 BUY LOT	863		125,520.00	-53,628.50 S		.00 S	2,615.000
					13MAR03 18MAR03	1.000000	18JUN02 TO 10OCT02
	579	308,435.86	410,228.46	-101,792.60		.00	11,780.000
09OCT02 BUY LOT	431		212,615.55	-34,702.00 S		.00 S	6,795.000
10OCT02 BUY LOT	461		609.35	-85.68 S		.00 S	20.000
17SEP02 BUY LOT	750		161,186.71	-55,407.35 S		.00 S	4,040.000
18JUN02 BUY LOT	863		44,400.00	-20,180.72 S		.00 S	925.000


STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
					05MAY03 08MAY03	1.000000	10OCT02 TO 10OCT02
	376	17,596.29	22,983.94	-5,387.65		.00	660.000
10OCT02 BUY LOT	461		20,108.42	-2,512.13 S		.00 S	660.000
					06MAY03 09MAY03	1.000000	10OCT02 TO 10OCT02
	382	202,505.88	264,489.39	-61,983.51		.00	7,595.000
10OCT02 BUY LOT	461		231,399.14	-28,893.26 S		.00 S	7,595.000
					06MAY03 09MAY03	1.000000	10OCT02 TO 10OCT02
	406	1,199.64	1,567.09	-367.45		.00	45.000
10OCT02 BUY LOT	461		1,371.03	-171.39 S		.00 S	45.000
					07MAY03 12MAY03	1.000000	10OCT02 TO 15OCT02
	409	93,438.38	121,013.91	-27,575.53		.00	3,475.000
10OCT02 BUY LOT	461		50,575.71	-5,940.40 S		.00 S	1,660.000
15OCT02 BUY LOT	541		63,562.03	-14,758.96 S		.00 S	1,815.000
50049M109 TOTAL		695,067.55	911,347.94	-216,280.39		.00	-216,280.39
652487703 NEWS CORP LTD			ADR NEW		18JUN03 23JUN03	1.000000	26AUG02 TO 26AUG02
	123	70,947.87	57,624.74	13,323.13		.00	2,220.000
26AUG02 BUY LOT	569		51,825.68	19,122.19 S		.00 S	2,220.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS / DTL FUND RSN
(CONTINUED)		USD - US DOLLAR			
146	13,641.58	11,161.55	19JUN03 24JUN03 2,480.03	1.000000 .00	26AUG02 TO 26AUG02 430.000
26AUG02 BUY LOT 569		10,038.31	3,603.27 S	.00 S	430.000
166	25,904.16	21,544.38	20JUN03 25JUN03 4,359.78	1.000000 .00	26AUG02 TO 26AUG02 830.000
26AUG02 BUY LOT 569		19,376.27	6,527.89 S	.00 S	830.000
179	29,540.04	25,308.16	23JUN03 26JUN03 4,231.88	1.000000 .00	26AUG02 TO 26AUG02 975.000
26AUG02 BUY LOT 569		22,761.28	6,778.76 S	.00 S	975.000
652487703 TOTAL	140,033.65	115,638.83	24,394.82	.00	24,394.82
71654V101 PETROLEO BRASILEIRO SA PETRO SPONSORED ADR			07OCT02 10OCT02	1.000000	31JUL00 TO 31JUL00
358	493,113.63	1,233,460.55	-740,346.92	.00	46,540.000
31JUL00 BUY LOT 060		1,233,460.55	-740,346.92 L	.00 L	46,540.000
746	256,263.27	509,127.14	23JAN03 28JAN03 -252,863.87	1.000000 .00	31JUL00 TO 31JUL00 19,210.000
31JUL00 BUY LOT 060		509,127.14	-252,863.87 L	.00 L	19,210.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS / DTL FUND RSN
(CONTINUED)		USD - US DOLLAR			
571	39,380.40	57,512.02	16MAY03 21MAY03 -18,131.62	1.000000 .00	31JUL00 TO 31JUL00 2,170.000
31JUL00 BUY LOT 060		57,512.02	-18,131.62 L	.00 L	2,170.000
31JUL00 BUY LOT 060		156,899.15	-48,998.01 L	.00 L	5,920.000
572	107,901.14	156,899.15	16MAY03 21MAY03 -48,998.01	1.000000 .00	31JUL00 TO 31JUL00 5,920.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
584	50,149.38	75,534.22	19MAY03 22MAY03 -25,384.84	1.000000 .00	31JUL00 TO 31JUL00 2,850.000
31JUL00 BUY LOT 060		75,534.22	-25,384.84 L	.00 L	2,850.000
602	51,082.85	78,979.64	20MAY03 23MAY03 -27,896.79	1.000000 .00	31JUL00 TO 31JUL00 2,980.000
31JUL00 BUY LOT 060		78,979.64	-27,896.79 L	.00 L	2,980.000
620	62,429.50	94,086.48	21MAY03 27MAY03 -31,656.98	1.000000 .00	31JUL00 TO 31JUL00 3,550.000
31JUL00 BUY LOT 060		94,086.48	-31,656.98 L	.00 L	3,550.000
636	40,034.12	59,234.73	22MAY03 28MAY03 -19,200.61	1.000000 .00	31JUL00 TO 31JUL00 2,235.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)								USD - US DOLLAR										
31JUL00	BUY LOT 060						59,234.73		-19,200.61	L				.00		2,235.000		L
									23MAY03	29MAY03			1.000000		31JUL00 TO 31JUL00			
		647	35,972.95				52,873.95		-16,901.00					.00		1,995.000		
31JUL00	BUY LOT 060						52,873.95		-16,901.00	L				.00		1,995.000		L
									27MAY03	30MAY03			1.000000		31JUL00 TO 31JUL00			
		661	28,411.99				43,465.31		-15,053.32					.00		1,640.000		
31JUL00	BUY LOT 060						43,465.31		-15,053.32	L				.00		1,640.000		L
									28MAY03	02JUN03			1.000000		31JUL00 TO 31JUL00			
		673	11,351.40				16,962.07		-5,610.67					.00		640.000		
31JUL00	BUY LOT 060						16,962.07		-5,610.67	L				.00		640.000		L
									29MAY03	03JUN03			1.000000		31JUL00 TO 31JUL00			
		689	10,898.07				16,034.46		-5,136.39					.00		605.000		
31JUL00	BUY LOT 060						16,034.46		-5,136.39	L				.00		605.000		L
									02JUN03	05JUN03			1.000000		31JUL00 TO 31JUL00			
		720	1,686.37				2,517.81		-831.44					.00		95.000		
31JUL00	BUY LOT 060						2,517.81		-831.44	L				.00		95.000		L

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)								USD - US DOLLAR										
									03JUN03	06JUN03			1.000000		31JUL00 TO 31JUL00			
		747	2,976.95				4,505.55		-1,528.60					.00		170.000		
31JUL00	BUY LOT 060						4,505.55		-1,528.60	L				.00		170.000		L
									04JUN03	09JUN03			1.000000		31JUL00 TO 31JUL00			
		761	10,946.11				15,769.42		-4,823.31					.00		595.000		
31JUL00	BUY LOT 060						15,769.42		-4,823.31	L				.00		595.000		L
									05JUN03	10JUN03			1.000000		31JUL00 TO 31JUL00			
		769	4,581.94				6,493.29		-1,911.35					.00		245.000		
31JUL00	BUY LOT 060						6,493.29		-1,911.35	L				.00		245.000		L
31JUL00	BUY LOT 060						7,155.87		-2,130.60	L				.00		270.000		L
									05JUN03	10JUN03			1.000000		31JUL00 TO 31JUL00			
		770	5,025.27				7,155.87		-2,130.60					.00		270.000		
							*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***											
									06JUN03	11JUN03			1.000000		31JUL00 TO 31JUL00			
		775	9,038.34				12,589.04		-3,550.70					.00		475.000		
31JUL00	BUY LOT 060						12,589.04		-3,550.70	L				.00		475.000		L
									09JUN03	12JUN03			1.000000		31JUL00 TO 31JUL00			
		798	1,313.53				1,855.23		-541.70					.00		70.000		

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
JUL00 BUY LOT 060		1,855.23	-541.70 L		.00 L	70.000
				10JUN03	1.000000	31JUL00 TO 31JUL00
008	13,199.64	19,082.33	-5,882.69	13JUN03	.00	720.000
31JUL00 BUY LOT 060		19,082.33	-5,882.69 L		.00 L	720.000
				11JUN03	1.000000	31JUL00 TO 31JUL00
013	1,815.46	2,650.32	-834.86	16JUN03	.00	100.000
31JUL00 BUY LOT 060		2,650.32	-834.86 L		.00 L	100.000
71654V101 TOTAL	1,237,572.31	2,466,788.58	-1,229,216.27		.00	-1,229,216.27
71654V408 PETROLEO BRASILEIRO SA		SPONSORED ADR		12SEP02	1.000000	040CT01 TO 21AUG02
712	839,070.68	802,882.85	36,187.83	17SEP02	.00	49,475.000
31JUL02 BUY LOT 256		241,811.57	75,330.86 S		.00 S	18,700.000
21AUG02 BUY LOT 439		4,791.37	805.26 S		.00 S	330.000
040CT01 BUY LOT 744		586,236.73	-69,905.11 S		.00 S	30,445.000
				07OCT02	1.000000	21AUG02 TO 21AUG02
339	65,298.88	89,335.43	-24,036.55	10OCT02	.00	5,505.000
21AUG02 BUY LOT 439		79,928.75	-14,629.87 S		.00 S	5,505.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR				
				23JAN03	1.000000	21AUG02 TO 21AUG02
738	14,092.08	15,578.93	-1,486.85	28JAN03	.00	960.000
21AUG02 BUY LOT 439		13,938.53	153.55 S		.00 S	960.000
				24JAN03	1.000000	21AUG02 TO 21AUG02
783	12,082.59	14,199.54	-2,116.95	29JAN03	.00	875.000
21AUG02 BUY LOT 439		12,704.39	-621.80 S		.00 S	875.000
				26FEB03	1.000000	21AUG02 TO 21AUG02
293	4,433.55	5,436.40	-1,002.85	03MAR03	.00	335.000
21AUG02 BUY LOT 439		4,863.97	-430.42 S		.00 S	335.000
				27FEB03	1.000000	21AUG02 TO 21AUG02
304	43,166.48	54,039.41	-10,872.93	04MAR03	.00	3,330.000
21AUG02 BUY LOT 439		48,349.26	-5,182.78 S		.00 S	3,330.000
71654V408 TOTAL	978,144.26	981,472.56	-3,328.30		.00	-3,328.30
57804 ROYAL DUTCH PETE CO		NY REGISTRY SH PAR N		13AUG02	1.000000	22JUL02 TO 24JUL02
341	924,093.64	863,306.31	60,787.33	16AUG02	.00	20,610.000
22JUL02 BUY LOT 200		790,605.90	42,692.51 S		.00 S	18,585.000
24JUL02 BUY LOT 221		82,134.00	8,661.23 S		.00 S	2,025.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
				18OCT02 23OCT02	1.000000	24JUL02 TO 24JUL02
651		313,164.75	297,612.39	15,552.36	.00	7,105.000
24JUL02 BUY LOT 221			288,178.80	24,985.95 S	.00 S	7,105.000
				23APR03 28APR03	1.000000	29JAN03 TO 07FEB03
252		598,994.66	575,551.32	23,443.34	.00	14,020.000
29JAN03 BUY LOT 017			504,989.92	18,169.11 S	.00 S	12,245.000
07FEB03 BUY LOT 165			70,561.40	5,274.23 S	.00 S	1,775.000
780257804 TOTAL		1,836,253.05	1,736,470.02	99,783.03	.00	99,783.03
78440P108	SK TELECOM LTD		SPONSORED ADR	06FEB03 11FEB03	1.000000	16OCT02 TO 22NOV02
144		550,734.67	773,644.29	-222,909.62	.00	35,150.000
22NOV02 BUY LOT 186			622,758.35	-185,930.96 S	.00 S	27,880.000
16OCT02 BUY LOT 574			150,885.94	-36,978.66 S	.00 S	7,270.000
				04OCT02 09OCT02	1.000000	04JAN02 TO 04JAN02
861012102 306	STMICROELECTRONICS N V	6,825.39	SHS N Y REGISTRY 18,977.21	-12,151.82	.00	540.000
04JAN02 BUY LOT 818			19,088.62	-12,263.23 S	.00 S	540.000
879403780	TELEFONOS DE MEXICO S A		SPONSORED ADR REPSTG	24SEP02 27SEP02	1.000000	31JUL00 TO 31JUL00
099		563,106.88	595,514.78	-32,407.90	.00	19,820.000
31JUL00 BUY LOT 068						19,820.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			595,514.78	-32,407.90 L	.00 L	
				21JAN03 24JAN03	1.000000	31JUL00 TO 31JUL00
706		463,764.26	429,209.31	34,554.95	.00	14,285.000
31JUL00 BUY LOT 068			429,209.31	34,554.95 L	.00 L	14,285.000
				24APR03 29APR03	1.000000	31JUL00 TO 31JUL00
274		913.75	901.38	12.37	.00	30.000
31JUL00 BUY LOT 068			901.38	12.37 L	.00 L	30.000
				25APR03 30APR03	1.000000	31JUL00 TO 31JUL00
299		32,647.74	32,600.08	47.66	.00	1,085.000
31JUL00 BUY LOT 068			32,600.08	47.66 L	.00 L	1,085.000
				28APR03 01MAY03	1.000000	31JUL00 TO 31JUL00
317		43,751.25	43,717.15	34.10	.00	1,455.000
31JUL00 BUY LOT 068			43,717.15	34.10 L	.00 L	1,455.000
				29APR03 02MAY03	1.000000	31JUL00 TO 31JUL00
326		31,844.16	31,548.46	295.70	.00	1,050.000
31JUL00 BUY LOT 068			31,548.46	295.70 L	.00 L	1,050.000
				30APR03 05MAY03	1.000000	31JUL00 TO 31JUL00
343		111,073.42	109,668.47	1,404.95	.00	3,650.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
JUL00 BUY LOT 068		109,668.47	1,404.95 L	.00 L	3.650.000
			01MAY03 06MAY03	1.000000	31JUL00 TO 31JUL00
350	128,131.56	128,447.31	-315.75	.00	4.275.000
31JUL00 BUY LOT 068		128,447.31	-315.75 L	.00 L	4.275.000
879403780 TOTAL	1,375,233.02	1,371,606.94	3,626.08	.00	3,626.08
881624209 TEVA PHARMACEUTICAL INDS LTD ADR			22NOV02 27NOV02	1.000000	04APR01 TO 26APR01
184	91,607.76	66,621.20	24,986.56	.00	1,200.000
26APR01 BUY LOT 035		57,049.92	25,397.06 L	.00 L	1,080.000
04APR01 BUY LOT 679		6,219.94	2,940.84 L	.00 L	120.000
			25NOV02 29NOV02	1.000000	26APR01 TO 26APR01
204	107,503.32	77,724.73	29,778.59	.00	1,400.000
26APR01 BUY LOT 035		73,953.60	33,549.72 L	.00 L	1,400.000
			05DEC02 10DEC02	1.000000	26APR01 TO 26APR01
328	127,587.50	90,493.79	37,093.71	.00	1,630.000
26APR01 BUY LOT 035		86,103.12	41,484.38 L	.00 L	1,630.000
			06DEC02 11DEC02	1.000000	26APR01 TO 26APR01
339	26,908.35	19,153.59	7,754.76	.00	690.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
26APR01 BUY LOT 035		18,224.28	8,684.07 L	.00 L	690.000
			09DEC02 12DEC02	1.000000	26APR01 TO 26APR01
355	40,920.41	29,146.77	11,773.64	.00	1,050.000
26APR01 BUY LOT 035		27,732.60	13,187.81 L	.00 L	1,050.000
			10DEC02 13DEC02	1.000000	26APR01 TO 26APR01
367	6,627.98	4,719.00	1,908.98	.00	170.000
26APR01 BUY LOT 035		4,490.04	2,137.94 L	.00 L	170.000
			16DEC02 19DEC02	1.000000	26APR01 TO 26APR01
399	98,963.37	70,091.05	28,872.32	.00	2,525.000
26APR01 BUY LOT 035		66,690.30	32,273.07 L	.00 L	2,525.000
			17DEC02 20DEC02	1.000000	26APR01 TO 26APR01
394	6,473.16	4,580.21	1,892.95	.00	165.000
26APR01 BUY LOT 035		4,357.98	2,115.18 L	.00 L	165.000
			04FEB03 07FEB03	1.000000	26APR01 TO 14NOV01
112	357,133.60	270,371.03	86,762.57	.00	9,740.000
26APR01 BUY LOT 035		49,918.68	19,381.37 L	.00 L	1,890.000
08NOV01 BUY LOT 297		10,901.33	3,032.01 L	.00 L	380.000
13NOV01 BUY LOT 319				.00 L	140.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			4,060.00	1,073.34 L	.00 L	70.000
14NOV01 BUY LOT	343		2,023.23	543.44 L	.00 L	5,940.000
18SEP01 BUY LOT	479		175,047.94	42,752.22 L	.00 L	1,320.000
19SEP01 BUY LOT	498		37,353.23	11,046.81 L	.00 L	
	737			28MAR03 02APR03	1.000000	14NOV01 TO 14NOV01
		13,168.46	8,605.24	4,563.22	.00	310.000
14NOV01 BUY LOT	343		8,960.01	4,208.45 L	.00 L	310.000
14NOV01 BUY LOT	343		59,974.24	27,413.84 L	.00 L	2,075.000
	738			28MAR03 02APR03	1.000000	14NOV01 TO 14NOV01
		87,388.08	57,599.58	29,788.50	.00	2,075.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
	753			31MAR03 03APR03	1.000000	14NOV01 TO 14NOV01
		30,900.29	20,541.54	10,358.75	.00	740.000
14NOV01 BUY LOT	343		21,388.41	9,511.88 L	.00 L	740.000
	510			14MAY03 19MAY03	1.000000	14NOV01 TO 14NOV01
		112,369.97	66,204.82	46,165.15	.00	2,385.000
14NOV01 BUY LOT	343		68,934.25	43,435.72 L	.00 L	2,385.000
	536			15MAY03 20MAY03	1.000000	14NOV01 TO 20NOV01
		222,964.24	131,021.69	91,942.55	.00	1,720.000
14NOV01 BUY LOT	343					2,870.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
			91,623.30	58,121.75 L	.00 L	490.000
19NOV01 BUY LOT	400		14,145.69	9,001.02 L	.00 L	1,060.000
20NOV01 BUY LOT	417		30,558.00	19,514.48 L	.00 L	260.000
20NOV01 BUY LOT	417		7,495.36	4,830.66 L	.00 L	635.000
14DEC01 BUY LOT	663		17,848.52	12,255.42 L	.00 L	
	537			15MAY03 20MAY03	1.000000	20NOV01 TO 14DEC01
		42,429.96	24,844.16	17,585.80	.00	895.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
881624209 TOTAL						
		1,372,946.45	941,718.40	431,228.05	.00	431,228.05
90458E107 UNIBANCO UNIAO DE BANCOS BRAS GLOBAL DEPOSITORY RC				19SEP02 24SEP02	1.000000	15MAR02 TO 15MAR02
	813	161,851.56	331,146.09	-169,294.53	.00	14,755.000
15MAR02 BUY LOT	500		357,559.39	-195,707.83 S	.00 S	14,755.000
	021			20SEP02 25SEP02	1.000000	15MAR02 TO 07JUN02
		263,774.14	545,139.86	-281,365.72	.00	24,290.000
15MAR02 BUY LOT	500		331,024.15	-182,685.13 S	.00 S	13,660.000
07JUN02 BUY LOT	691		187,702.41	-72,267.29 S	.00 S	10,630.000
90458E107 TOTAL						
		425,625.70	876,285.95	-450,660.25	.00	-450,660.25
98849W108 YUKOS CORP			SPONSORED ADR	06JUN03 09JUN03	1.000000	09MAY02 TO 09MAY02
	781					

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
	35.66	30.23	5.43	.00	
09MAY02 BUY LOT 232		30.26	5.40 L	.00 L	.750
USD TOTAL					
	11,902,067.44	14,101,686.74	-2,199,619.30	.00	-2,199,619.30
PREFERRED STOCK					
		EUR - EURO CURRENCY			
GERMANY					
710106907 PORSCHE AG		NON VTG PRF NPV	16AUG02 21AUG02	1.016829	08AUG01 TO 08AUG01
393	4,742.10	4,086.33	655.77		10.000
	4,663.62	3,617.08	644.92	401.62	
08AUG01 BUY LOT 107		3,572.42	672.59 L 661.46 L	429.74 L	10.000
			19AUG02 22AUG02	1.022966	08AUG01 TO 08AUG01
400	5,819.73	4,903.59	916.14		12.000
	5,689.07	4,340.50	895.57	453.00	
08AUG01 BUY LOT 107		4,286.90	936.32 L 915.30 L	486.87 L	12.000
			20AUG02 23AUG02	1.022443	08AUG01 TO 08AUG01
419	4,450.11	3,677.69	772.42		9.000
	4,352.43	3,255.37	755.47	341.59	
08AUG01 BUY LOT 107		3,215.18	787.55 L 770.26 L	366.99 L	9.000
			21AUG02 26AUG02	1.021242	08AUG01 TO 08AUG01
430	2,951.59	2,451.80	499.79		6.000
	2,890.20	2,170.25	489.39	230.56	
08AUG01 BUY LOT 107			509.88 L		6.000

STATE STREET.

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(CONTINUED)		EUR - EURO CURRENCY			
		2,143.45	499.27 L	247.48 L	
			22AUG02 27AUG02	1.031140	08AUG01 TO 08AUG01
530	980.04	817.27	162.77		2.000
	950.44	723.42	157.85	69.17	
08AUG01 BUY LOT 107		714.48	166.14 L 161.12 L	74.84 L	2.000
			23AUG02 28AUG02	1.028119	08AUG01 TO 08AUG01
554	4,401.27	3,677.69	723.58		9.000
	4,280.90	3,255.37	703.79	321.74	
08AUG01 BUY LOT 107		3,215.18	738.71 L 718.51 L	347.21 L	9.000
			27AUG02 30AUG02	1.019004	08AUG01 TO 08AUG01
589	972.05	817.27	154.78		2.000
	953.92	723.42	151.89	78.61	
08AUG01 BUY LOT 107		714.48	158.15 L 155.20 L	84.24 L	2.000
			06SEP02 11SEP02	1.015796	08AUG01 TO 08AUG01
685	24,368.29	21,248.90	3,119.39		52.000
	23,989.35	18,808.82	3,070.88	2,109.65	
08AUG01 BUY LOT 107		18,576.58	3,206.84 L 3,156.97 L	2,255.80 L	52.000
			18SEP02 23SEP02	1.021398	08AUG01 TO 09AUG01
781	17,677.97	15,936.67	1,741.30		39.000
	17,307.62	14,106.61	1,704.82	1,496.19	
08AUG01 BUY LOT 107		10,002.77	1,297.25 L 1,270.07 L	1,153.14 L	28.000
09AUG01 BUY LOT 115		3,979.41	508.55 L 497.90 L	404.33 L	11.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY				
		806	10,684.25 10,496.21	9,807.18 8,680.99	19SEP02 24SEP02 877.07 861.63	1.017915 953.59	09AUG01 TO 09AUG01 24.000
	09AUG01 BUY LOT	115		8,682.36	915.07 L 898.97 L	914.88 L	24.000
		140	60,041.31 58,834.50	60,886.27 53,894.49	25SEP02 30SEP02 -844.96 -827.98	1.020512 5,767.99	09AUG01 TO 10AUG01 149.000
	09AUG01 BUY LOT	115		50,647.08	-572.23 L -560.73 L	5,194.39 L	140.000
	10AUG01 BUY LOT	127		3,279.57	-40.73 L -39.91 L	314.10 L	9.000
		182	107,969.27 105,361.78	101,749.53 90,065.29	26SEP02 01OCT02 6,219.74 6,069.53	1.024748 9,226.96	10AUG01 TO 10AUG01 249.000
	10AUG01 BUY LOT	127		90,734.72	6,504.71 L 6,347.62 L	8,279.44 L	249.000
		199	203,839.64 199,161.53	187,971.03 166,385.67	27SEP02 02OCT02 15,868.61 15,504.43	1.023489 17,271.43	10AUG01 TO 13AUG01 460.000
	10AUG01 BUY LOT	127		59,032.22	5,773.92 L 5,641.41 L	5,465.87 L	162.000
	13AUG01 BUY LOT	134		110,010.73	9,546.23 L 9,327.14 L	9,684.16 L	298.000
		093	321,406.95 349,594.40	381,155.64 386,379.48	04FEB03 07FEB03 -59,748.69 -64,988.66	0.919371 28,203.58	25NOV02 TO 26NOV02 880.000
	25NOV02 BUY LOT	206		342,442.20	-75,052.26 S -81,634.36 S	32,374.74 S	738.000
	26NOV02 BUY LOT	216		65,725.56	-14,428.99 S -15,694.41 S	6,380.67 S	142.000

STATE STREET.

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	(CONTINUED)		EUR - EURO CURRENCY				
		296	7,589.65 8,194.93	10,828.29 10,976.69	26FEB03 03MAR03 -3,238.64 -3,496.92	0.926140 715.16	26NOV02 TO 26NOV02 25.000
	26NOV02 BUY LOT	216		11,571.40	-4,081.54 S -4,407.04 S	1,030.57 S	25.000
	26NOV02 BUY LOT	216		108,771.17	-39,581.42 S -42,738.05 S	9,687.40 S	235.000
		298	70,127.80 75,720.52	101,785.88 103,180.88	26FEB03 03MAR03 -31,658.08 -34,182.82	0.926140 6,722.46	26NOV02 TO 26NOV02 235.000
			*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
		305	33,668.03 36,243.65	49,810.11 50,492.77	27FEB03 04MAR03 -16,142.08 -17,376.96	0.928936 3,127.84	26NOV02 TO 26NOV02 115.000
	26NOV02 BUY LOT	216		53,228.45	-20,019.46 S -21,550.96 S	4,566.16 S	115.000
		332	13,572.18 14,630.13	19,490.91 19,758.04	28FEB03 05MAR03 -5,918.73 -6,380.09	0.927687 1,252.18	26NOV02 TO 26NOV02 45.000
	26NOV02 BUY LOT	216		20,828.52	-7,435.96 S -8,015.59 S	1,817.20 S	45.000
		351	12,853.83 13,928.41	18,624.65 18,879.91	03MAR03 06MAR03 -5,770.82 -6,253.26	0.922850 1,301.76	26NOV02 TO 20DEC02 43.000
	26NOV02 BUY LOT	216		18,514.24	-6,716.86 S -7,278.39 S	1,720.81 S	40.000
	20DEC02 BUY LOT	432		1,293.49	-362.65 S -392.97 S	71.23 S	3.000

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				EUR - EURO CURRENCY						
370		15,822.35 17,221.83		24,255.36 24,587.79		04MAR03 -8,433.01 -9,178.91	07MAR03	0.918738 1,812.95	20DEC02 TO 20DEC02 56.000	
20DEC02 BUY LOT 432				24,145.20		-7,686.92 S -8,366.82 S		1,443.45 S	56.000	
20DEC02 BUY LOT 432				44,841.09		-16,134.21 S -17,561.27 S		2,680.69 S	104.000	
374		27,525.86 29,960.51		45,045.67 45,663.03		04MAR03 -17,519.81 -19,069.43	07MAR03	0.918738 3,366.91	20DEC02 TO 20DEC02 104.000	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***								
710106907 TOTAL		951,464.27 984,425.95		1,069,027.73 1,029,945.87		-117,563.46 -130,744.86		85,224.94		-45,519.92
GERMANY TOTAL		951,464.27 984,425.95		1,069,027.73 1,029,945.87		-117,563.46 -130,744.86		85,224.94		-45,519.92
EUR TOTAL		951,464.27 984,425.95		1,069,027.73 1,029,945.87		-117,563.46 -130,744.86		85,224.94		-45,519.92
EQUITY TOTAL		184,528,512.47		214,162,731.19		-39,064,069.77		9,429,851.05		-29,634,218.72

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN / NET BASE GN/LS
FIXED INCOME										
GOVERNMENT ISSUES										
				CAD - CANADIAN DOLLAR						
135087XJ8	CANADA GOVT BD			01SEP2007	4.500	25NOV02	29NOV02	1.573400	04OCT02 TO 04OCT02	
195		3,459,608.00 2,198,810.22		3,473,884.00 2,178,666.67		-14,276.00 -9,073.34		29,216.89	3,440,000.00	
04OCT02 BUY LOT 328				2,178,666.67		-14,276.00 S -9,073.34 S		29,216.89 S	3,440,000.00	
CAD TOTAL		3,459,608.00 2,198,810.22		3,473,884.00 2,178,666.67		-14,276.00 -9,073.34		29,216.89		20,143.55
FIXED INCOME TOTAL		2,198,810.22		2,178,666.67		-9,073.34		29,216.89		20,143.55

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	SHS/PAR	TRD DTS OF ORIG BUYS	DTL FUND RSN	NET BASE GN/LS
FOREIGN CASH																		
SECURITY SETTLEMENTS																		
								AUD - AUSTRALIAN DOLLAR										
++ AUD ++		5899	144,681.78	81,086.93			144,681.78	81,882.63	11NOV02	.00	.00	11NOV02	1.784280	-795.70	144,681.78		SS	
++ AUD ++		6479	-184,718.65	-109,141.01			-184,718.65	-108,272.83	29JAN03	.00	.00	29JAN03	1.692477	-868.18	-184,718.65		SS BTC	
++ AUD ++		6480	-411,146.09	-242,925.66			-411,146.09	-241,861.45	29JAN03	.00	.00	29JAN03	1.692477	-1,064.21	-411,146.09		SS BTC	
++ AUD ++		7559	172,306.48	112,059.49			172,306.48	110,784.44	16MAY03	.00	.00	16MAY03	1.537634	1,275.05	172,306.48		SS	
++ AUD ++		7805	123,593.99	82,146.76			123,593.99	81,170.37	11JUN03	.00	.00	11JUN03	1.504551	976.39	123,593.99		SS	
++ AUD ++		7953	-712,628.72	-472,365.93			-712,628.72	-473,648.76	24JUN03	.00	.00	24JUN03	1.508637	1,282.83	-712,628.72		SS BTC	
++ AUD ++		7954	-386,137.77	-255,951.41			-386,137.77	-256,646.51	24JUN03	.00	.00	24JUN03	1.508637	695.10	-386,137.77		SS BTC	
++ AUD ++		7969	-397,676.16	-267,337.77			-397,676.16	-263,599.63	25JUN03	.00	.00	25JUN03	1.487542	-3,738.14	-397,676.16		SS BTC	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	SHS/PAR	TRD DTS OF ORIG BUYS	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)								AUD - AUSTRALIAN DOLLAR										
++ AUD ++		7970	-172,669.68	-116,077.18			-172,669.68	-114,454.09	25JUN03	.00	.00	25JUN03	1.487542	-1,623.09	-172,669.68		SS BTC	
++ AUD ++		7985	-27,819.64	-18,498.68			-27,819.64	-18,701.75	26JUN03	.00	.00	26JUN03	1.503872	203.07	-27,819.64		SS BTC	
++ AUD ++		7999	-63,741.10	-42,397.40			-63,741.10	-42,384.66	27JUN03	.00	.00	27JUN03	1.503420	-12.74	-63,741.10		SS BTC	
++ AUD ++		8024	-720,383.14	-483,701.31			-720,383.14	-479,162.94	30JUN03	.00	.00	30JUN03	1.489314	-4,538.37	-720,383.14		SS BTC	
AUD TOTAL			-2,636,338.70	-1,733,103.17			-2,636,338.70	-1,724,895.18		.00	.00			-8,207.99				-8,207.99
								CAD - CANADIAN DOLLAR										
++ CAD ++		5676	53,110.56	33,871.53			53,110.56	33,882.33	22OCT02	.00	.00	22OCT02	1.568000	-10.80	53,110.56		SS	
++ CAD ++		6166	-377,960.44	-243,061.38			-377,960.44	-242,897.36	12DEC02	.00	.00	12DEC02	1.555000	-164.02	-377,960.44		SS BTC	
++ CAD ++		6610	55,380.86	36,173.00			55,380.86	36,401.25	10FEB03	.00	.00	10FEB03	1.531000	-228.25	55,380.86		SS	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CAD - CANADIAN DOLLAR					
AD TOTAL	-269,469.02 -173,016.85	-269,469.02 -172,613.78	.00 .00		-403.07		-403.07
		CHF - SWISS FRANC					
++ CHF ++ 5177	1,531,002.09 1,025,556.55	1,531,002.09 1,025,556.54	25SEP02 .00 .00	25SEP02	1.492850 .01	1,531,002.09	SS
++ CHF ++ 5530	338,449.17 228,357.85	338,449.17 227,766.19	14OCT02 .00 .00	14OCT02	1.482100 591.66	338,449.17	SS
++ CHF ++ 5531	131,475.68 88,709.05	131,475.68 88,479.21	14OCT02 .00 .00	14OCT02	1.482100 229.84	131,475.68	SS
++ CHF ++ 5543	34,905.68 23,346.72	34,905.68 23,551.50	15OCT02 .00 .00	15OCT02	1.495100 -204.78	34,905.68	SS
++ CHF ++ 6041	84,540.06 56,996.50	84,540.06 56,759.25	28NOV02 .00 .00	28NOV02	1.483250 237.25	84,540.06	SS
++ CHF ++ 6048	161,491.11 108,693.33	161,491.11 108,423.32	29NOV02 .00 .00	29NOV02	1.485750 270.01	161,491.11	SS
++ CHF ++ 6064	192,015.77 129,342.74	192,015.77 129,187.24	02DEC02 .00 .00	02DEC02	1.484550 155.50	192,015.77	SS

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CHF - SWISS FRANC					
++ CHF ++ 6389	75,919.00 55,437.58	75,919.00 55,504.46	20JAN03 .00 .00	20JAN03	1.369450 -66.88	75,919.00	SS
++ CHF ++ 6390	18,515.96 13,520.73	18,515.96 13,537.04	20JAN03 .00 .00	20JAN03	1.369450 -16.31	18,515.96	SS
++ CHF ++ 6546	194,748.72 144,392.01	194,748.72 142,809.06	04FEB03 .00 .00	04FEB03	1.348750 1,582.95	194,748.72	SS
++ CHF ++ 6880	173,520.42 130,314.61	173,520.42 130,325.41	12MAR03 .00 .00	12MAR03	1.331550 -10.80	173,520.42	SS
++ CHF ++ 6884	254,455.18 188,632.03	254,455.18 188,774.77	13MAR03 .00 .00	13MAR03	1.348950 -142.74	254,455.18	SS
++ CHF ++ 6904	345,089.73 252,120.35	345,089.73 252,219.18	14MAR03 .00 .00	14MAR03	1.368750 -98.83	345,089.73	SS
++ CHF ++ 6932	42,729.66 30,848.40	42,729.66 30,976.61	17MAR03 .00 .00	17MAR03	1.385150 -128.21	42,729.66	SS
CHF ++ 7630	1,034,434.24 801,576.32	1,034,434.24 800,603.60	21MAY03 .00 .00	21MAY03	1.290500 972.72	1,034,434.24	SS
++ CHF ++ 7699	693,555.69 540,005.21	693,555.69 539,869.72	27MAY03 .00 .00	27MAY03	1.284350 135.49	693,555.69	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	LOCAL NET	BASE NET	DTL FUND RSN
(CONTINUED)									CHF - SWISS FRANC									
++ CHF ++		7802	202,998.21	155,452.93			202,998.21	153,943.97	11JUN03	.00	.00	11JUN03	1.305850	1,508.96	202,998.21			SS
++ CHF ++		7829	1,494,034.66	1,144,985.75			1,494,034.66	1,140,571.54	13JUN03	.00	.00	13JUN03	1.304850	4,414.21	1,494,034.66			SS
++ CHF ++		7830	959,210.45	735,111.66			959,210.45	732,277.62	13JUN03	.00	.00	13JUN03	1.304850	2,834.04	959,210.45			SS
CHF TOTAL			7,963,091.48	5,853,400.32			7,963,091.48	5,841,136.23		.00	.00			12,264.09			12,264.09	
									DKK - DANISH KRONE									
++ DKK ++		4619	440,109.18	58,600.75			440,109.18	58,600.76	01JUL02	.00	.00	01JUL02	7.510300	-.01	440,109.18			SS
++ DKK ++		4659	11,633.22	1,523.91			11,633.22	1,523.92	05JUL02	.00	.00	05JUL02	7.633800	-.01	11,633.22			SS
++ DKK ++		4742	43,306.54	5,793.36			43,306.54	5,793.37	24JUL02	.00	.00	24JUL02	7.475200	-.01	43,306.54			SS
++ DKK ++		4774	78,442.05	10,425.02			78,442.05	10,425.03	26JUL02	.00	.00	26JUL02	7.524400	-.01	78,442.05			SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	LOCAL NET	BASE NET	DTL FUND RSN
(CONTINUED)									DKK - DANISH KRONE									
++ DKK ++		5102	78,679.54	10,367.71			78,679.54	10,367.72	18SEP02	.00	.00	18SEP02	7.588900	-.01	78,679.54			SS
++ DKK ++		5419	12,222.40	1,623.89			12,222.40	1,623.90	09OCT02	.00	.00	09OCT02	7.526600	-.01	12,222.40			SS
++ DKK ++		5527	1,241,964.07	164,959.57			1,241,964.07	164,760.42	14OCT02	.00	.00	14OCT02	7.528900	199.15	1,241,964.07			SS
++ DKK ++		6929	250,645.57	36,199.53			250,645.57	36,859.92	14MAR03	.00	.00	14MAR03	6.924000	-660.39	250,645.57			SS
++ DKK ++		6930	131,244.95	18,955.08			131,244.95	19,300.88	14MAR03	.00	.00	14MAR03	6.924000	-345.80	131,244.95			SS
++ DKK ++		6933	376,575.45	53,768.07			376,575.45	55,379.16	17MAR03	.00	.00	17MAR03	7.003700	-1,611.09	376,575.45			SS
++ DKK ++		6993	57,506.78	8,199.91			57,506.78	8,225.07	19MAR03	.00	.00	19MAR03	7.013100	-25.16	57,506.78			SS
++ DKK ++		7909	-1,284,938.76	-201,026.10			-1,284,938.76	-202,148.82	20JUN03	.00	.00	20JUN03	6.391900	1,122.72	-1,284,938.76			SS BTC
++ DKK ++		7929	-485,430.19	-75,495.76			-485,430.19	-75,944.58	23JUN03	.00	.00	23JUN03	6.429900	448.82	-485,430.19			SS BTC

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			DKK - DANISH KRONE					
++ DKK ++	7961	-141,303.38 -21,879.68	-141,303.38 -21,975.98	24JUN03 .00 .00	24JUN03	6.458200 96.30	-141,303.38	SS BTC
++ DKK ++	7968	-192,793.64 -30,099.55	-192,793.64 -29,852.53	25JUN03 .00 .00	25JUN03	6.405200 -247.02	-192,793.64	SS BTC
DKK TOTAL		617,863.78 41,915.71	617,863.78 42,938.24	.00 .00		-1,022.53		-1,022.53
			EUR - EURO CURRENCY					
++ EUR ++	4624	108,654.22 107,459.06	108,654.22 107,200.99	01JUL02 .00 .00	01JUL02	1.011122 258.07	108,654.22	SS
++ EUR ++	4693	57,008.49 56,464.06	57,008.49 56,470.35	12JUL02 .00 .00	12JUL02	1.009642 -6.29	57,008.49	SS
++ EUR ++	4699	20,759.95 20,912.53	20,759.95 20,856.54	15JUL02 .00 .00	15JUL02	0.992704 55.99	20,759.95	SS
++ EUR ++	4809	22,484.97 22,143.19	22,484.97 22,174.99	05AUG02 .00 .00	05AUG02	1.015435 -31.80	22,484.97	SS
++ EUR ++	4817	57,528.13 55,471.52	57,528.13 56,496.43	06AUG02 .00 .00	06AUG02	1.037075 -1,024.91	57,528.13	SS

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			EUR - EURO CURRENCY					
++ EUR ++	4827	56,099.31 54,643.55	56,099.31 54,908.78	07AUG02 .00 .00	07AUG02	1.026641 -265.23	56,099.31	SS
++ EUR ++	4830	211,087.04 205,609.40	211,087.04 206,607.38	07AUG02 .00 .00	07AUG02	1.026641 -997.98	211,087.04	SS
++ EUR ++	4831	240,761.09 234,513.42	240,761.09 235,651.69	07AUG02 .00 .00	07AUG02	1.026641 -1,138.27	240,761.09	SS
++ EUR ++	4832	272,534.06 265,461.89	272,534.06 266,750.38	07AUG02 .00 .00	07AUG02	1.026641 -1,288.49	272,534.06	SS
++ EUR ++	4840	103,594.41 100,004.84	103,594.41 100,698.09	08AUG02 .00 .00	08AUG02	1.035894 -693.25	103,594.41	SS
++ EUR ++	4862	90,180.69 88,688.16	90,180.69 87,528.47	16AUG02 .00 .00	16AUG02	1.016829 1,159.69	90,180.69	SS
++ EUR ++	4890	130,801.05 128,080.37	130,801.05 127,950.27	21AUG02 .00 .00	21AUG02	1.021242 130.10	130,801.05	SS
EUR ++	4905	78,042.13 75,685.29	78,042.13 76,367.95	22AUG02 .00 .00	22AUG02	1.031140 -682.66	78,042.13	SS
++ EUR ++	4962	-101,403.75 -99,583.56	-101,403.75 -99,583.57	28AUG02 .00 .00	28AUG02	1.018278 .01	-101,403.75	SS BTC

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++			30AUG02	30AUG02	1.019628	
4995	79,879.79	79,879.79	.00		79,879.79	SS
	78,342.09	78,340.71	.00		1.38	
++ EUR ++			02SEP02	02SEP02	1.014868	
5012	103,520.53	103,520.53	.00		103,520.53	SS
	102,003.94	101,526.60	.00		477.34	
++ EUR ++			03SEP02	03SEP02	1.003865	
5017	37,251.28	37,251.28	.00		37,251.28	SS
	37,107.86	37,101.08	.00		6.78	
++ EUR ++			05SEP02	05SEP02	1.008573	
5048	45,641.34	45,641.34	.00		45,641.34	SS
	45,253.38	45,268.74	.00		-15.36	
++ EUR ++			24SEP02	24SEP02	1.018278	
5159	-10,684.25	-10,684.25	.00		-10,684.25	SS BTC
	-10,492.47	-10,494.12	.00		1.65	
++ EUR ++			24SEP02	24SEP02	1.018278	
5161	-58,806.24	-58,806.24	.00		-58,806.24	SS BTC
	-57,750.67	-57,759.76	.00		9.09	
++ EUR ++			25SEP02	25SEP02	1.020512	
5175	-723,995.12	-723,995.12	.00		-723,995.12	SS BTC
	-709,443.02	-710,244.29	.00		801.27	
++ EUR ++			25SEP02	25SEP02	1.020512	
5188	987,971.85	987,971.85	.00		987,971.85	SS
	968,113.90	968,113.89	.00		.01	
++ EUR ++			26SEP02	26SEP02	1.024748	
5213	-196,535.02	-196,535.02	.00		-196,535.02	SS BTC
	-191,788.63	-192,584.72	.00		796.09	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++			26SEP02	26SEP02	1.024748	
5214	-167,056.96	-167,056.96	.00		-167,056.96	SS BTC
	-163,022.48	-163,699.16	.00		676.68	
++ EUR ++			26SEP02	26SEP02	1.024748	
5215	-353,965.51	-353,965.51	.00		-353,965.51	SS BTC
	-345,417.13	-346,850.90	.00		1,433.77	
++ EUR ++			010CT02	010CT02	1.014199	
5310	-108,124.69	-108,124.69	.00		-108,124.69	SS BTC
	-106,610.92	-106,738.43	.00		127.51	
++ EUR ++			020CT02	020CT02	1.016002	
5342	-12,329.21	-12,329.21	.00		-12,329.21	SS BTC
	-12,135.03	-12,156.60	.00		21.57	
++ EUR ++			020CT02	020CT02	1.016002	
5343	-203,839.64	-203,839.64	.00		-203,839.64	SS BTC
	-200,629.17	-200,647.58	.00		18.41	
++ EUR ++			040CT02	040CT02	1.017864	
5360	925,069.80	925,069.80	.00		925,069.80	SS
	908,834.38	908,840.49	.00		-6.11	
++ EUR ++			080CT02	080CT02	1.020564	
5409	-34,330.37	-34,330.37	.00		-34,330.37	SS BTC
	-33,638.63	-33,638.62	.00		-.01	
++ EUR ++			090CT02	090CT02	1.013377	
5422	-119,714.85	-119,714.85	.00		-119,714.85	SS BTC
	-118,134.56	-118,083.96	.00		-50.60	
++ EUR ++			090CT02	090CT02	1.013377	
5431	-19,257.04	-19,257.04	.00		-19,257.04	SS BTC
	-19,002.84	-18,999.61	.00		-3.23	

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++			100CT02	100CT02	1.014045		
5459	399,834.39	399,834.39	.00			399,834.39	SS
	394,296.50	394,556.41	.00		-259.91		
++ EUR ++			100CT02	100CT02	1.014045		
5467	4,395.91	4,395.91	.00			4,395.91	SS
	4,335.02	4,337.88	.00		-2.86		
++ EUR ++			110CT02	110CT02	1.014559		
5501	-266,190.55	-266,190.55	.00			-266,190.55	SS BTC
	-262,370.70	-262,370.69	.00		-.01		
++ EUR ++			140CT02	140CT02	1.013325		
5528	207,709.59	207,709.59	.00			207,709.59	SS
	204,978.25	204,728.94	.00		249.31		
++ EUR ++			140CT02	140CT02	1.013325		
5534	35,789.41	35,789.41	.00			35,789.41	SS
	35,318.79	35,308.90	.00		9.89		
++ EUR ++			150CT02	150CT02	1.019264		
5551	215,712.66	215,712.66	.00			215,712.66	SS
	211,635.71	212,291.35	.00		-655.64		
++ EUR ++			160CT02	160CT02	1.017864		
5573	568,591.35	568,591.35	.00			568,591.35	SS
	558,612.30	558,569.17	.00		43.13		
++ EUR ++			180CT02	180CT02	1.029707		
5605	132,065.72	132,065.72	.00			132,065.72	SS
	128,255.63	128,616.80	.00		-361.17		
++ EUR ++			220CT02	220CT02	1.022234		
5675	85,119.61	85,119.61	.00			85,119.61	SS
	83,268.22	82,851.14	.00		417.08		

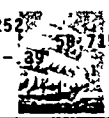
STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++			220CT02	220CT02	1.022234		
5677	104,161.64	104,161.64	.00			104,161.64	SS
	101,896.08	101,563.24	.00		332.84		
++ EUR ++			230CT02	230CT02	1.023280		
5704	62,201.47	62,201.47	.00			62,201.47	SS
	60,786.36	60,820.80	.00		-34.44		
++ EUR ++			240CT02	240CT02	1.026220		
5731	71,055.11	71,055.11	.00			71,055.11	SS
	69,239.65	69,249.75	.00		-10.10		
++ EUR ++			250CT02	250CT02	1.023699		
5759	31,171.84	31,171.84	.00			31,171.84	SS
	30,450.20	30,441.55	.00		8.65		
++ EUR ++			280CT02	280CT02	1.015692		
5803	4,025.43	4,025.43	.00			4,025.43	SS
	3,963.24	3,935.47	.00		27.77		
++ EUR ++			04NOV02	04NOV02	1.004621		
5854	512.22	512.22	.00			512.22	SS
	509.86	507.04	.00		2.82		
++ EUR ++			05NOV02	05NOV02	1.000500		
5856	16,437.81	16,437.81	.00			16,437.81	SS
	16,429.60	16,427.97	.00		1.63		
EUR ++			06NOV02	06NOV02	1.002707		
5858	2,567.12	2,567.12	.00			2,567.12	SS
	2,560.19	2,561.07	.00		-.88		
++ EUR ++			07NOV02	07NOV02	0.990835		
5861	11,185.83	11,185.83	.00			11,185.83	SS
	11,289.30	11,229.02	.00		60.25		

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

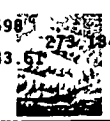
ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++			08NOV02	08NOV02	0.986193	
5893	98,513.71	98,513.71	.00			98,513.71 SS
	99,892.93	99,868.33	.00		24.60	
++ EUR ++			12NOV02	12NOV02	0.989560	
5903	22,405.37	22,405.37	.00			22,405.37 SS
	22,641.75	22,659.61	.00		-17.86	
++ EUR ++			25NOV02	25NOV02	1.006289	
6013	74,994.01	74,994.01	.00			74,994.01 SS
	74,525.32	74,621.04	.00		-95.72	
++ EUR ++			28NOV02	28NOV02	1.005429	
6036	344,595.82	344,595.82	.00			344,595.82 SS
	342,735.11	341,011.91	.00		1,723.20	
++ EUR ++			28NOV02	28NOV02	1.005429	
6040	574,385.77	574,385.77	.00			574,385.77 SS
	571,284.27	568,585.56	.00		2,698.71	
++ EUR ++			28NOV02	28NOV02	1.005429	
6042	589,909.15	589,909.15	.00			589,909.15 SS
	586,723.83	583,952.19	.00		2,771.64	
++ EUR ++			29NOV02	29NOV02	1.006695	
6045	281,042.33	281,042.33	.00			281,042.33 SS
	279,173.26	278,914.98	.00		258.28	
++ EUR ++			02DEC02	02DEC02	1.007252	
6065	156,879.15	156,879.15	.00			156,879.15 SS
	155,749.65	155,835.83	.00		-86.18	
++ EUR ++			02DEC02	02DEC02	1.007252	
6071	58,715.28	58,715.28	.00			58,715.28 SS
	58,292.54	58,292.93	.00		-.39	



STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++			30DEC02	30DEC02	0.955932	
6226	292,186.61	292,186.61	.00			292,186.61 SS
	305,656.27	305,561.87	.00		94.40	
++ EUR ++			13JAN03	13JAN03	0.949082	
6297	-894.21	-894.21	.00			-894.21 SS BTC
	-942.18	-942.20	.00		.02	
++ EUR ++			13JAN03	13JAN03	0.949082	
6299	-6,675.06	-6,675.06	.00			-6,675.06 SS BTC
	-7,033.18	-7,033.32	.00		.14	
++ EUR ++			13JAN03	13JAN03	0.949082	
6300	-23,363.96	-23,363.96	.00			-23,363.96 SS BTC
	-24,617.43	-24,617.93	.00		.50	
++ EUR ++			20JAN03	20JAN03	0.937075	
6391	74,155.73	74,155.73	.00			74,155.73 SS
	79,135.32	79,104.40	.00		30.92	
++ EUR ++			22JAN03	22JAN03	0.932097	
6429	-760,027.27	-760,027.27	.00			-760,027.27 SS BTC
	-815,395.04	-815,224.22	.00		-170.82	
++ EUR ++			28JAN03	28JAN03	0.922892	
6458	23,359.39	23,359.39	.00			23,359.39 SS
	25,311.08	25,311.66	.00		-.58	
++ EUR ++			29JAN03	29JAN03	0.920598	
6481	9,780.80	9,780.80	.00			9,780.80 SS
	10,624.40	10,604.93	.00		19.47	
++ EUR ++			29JAN03	29JAN03	0.920598	
6486	273,134.77	273,134.77	.00			273,134.77 SS
	296,692.77	296,149.16	.00		543.61	



STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					EUR - EURO CURRENCY						
++ EUR ++	6504	10,270.27 11,067.76			10,270.27 11,122.00	30JAN03	.00 .00	30JAN03	0.927945 -54.24	10,270.27	SS
++ EUR ++	6513	198,544.14 213,226.49			198,544.14 213,559.84	31JAN03	.00 .00	31JAN03	0.931142 -333.35	198,544.14	SS
++ EUR ++	6535	67,889.99 73,056.39			67,889.99 72,977.53	03FEB03	.00 .00	03FEB03	0.929282 78.86	67,889.99	SS
++ EUR ++	6623	-127,261.68 -136,418.21			-127,261.68 -136,761.70	12FEB03	.00 .00	12FEB03	0.932879 343.49	-127,261.68	SS BTC
++ EUR ++	6637	-141,699.08 -151,894.38			-141,699.08 -151,933.35	12FEB03	.00 .00	12FEB03	0.932879 38.97	-141,699.08	SS BTC
++ EUR ++	6754	-70,127.80 -75,990.46			-70,127.80 -75,990.30	03MAR03	.00 .00	03MAR03	0.922850 -.16	-70,127.80	SS BTC
++ EUR ++	6764	-289,276.90 -314,863.32			-289,276.90 -314,863.18	04MAR03	.00 .00	04MAR03	0.918738 -.14	-289,276.90	SS BTC
++ EUR ++	6776	-208,820.37 -229,013.40			-208,820.37 -229,013.16	05MAR03	.00 .00	05MAR03	0.911826 -.24	-208,820.37	SS BTC
++ EUR ++	6797	-12,853.83 -14,135.99			-12,853.83 -14,135.91	06MAR03	.00 .00	06MAR03	0.909298 -.08	-12,853.83	SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					EUR - EURO CURRENCY						
++ EUR ++	6807	-47,861.04 -52,716.55			-47,861.04 -52,716.50	07MAR03	.00 .00	07MAR03	0.907894 -.05	-47,861.04	SS BTC
++ EUR ++	6826	-61,518.99 -68,052.28			-61,518.99 -68,052.14	10MAR03	.00 .00	10MAR03	0.903996 -.14	-61,518.99	SS BTC
++ EUR ++	6846	-64,073.49 -70,657.03			-64,073.49 -70,657.13	11MAR03	.00 .00	11MAR03	0.906824 .10	-64,073.49	SS BTC
++ EUR ++	6908	-15,230.84 -16,335.07			-15,230.84 -16,335.16	14MAR03	.00 .00	14MAR03	0.932401 .09	-15,230.84	SS BTC
++ EUR ++	6931	-123,243.64 -130,693.70			-123,243.64 -132,077.09	17MAR03	.00 .00	17MAR03	0.942996 1,383.39	-123,243.64	SS BTC
++ EUR ++	6970	-54,923.68 -58,356.44			-54,923.68 -58,337.94	18MAR03	.00 .00	18MAR03	0.941176 -18.50	-54,923.68	SS BTC
++ EUR ++	6994	-114,775.57 -121,553.13			-114,775.57 -121,877.81	19MAR03	.00 .00	19MAR03	0.944242 324.68	-114,775.57	SS BTC
EUR ++	7033	32,962.61 35,090.35			32,962.61 35,104.60	24MAR03	.00 .00	24MAR03	0.939364 -14.25	32,962.61	SS
++ EUR ++	7047	22,274.53 23,773.60			22,274.53 23,743.79	25MAR03	.00 .00	25MAR03	0.936944 29.81	22,274.53	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
++ EUR ++	7105	62,932.06 68,627.38	62,932.06 68,615.56	01APR03 / 01APR03 .00 .00	0.917011 11.82	62,932.06 SS
++ EUR ++	7115	-75,400.35 -81,179.78	-75,400.35 -81,574.72	02APR03 / 02APR03 .00 .00	0.928807 394.94	-75,400.35 SS BTC
++ EUR ++	7170	-35,128.05 -37,536.06	-35,128.05 -37,630.92	08APR03 / 08APR03 .00 .00	0.935848 94.86	-35,128.05 SS BTC
++ EUR ++	7171	-18,970.27 -20,270.67	-18,970.27 -20,321.90	08APR03 / 08APR03 .00 .00	0.935848 51.23	-18,970.27 SS BTC
++ EUR ++	7175	-99,116.68 -105,911.09	-99,116.68 -106,032.65	08APR03 / 08APR03 .00 .00	0.935848 121.56	-99,116.68 SS BTC
++ EUR ++	7259	-57,942.14 -62,965.74	-57,942.14 -62,609.03	16APR03 / 16APR03 .00 .00	0.920217 -356.71	-57,942.14 SS BTC
++ EUR ++	7460	311,778.51 354,039.90	311,778.51 354,028.91	06MAY03 / 06MAY03 .00 .00	0.880631 10.99	311,778.51 SS
++ EUR ++	7536	24,188.96 27,814.88	24,188.96 27,813.33	14MAY03 / 14MAY03 .00 .00	0.869641 1.55	24,188.96 SS
++ EUR ++	7537	99,941.46 114,922.66	99,941.46 114,916.26	14MAY03 / 14MAY03 .00 .00	0.869641 6.40	99,941.46 SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
++ EUR ++	7545	75,967.90 87,028.83	75,967.90 87,069.16	15MAY03 / 15MAY03 .00 .00	0.872905 -40.33	75,967.90 SS
++ EUR ++	7563	135,533.10 156,486.48	135,533.10 155,888.56	16MAY03 / 16MAY03 .00 .00	0.866101 597.92	135,533.10 SS
++ EUR ++	7581	206,743.29 241,600.15	206,743.29 239,104.76	19MAY03 / 19MAY03 .00 .00	0.855725 2,495.39	206,743.29 SS
++ EUR ++	7583	29,991.55 35,048.12	29,991.55 34,865.37	19MAY03 / 19MAY03 .00 .00	0.855725 182.75	29,991.55 SS
++ EUR ++	7584	63,440.41 74,136.45	63,440.41 73,749.88	19MAY03 / 19MAY03 .00 .00	0.855725 386.57	63,440.41 SS
++ EUR ++	7648	19,526.62 22,849.08	19,526.62 22,599.22	22MAY03 / 22MAY03 .00 .00	0.854591 249.86	19,526.62 SS
++ EUR ++	7681	614,598.05 729,343.47	614,598.05 724,015.43	26MAY03 / 26MAY03 .00 .00	0.842673 5,328.04	614,598.05 SS
++ EUR ++	7718	-74,309.25 -87,410.00	-74,309.25 -87,877.77	30MAY03 / 30MAY03 .00 .00	0.850123 467.77	-74,309.25 SS BTC
++ EUR ++	7804	352,002.60 414,148.48	352,002.60 411,813.35	11JUN03 / 11JUN03 .00 .00	0.849943 2,335.13	352,002.60 SS

STATE STREET

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

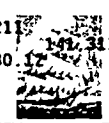
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		EUR - EURO CURRENCY					
EUR ++	7816	662,427.56 779,544.81	662,427.56 777,210.93	12JUN03 .00 .00	12JUN03	0.849762 2,333.88	662,427.56	SS
++ EUR ++	7834	384,742.75 455,169.81	384,742.75 451,824.47	13JUN03 .00 .00	13JUN03	0.845273 3,345.34	384,742.75	SS
++ EUR ++	7835	1,001,426.00 1,184,736.77	1,001,426.00 1,176,029.38	13JUN03 .00 .00	13JUN03	0.845273 8,707.39	1,001,426.00	SS
++ EUR ++	7893	-322,300.25 -376,414.33	-322,300.25 -377,276.02	19JUN03 .00 .00	19JUN03	0.856238 861.69	-322,300.25	SS BTC
++ EUR ++	7894	-312,442.87 -364,901.90	-312,442.87 -365,737.24	19JUN03 .00 .00	19JUN03	0.856238 835.34	-312,442.87	SS BTC
++ EUR ++	7908	-355,317.10 -412,825.32	-355,317.10 -414,974.69	20JUN03 .00 .00	20JUN03	0.860696 2,149.37	-355,317.10	SS BTC
++ EUR ++	7910	-65,493.46 -76,093.60	-65,493.46 -76,489.78	20JUN03 .00 .00	20JUN03	0.860696 396.18	-65,493.46	SS BTC
++ EUR ++	7937	721,345.85 833,082.16	721,345.85 833,388.49	23JUN03 .00 .00	23JUN03	0.865876 -306.33	721,345.85	SS
++ EUR ++	7951	-481,934.39 -554,152.04	-481,934.39 -555,391.51	24JUN03 .00 .00	24JUN03	0.869679 1,239.47	-481,934.39	SS BTC

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	7973	-198,011.91 -229,545.23	-198,011.91 -228,245.71	25JUN03 .00 .00	25JUN03	0.862627 -1,299.52	-198,011.91	SS BTC
++ EUR ++	7990	73,751.02 84,293.72	73,751.02 85,495.84	26JUN03 .00 .00	26JUN03	0.874929 -1,202.12	73,751.02	SS
++ EUR ++	7991	379,640.18 433,909.70	379,640.18 440,097.72	26JUN03 .00 .00	26JUN03	0.874929 -6,188.02	379,640.18	SS
++ EUR ++	7998	167,472.97 191,346.29	167,472.97 192,356.23	27JUN03 .00 .00	27JUN03	0.875235 -1,009.94	167,472.97	SS
++ EUR ++	8025	-458,442.73 -527,323.89	-458,442.73 -523,793.87	30JUN03 .00 .00	30JUN03	0.869376 -3,530.02	-458,442.73	SS BTC
++ EUR ++	8026	-130,976.26 -150,655.48	-130,976.26 -149,646.96	30JUN03 .00 .00	30JUN03	0.869376 -1,008.52	-130,976.26	SS BTC
++ EUR ++	8029	-662,375.99 -761,898.18	-662,375.99 -756,797.88	30JUN03 .00 .00	30JUN03	0.869376 -5,100.30	-662,375.99	SS BTC
EUR ++	8030	-635,016.03 -730,427.38	-635,016.03 -725,860.20	30JUN03 .00 .00	30JUN03	0.869376 -4,567.18	-635,016.03	SS BTC

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
EUR TOTAL	5,692,819.17 5,827,201.67	5,692,819.17 5,810,033.43	.00 .00		17,168.24	17,168.24
		GBP - POUND STERLING				
++ GBP ++						
4652	241,876.89 368,656.89	241,876.89 369,201.04	04JUL02 .00 .00	04JUL02	0.656103 -544.15	241,876.89 SS
++ GBP ++						
4808	155,723.34 244,002.83	155,723.34 243,914.82	05AUG02 .00 .00	05AUG02	0.638203 88.01	155,723.34 SS
++ GBP ++						
4814	104,697.21 161,081.80	104,697.21 161,668.78	06AUG02 .00 .00	06AUG02	0.649963 -586.98	104,697.21 SS
++ GBP ++						
4881	-35,984.65 -54,961.14	-35,984.65 -54,961.13	20AUG02 .00 .00	20AUG02	0.654729 -.01	-35,984.65 SS BTC
++ GBP ++						
5011	46,479.92 72,018.35	46,479.92 71,971.64	02SEP02 .00 .00	02SEP02	0.645390 46.71	46,479.92 SS
++ GBP ++						
5016	213,774.19 334,107.79	213,774.19 333,676.52	03SEP02 .00 .00	03SEP02	0.639836 431.27	213,774.19 SS
++ GBP ++						
5096	15,443.59 23,693.54	15,443.59 23,764.26	17SEP02 .00 .00	17SEP02	0.651806 -70.72	15,443.59 SS

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING				
++ GBP ++						
5104	32,390.00 50,290.35	32,390.00 50,239.46	18SEP02 .00 .00	18SEP02	0.644060 50.89	32,390.00 SS
++ GBP ++						
5105	251,415.67 390,360.63	251,415.67 390,277.73	18SEP02 .00 .00	18SEP02	0.644060 82.90	251,415.67 SS
++ GBP ++						
5121	24,290.25 37,798.07	24,290.25 37,792.72	19SEP02 .00 .00	19SEP02	0.642632 5.35	24,290.25 SS
++ GBP ++						
5131	-51,998.75 -80,920.45	-51,998.75 -80,920.46	20SEP02 .00 .00	20SEP02	0.642591 .01	-51,998.75 SS BTC
++ GBP ++						
5142	5,580.88 8,693.89	5,580.88 8,684.97	23SEP02 .00 .00	23SEP02	0.641931 8.92	5,580.88 SS
++ GBP ++						
5364	93,324.76 146,435.88	93,324.76 146,416.22	04OCT02 .00 .00	04OCT02	0.637308 19.66	93,324.76 SS
++ GBP ++						
5384	11,646.30 18,220.06	11,646.30 18,233.06	07OCT02 .00 .00	07OCT02	0.639202 -13.00	11,646.30 SS
++ GBP ++						
5406	15,104.96 23,519.92	15,104.96 23,622.54	08OCT02 .00 .00	08OCT02	0.642220 -102.62	15,104.96 SS
++ GBP ++						
5427	141,311.54 220,382.28	141,311.54 220,352.16	09OCT02 .00 .00	09OCT02	0.641211 30.12	141,311.54 SS



ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					GBP - POUND STERLING								
GBP ++	5464	801.18 1,252.36			801.18 1,249.48	10OCT02	10OCT02	.00 .00	0.639734	2.88	801.18	SS	
++ GBP ++	5465	68,907.04 107,712.02			68,907.04 107,670.63	10OCT02	10OCT02	.00 .00	0.639734	41.39	68,907.04	SS	
++ GBP ++	5502	43,813.12 68,381.28			43,813.12 68,414.12	11OCT02	11OCT02	.00 .00	0.640718	-32.84	43,813.12	SS	
++ GBP ++	5535	90,796.74 141,402.39			90,796.74 141,710.92	14OCT02	14OCT02	.00 .00	0.642116	-308.53	90,796.74	SS	
++ GBP ++	5536	91,654.55 142,738.31			91,654.55 143,049.75	14OCT02	14OCT02	.00 .00	0.642116	-311.44	91,654.55	SS	
++ GBP ++	5537	298,019.32 464,120.69			298,019.32 465,133.36	14OCT02	14OCT02	.00 .00	0.642116	-1,012.67	298,019.32	SS	
++ GBP ++	5538	18,530.81 28,858.98			18,530.81 28,921.94	14OCT02	14OCT02	.00 .00	0.642116	-62.96	18,530.81	SS	
++ GBP ++	5547	10,351.94 16,094.68			10,351.94 16,156.78	15OCT02	15OCT02	.00 .00	0.643190	-62.10	10,351.94	SS	
++ GBP ++	5548	45,786.44 71,186.49			45,786.44 71,206.46	15OCT02	15OCT02	.00 .00	0.643190	-19.97	45,786.44	SS	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					GBP - POUND STERLING								
++ GBP ++	5683	33,055.35 51,100.29			33,055.35 51,100.30	22OCT02	22OCT02	.00 .00	0.646872	-.01	33,055.35	SS	
++ GBP ++	5735	26,482.58 40,989.76			26,482.58 41,040.07	24OCT02	24OCT02	.00 .00	0.646078	-50.31	26,482.58	SS	
++ GBP ++	5763	2,086.39 3,240.79			2,086.39 3,229.32	25OCT02	25OCT02	.00 .00	0.643791	11.47	2,086.39	SS	
++ GBP ++	5807	31,778.15 49,589.82			31,778.15 49,472.60	28OCT02	28OCT02	.00 .00	0.640820	117.22	31,778.15	SS	
++ GBP ++	5822	26,195.82 40,835.32			26,195.82 40,862.20	29OCT02	29OCT02	.00 .00	0.641499	-26.88	26,195.82	SS	
++ GBP ++	5832	12,024.74 18,724.32			12,024.74 18,744.75	30OCT02	30OCT02	.00 .00	0.642199	-20.43	12,024.74	SS	
++ GBP ++	5843	3,451.51 5,397.99			3,451.51 5,375.88	01NOV02	01NOV02	.00 .00	0.639407	22.11	3,451.51	SS	
GBP ++	5900	58,555.29 92,994.65			58,555.29 92,975.13	11NOV02	11NOV02	.00 .00	0.629663	19.52	58,555.29	SS	
++ GBP ++	5901	1,695.53 2,692.76			1,695.53 2,692.19	11NOV02	11NOV02	.00 .00	0.629663	.57	1,695.53	SS	

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ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING				
++ GBP ++	5906	4,264.39 6,773.35	4,264.39 6,771.07	12NOV02 .00 .00	12NOV02	0.629584 2.28	4,264.39 SS
++ GBP ++	5924	-303,520.53 -481,292.74	-303,520.53 -481,292.75	13NOV02 .00 .00	13NOV02	0.630636 .01	-303,520.53 SS BTC
++ GBP ++	5941	1,754.24 2,769.50	1,754.24 2,769.51	14NOV02 .00 .00	14NOV02	0.633413 -.01	1,754.24 SS
++ GBP ++	5970	3,238.65 5,115.77	3,238.65 5,115.12	18NOV02 .00 .00	18NOV02	0.633072 .65	3,238.65 SS
++ GBP ++	5979	52,916.42 84,052.49	52,916.42 83,586.69	19NOV02 .00 .00	19NOV02	0.629564 465.80	52,916.42 SS
++ GBP ++	5985	1,275.43 2,025.89	1,275.43 2,025.65	19NOV02 .00 .00	19NOV02	0.629564 .24	1,275.43 SS
++ GBP ++	6111	23,716.01 37,331.35	23,716.01 37,331.36	06DEC02 .00 .00	06DEC02	0.635284 -.01	23,716.01 SS
++ GBP ++	6120	128,917.94 203,509.76	128,917.94 203,485.83	09DEC02 .00 .00	09DEC02	0.633473 23.93	128,917.94 SS
++ GBP ++	6121	27,567.70 43,518.35	27,567.70 43,513.23	09DEC02 .00 .00	09DEC02	0.633473 5.12	27,567.70 SS

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING				
++ GBP ++	6151	45,876.11 72,234.24	45,876.11 72,206.99	11DEC02 .00 .00	11DEC02	0.635102 27.25	45,876.11 SS
++ GBP ++	6177	21,451.68 34,244.39	21,451.68 34,128.56	17DEC02 .00 .00	17DEC02	0.626429 115.83	21,451.68 SS
++ GBP ++	6205	21,110.40 33,698.51	21,110.40 33,725.05	24DEC02 .00 .00	24DEC02	0.626449 -26.54	21,110.40 SS
++ GBP ++	6220	8,276.58 13,261.99	8,276.58 13,233.81	27DEC02 .00 .00	27DEC02	0.624083 28.18	8,276.58 SS
++ GBP ++	6532	207,874.58 341,018.39	207,874.58 341,120.78	03FEB03 .00 .00	03FEB03	0.609570 -102.39	207,874.58 SS
++ GBP ++	6582	131,672.31 214,408.46	131,672.31 214,752.84	07FEB03 .00 .00	07FEB03	0.614119 -344.38	131,672.31 SS
++ GBP ++	6866	-94,356.89 -152,164.73	-94,356.89 -152,164.72	12MAR03 .00 .00	12MAR03	0.620097 -.01	-94,356.89 SS BTC
++ GBP ++	6913	-302,075.12 -477,973.77	-302,075.12 -477,973.76	14MAR03 .00 .00	14MAR03	0.631991 -.01	-302,075.12 SS BTC
++ GBP ++	6954	-29,204.80 -45,797.51	-29,204.80 -45,797.50	17MAR03 .00 .00	17MAR03	0.637694 -.01	-29,204.80 SS BTC

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING				
GBP ++	7030	29,459.96 46,397.95	29,459.96 46,357.31	24MAR03 .00 .00	24MAR03	0.634941 40.64	29,459.96 SS
++ GBP ++	7044	26,448.40 41,546.47	26,448.40 41,564.88	25MAR03 .00 .00	25MAR03	0.636598 -18.41	26,448.40 SS
++ GBP ++	7462	129,314.97 208,720.99	129,314.97 208,714.97	06MAY03 .00 .00	06MAY03	0.619559 6.02	129,314.97 SS
++ GBP ++	7700	-21,055.07 -34,532.42	-21,055.07 -34,520.87	27MAY03 .00 .00	27MAY03	0.609719 -11.55	-21,055.07 SS BTC
++ GBP ++	7705	-33,061.28 -54,068.43	-33,061.28 -54,223.80	28MAY03 .00 .00	28MAY03	0.611471 155.37	-33,061.28 SS BTC
++ GBP ++	7801	-30,318.31 -50,561.87	-30,318.31 -50,169.11	11JUN03 .00 .00	11JUN03	0.599628 -392.76	-30,318.31 SS BTC
++ GBP ++	7818	453,052.15 755,939.87	453,052.15 755,585.55	12JUN03 .00 .00	12JUN03	0.599323 354.32	453,052.15 SS
++ GBP ++	7819	220,284.87 367,556.18	220,284.87 367,383.89	12JUN03 .00 .00	12JUN03	0.599323 172.29	220,284.87 SS
++ GBP ++	7831	-7,658.60 -12,772.25	-7,658.60 -12,778.75	13JUN03 .00 .00	13JUN03	0.599628 6.50	-7,658.60 SS BTC

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING				
++ GBP ++	7832	-284,914.09 -475,151.41	-284,914.09 -475,389.28	13JUN03 .00 .00	13JUN03	0.599628 237.87	-284,914.09 SS BTC
++ GBP ++	7842	-120,054.06 -201,882.82	-120,054.06 -200,214.23	16JUN03 .00 .00	16JUN03	0.594672 -1,668.59	-120,054.06 SS BTC
++ GBP ++	7843	-85,683.79 -144,085.80	-85,683.79 -142,894.91	16JUN03 .00 .00	16JUN03	0.594672 -1,190.89	-85,683.79 SS BTC
++ GBP ++	7844	-172,528.11 -290,123.14	-172,528.11 -287,789.83	16JUN03 .00 .00	16JUN03	0.594672 -2,333.31	-172,528.11 SS BTC
++ GBP ++	7875	-40,560.87 -68,144.33	-40,560.87 -68,144.32	18JUN03 .00 .00	18JUN03	0.595220 -.01	-40,560.87 SS BTC
++ GBP ++	7886	54,514.41 91,202.55	54,514.41 91,459.49	19JUN03 .00 .00	19JUN03	0.597729 -256.94	54,514.41 SS
++ GBP ++	7887	-18,078.61 -30,245.50	-18,078.61 -30,245.49	19JUN03 .00 .00	19JUN03	0.597729 -.01	-18,078.61 SS BTC
GBP ++	7912	-386,358.99 -643,152.36	-386,358.99 -645,576.35	20JUN03 .00 .00	20JUN03	0.600727 2,423.99	-386,358.99 SS BTC
++ GBP ++	7913	-67,112.39 -111,718.62	-67,112.39 -112,139.67	20JUN03 .00 .00	20JUN03	0.600727 421.05	-67,112.39 SS BTC

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING				
++ GBP ++			23JUN03	23JUN03	0.599395	
7931	-40,537.87	-40,537.87	.00		-40,537.87	SS BTC
	-67,631.31	-67,481.35	.00		-149.96	
++ GBP ++			23JUN03	23JUN03	0.599395	
7932	-113,728.15	-113,728.15	.00		-113,728.15	SS BTC
	-189,738.24	-189,317.53	.00		-420.71	
++ GBP ++			24JUN03	24JUN03	0.602138	
7955	-555,292.04	-555,292.04	.00		-555,292.04	SS BTC
	-922,200.63	-924,032.56	.00		1,831.93	
++ GBP ++			24JUN03	24JUN03	0.602138	
7956	272,938.91	272,938.91	.00		272,938.91	SS
	453,282.98	453,282.99	.00		-.01	
++ GBP ++			25JUN03	25JUN03	0.595664	
7971	60,711.77	60,711.77	.00		60,711.77	SS
	101,922.85	100,827.00	.00		1,095.85	
++ GBP ++			26JUN03	26JUN03	0.600925	
7986	68,493.10	68,493.10	.00		68,493.10	SS
	113,979.45	114,986.13	.00		-1,006.68	
++ GBP ++			26JUN03	26JUN03	0.600925	
7988	100,704.65	100,704.65	.00		100,704.65	SS
	167,582.73	169,027.41	.00		-1,444.68	
++ GBP ++			27JUN03	27JUN03	0.606263	
8000	94,269.11	94,269.11	.00		94,269.11	SS
	155,492.10	156,483.03	.00		-990.93	
++ GBP ++			27JUN03	27JUN03	0.606263	
8001	-65,783.32	-65,783.32	.00		-65,783.32	SS BTC
	-108,506.24	-108,506.23	.00		-.01	

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING				
GBP TOTAL						
	1,547,284.45	1,547,284.45	.00			
	2,346,536.03	2,351,726.34	.00		-5,190.31	-5,190.31
		HKD - HONG KONG DOLLAR				
++ HKD ++			28NOV02	28NOV02	7.798550	
6037	1,944,240.77	1,944,240.77	.00		1,944,240.77	SS
	249,307.98	249,301.59	.00		6.39	
++ HKD ++			05MAR03	05MAR03	7.799000	
6790	-475,205.90	-475,205.90	.00		-475,205.90	SS BTC
	-60,931.65	-60,931.91	.00		.26	
++ HKD ++			05MAR03	05MAR03	7.799000	
6791	-239,271.29	-239,271.29	.00		-239,271.29	SS BTC
	-30,679.74	-30,679.87	.00		.13	
++ HKD ++			05MAR03	05MAR03	7.799000	
6792	-202,768.91	-202,768.91	.00		-202,768.91	SS BTC
	-25,999.35	-25,999.46	.00		.11	
++ HKD ++			13MAY03	13MAY03	7.798850	
7526	-522,009.76	-522,009.76	.00		-522,009.76	SS BTC
	-66,934.20	-66,933.34	.00		-.86	
++ HKD ++			13MAY03	13MAY03	7.798850	
7527	-132,931.60	-132,931.60	.00		-132,931.60	SS BTC
	-17,045.03	-17,044.81	.00		-.22	
++ HKD ++			14MAY03	14MAY03	7.798550	
7533	-278,743.44	-278,743.44	.00		-278,743.44	SS BTC
	-35,742.98	-35,741.61	.00		-1.37	

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		HKD - HONG KONG DOLLAR				
++ HKD ++	7534	-491,846.17 -63,068.93	-491,846.17 -63,066.50	14MAY03 .00 .00	14MAY03	7.798550 -491,846.17 -2.43	SS BTC
HKD TOTAL		-398,536.30 -51,093.90	-398,536.30 -51,095.91	.00 .00		2.01	2.01
			JPY - JAPANESE YEN				
++ JPY ++	4620	1,006,281.00 8,384.63	1,006,281.00 8,423.25	01JUL02 .00 .00	01JUL02	120.015000 1,006,281.00 -38.62	SS
++ JPY ++	4621	993,791.00 8,280.56	993,791.00 8,318.70	01JUL02 .00 .00	01JUL02	120.015000 993,791.00 -38.14	SS
++ JPY ++	4748	-35,520,111.00 -305,339.22	-35,520,111.00 -305,339.21	24JUL02 .00 .00	24JUL02	116.330000 -35,520,111.00 -.01	SS BTC
++ JPY ++	4763	42,180,170.00 360,930.73	42,180,170.00 361,334.67	25JUL02 .00 .00	25JUL02	116.865000 42,180,170.00 -403.94	SS
++ JPY ++	4926	-11,540,425.00 -96,532.20	-11,540,425.00 -96,532.21	26AUG02 .00 .00	26AUG02	119.550000 -11,540,425.00 .01	SS BTC
++ JPY ++	5097	4,823,540.00 39,330.89	4,823,540.00 39,419.85	17SEP02 .00 .00	17SEP02	122.640000 4,823,540.00 -88.96	SS

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		JPY - JAPANESE YEN				
++ JPY ++	5504	17,498,602.00 141,095.00	17,498,602.00 141,545.82	11OCT02 .00 .00	11OCT02	124.020000 17,498,602.00 -450.82	SS
++ JPY ++	5505	3,936,580.00 31,741.49	3,936,580.00 31,842.90	11OCT02 .00 .00	11OCT02	124.020000 3,936,580.00 -101.41	SS
++ JPY ++	5973	11,389,689.00 94,020.88	11,389,689.00 94,028.88	18NOV02 .00 .00	18NOV02	121.140000 11,389,689.00 -8.00	SS
++ JPY ++	5984	3,015,476.00 24,790.17	3,015,476.00 24,795.70	19NOV02 .00 .00	19NOV02	121.640000 3,015,476.00 -5.53	SS
++ JPY ++	5993	18,632,328.00 152,082.01	18,632,328.00 152,091.60	20NOV02 .00 .00	20NOV02	122.515000 18,632,328.00 -9.59	SS
++ JPY ++	6022	3,115,267.00 25,555.92	3,115,267.00 25,546.97	26NOV02 .00 .00	26NOV02	121.900000 3,115,267.00 8.95	SS
++ JPY ++	6067	6,077,264.00 48,776.15	6,077,264.00 49,029.02	02DEC02 .00 .00	02DEC02	124.595000 6,077,264.00 -252.87	SS
JPY ++	6093	755,555.00 6,047.58	755,555.00 6,052.91	05DEC02 .00 .00	05DEC02	124.935000 755,555.00 -5.33	SS
++ JPY ++	6219	-41,807,565.00 -347,628.69	-41,807,565.00 -348,150.18	25DEC02 .00 .00	25DEC02	120.265000 -41,807,565.00 521.49	SS BTC

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(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++				26DEC02	26DEC02	120.075000	
6212	12,690,106.00	12,690,106.00		.00		12,690,106.00	SS
	105,684.83	105,656.25		.00		28.58	
++ JPY ++				17JAN03	17JAN03	117.880000	
6365	9,166,201.00	9,166,201.00		.00		9,166,201.00	SS
	77,758.75	77,758.74		.00		.01	
++ JPY ++				20JAN03	20JAN03	118.175000	
6396	4,539,800.00	4,539,800.00		.00		4,539,800.00	SS
	38,415.91	38,494.41		.00		-78.50	
++ JPY ++				20JAN03	20JAN03	118.175000	
6397	4,178,453.00	4,178,453.00		.00		4,178,453.00	SS
	35,358.18	35,430.44		.00		-72.26	
++ JPY ++				20JAN03	20JAN03	118.175000	
6398	5,001,290.00	5,001,290.00		.00		5,001,290.00	SS
	42,321.05	42,407.53		.00		-86.48	
++ JPY ++				20JAN03	20JAN03	118.175000	
6400	2,677,449.00	2,677,449.00		.00		2,677,449.00	SS
	22,656.64	22,672.39		.00		-15.75	
++ JPY ++				21JAN03	21JAN03	118.550000	
6405	9,079,581.00	9,079,581.00		.00		9,079,581.00	SS
	76,588.62	76,885.06		.00		-296.44	
++ JPY ++				21JAN03	21JAN03	118.550000	
6406	5,374,245.00	5,374,245.00		.00		5,374,245.00	SS
	45,333.15	45,508.61		.00		-175.46	
++ JPY ++				21JAN03	21JAN03	118.550000	
6407	5,245,256.00	5,245,256.00		.00		5,245,256.00	SS
	44,245.09	44,296.39		.00		-51.30	

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(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++				21JAN03	21JAN03	118.550000	
6408	-12,177,276.00	-12,177,276.00		.00		-12,177,276.00	SS BTC
	-102,718.48	-102,718.47		.00		-.01	
++ JPY ++				24MAR03	24MAR03	120.675000	
7031	17,284,494.00	17,284,494.00		.00		17,284,494.00	SS
	143,231.77	143,287.12		.00		-55.35	
++ JPY ++				25MAR03	25MAR03	120.020000	
7045	2,603,072.00	2,603,072.00		.00		2,603,072.00	SS
	21,688.65	21,570.93		.00		117.72	
++ JPY ++				03APR03	03APR03	119.575000	
7127	5,177,898.00	5,177,898.00		.00		5,177,898.00	SS
	43,302.51	43,245.49		.00		57.02	
++ JPY ++				07APR03	07APR03	120.415000	
7160	-3,390,447.00	-3,390,447.00		.00		-3,390,447.00	SS BTC
	-28,156.35	-28,194.25		.00		37.90	
++ JPY ++				07APR03	07APR03	120.415000	
7161	-12,343,918.00	-12,343,918.00		.00		-12,343,918.00	SS BTC
	-102,511.46	-102,649.45		.00		137.99	
++ JPY ++				07APR03	07APR03	120.415000	
7162	-6,592,996.00	-6,592,996.00		.00		-6,592,996.00	SS BTC
	-54,752.28	-54,825.98		.00		73.70	
++ JPY ++				09APR03	09APR03	120.510000	
7188	-1,118,350.00	-1,118,350.00		.00		-1,118,350.00	SS BTC
	-9,280.14	-9,326.97		.00		46.83	
++ JPY ++				09APR03	09APR03	120.510000	
7189	-3,392,365.00	-3,392,365.00		.00		-3,392,365.00	SS BTC
	-28,150.07	-28,245.28		.00		95.21	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS DTL FUND RSN
	(CONTINUED)		JPY - JAPANESE YEN				
++ JPY ++	7222	-5,145,825.00 -42,776.72	-5,145,825.00 -42,776.71	14APR03 .00 .00	14APR03	120.295000 -5,145,825.00 -.01	SS BTC
++ JPY ++	7250	1,869,647.00 15,555.11	1,869,647.00 15,555.12	15APR03 .00 .00	15APR03	120.195000 1,869,647.00 -.01	SS
++ JPY ++	7287	-13,404,943.00 -111,973.80	-13,404,943.00 -112,003.83	18APR03 .00 .00	18APR03	119.715000 -13,404,943.00 30.03	SS BTC
++ JPY ++	7329	-697,399.00 -5,794.52	-697,399.00 -5,794.51	23APR03 .00 .00	23APR03	120.355000 -697,399.00 -.01	SS BTC
++ JPY ++	7347	-2,118,116.00 -17,673.80	-2,118,116.00 -17,673.79	24APR03 .00 .00	24APR03	119.845000 -2,118,116.00 -.01	SS BTC
++ JPY ++	7386	913,209.00 7,588.57	913,209.00 7,592.41	28APR03 .00 .00	28APR03	120.340000 913,209.00 -3.84	SS
++ JPY ++	7387	12,026,466.00 99,937.39	12,026,466.00 99,987.95	28APR03 .00 .00	28APR03	120.340000 12,026,466.00 -50.56	SS
++ JPY ++	7482	-3,519,443.00 -30,172.26	-3,519,443.00 -30,172.27	08MAY03 .00 .00	08MAY03	116.645000 -3,519,443.00 .01	SS BTC
++ JPY ++	7483	9,580,016.00 82,129.68	9,580,016.00 82,129.69	08MAY03 .00 .00	08MAY03	116.645000 9,580,016.00 -.01	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS DTL FUND RSN
	(CONTINUED)		JPY - JAPANESE YEN				
++ JPY ++	7493	-2,800,137.00 -23,890.93	-2,800,137.00 -23,890.94	09MAY03 .00 .00	09MAY03	117.205000 -2,800,137.00 .01	SS BTC
++ JPY ++	7495	-11,928,394.00 -101,773.76	-11,928,394.00 -101,773.77	09MAY03 .00 .00	09MAY03	117.205000 -11,928,394.00 .01	SS BTC
++ JPY ++	7515	54,710,391.00 467,830.10	54,710,391.00 467,830.11	12MAY03 .00 .00	12MAY03	116.945000 54,710,391.00 -.01	SS
++ JPY ++	7528	-6,048,534.00 -51,898.70	-6,048,534.00 -51,721.20	13MAY03 .00 .00	13MAY03	116.545000 -6,048,534.00 -177.50	SS BTC
++ JPY ++	7535	-15,717,795.00 -135,311.60	-15,717,795.00 -134,864.60	14MAY03 .00 .00	14MAY03	116.160000 -15,717,795.00 -447.00	SS BTC
++ JPY ++	7561	-14,543,842.00 -125,356.34	-14,543,842.00 -125,459.06	16MAY03 .00 .00	16MAY03	116.020000 -14,543,842.00 102.72	SS BTC
++ JPY ++	7579	-2,263,843.00 -19,420.46	-2,263,843.00 -19,420.47	19MAY03 .00 .00	19MAY03	116.570000 -2,263,843.00 .01	SS BTC
JPY ++	7633	-6,733,577.00 -57,436.58	-6,733,577.00 -57,670.24	21MAY03 .00 .00	21MAY03	117.235000 -6,733,577.00 233.66	SS BTC
++ JPY ++	7634	-2,887,662.00 -24,631.40	-2,887,662.00 -24,731.60	21MAY03 .00 .00	21MAY03	117.235000 2,887,662.00 100.20	SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			JPY - JAPANESE YEN						
++ JPY ++	7635	-4.329.479.00 -36.929.92	-4.329.479.00 -37.080.16		21MAY03 .00 .00	21MAY03	117.235000 -4.329.479.00 150.24		SS BTC
++ JPY ++	7636	-8.940.716.00 -76.263.20	-8.940.716.00 -76.573.45		21MAY03 .00 .00	21MAY03	117.235000 -8.940.716.00 310.25		SS BTC
++ JPY ++	7701	-7.855.190.00 -67.063.86	-7.855.190.00 -67.241.83		27MAY03 .00 .00	27MAY03	117.130000 -7.855.190.00 177.97		SS BTC
++ JPY ++	7706	-2.901.756.00 -24.443.04	-2.901.756.00 -24.773.81		28MAY03 .00 .00	28MAY03	118.715000 -2.901.756.00 330.77		SS BTC
++ JPY ++	7707	-7.184.648.00 -60.520.14	-7.184.648.00 -61.339.09		28MAY03 .00 .00	28MAY03	118.715000 -7.184.648.00 818.95		SS BTC
++ JPY ++	7719	-2.172.364.00 -18.181.06	-2.172.364.00 -18.339.15		30MAY03 .00 .00	30MAY03	119.485000 -2.172.364.00 158.09		SS BTC
++ JPY ++	7724	-4.426.350.00 -37.345.29	-4.426.350.00 -37.045.23		02JUN03 .00 .00	02JUN03	118.525000 -4.426.350.00 -300.06		SS BTC
++ JPY ++	7725	-4.484.889.00 -37.839.18	-4.484.889.00 -37.535.17		02JUN03 .00 .00	02JUN03	118.525000 -4.484.889.00 -304.01		SS BTC
++ JPY ++	7756	-55.393.320.00 -470.911.50	-55.393.320.00 -470.911.51		05JUN03 .00 .00	05JUN03	117.630000 -55.393.320.00 01		SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			JPY - JAPANESE YEN						
++ JPY ++	7803	5.185.708.00 44.060.56	5.185.708.00 44.064.31		11JUN03 .00 .00	11JUN03	117.695000 5.185.708.00 -3.75		SS
++ JPY ++	7820	10.527.163.00 89.474.85	10.527.163.00 89.465.85		12JUN03 .00 .00	12JUN03	117.655000 10.527.163.00 9.00		SS
++ JPY ++	7833	-9.930.270.00 -84.538.12	-9.930.270.00 -84.401.60		13JUN03 .00 .00	13JUN03	117.465000 -9.930.270.00 -136.52		SS BTC
++ JPY ++	7888	-18.219.447.00 -153.439.84	-18.219.447.00 -153.880.45		19JUN03 .00 .00	19JUN03	118.740000 -18.219.447.00 440.61		SS BTC
++ JPY ++	7889	-1.303.164.00 -10.974.94	-1.303.164.00 -11.006.45		19JUN03 .00 .00	19JUN03	118.740000 -1.303.164.00 31.51		SS BTC
++ JPY ++	7914	-11.814.883.00 -99.825.80	-11.814.883.00 -99.502.13		20JUN03 .00 .00	20JUN03	118.355000 -11.814.883.00 -323.67		SS BTC
++ JPY ++	7915	-12.785.230.00 -108.024.42	-12.785.230.00 -107.693.14		20JUN03 .00 .00	20JUN03	118.355000 -12.785.230.00 -331.28		SS BTC
++ JPY ++	7934	-5.977.047.00 -50.844.69	-5.977.047.00 -50.501 01		23JUN03 .00 .00	23JUN03	117.555000 -5.977.047.00 -343.68		SS BTC
++ JPY ++	7935	-649.777.00 -5.527.43	-649.777.00 -5.490.07		23JUN03 .00 .00	23JUN03	117.555000 -649.777.00 -37.36		SS BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			JPY - JAPANESE YEN					
++ JPY ++	7936	-4,219,620.00 -35,894.86	-4,219,620.00 -35,675.98	23JUN03 .00 .00	23JUN03	117.555000 -4,219,620.00 -218.88		SS BTC
++ JPY ++	7958	60,053,274.00 509,033.90	60,053,274.00 510,825.28	24JUN03 .00 .00	24JUN03	117.975000 60,053,274.00 -1,791.38		SS
++ JPY ++	7989	28,912,092.00 242,337.64	28,912,092.00 245,956.79	26JUN03 .00 .00	26JUN03	119.305000 28,912,092.00 -3,619.15		SS
++ JPY ++	8027	-15,780,802.00 -131,665.78	-15,780,802.00 -131,841.78	30JUN03 .00 .00	30JUN03	119.855000 -15,780,802.00 176.00		SS BTC
++ JPY ++	8028	-58,990,864.00 -492,185.26	-58,990,864.00 -492,797.78	30JUN03 .00 .00	30JUN03	119.855000 -58,990,864.00 612.52		SS BTC
JPY TOTAL		-72,832,425.00 -630,029.13	-72,832,425.00 -624,513.64	.00 .00		-5,515.49	-5,515.49	
			KRW - SOUTH KOREAN WON					
++ KRW ++	4653	7,562,620.00 6,299.30	7,562,620.00 6,313.76	04JUL02 .00 .00	04JUL02	1200.550000 7,562,620.00 -14.46		SS
++ KRW ++	4654	500,602,310.00 416,977.48	500,602,310.00 417,934.80	04JUL02 .00 .00	04JUL02	1200.550000 500,602,310.00 -957.32		SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			KRW - SOUTH KOREAN WON					
++ KRW ++	5902	721,018,050.00 604,323.23	721,018,050.00 601,098.83	11NOV02 .00 .00	11NOV02	1193.100000 721,018,050.00 3,224.40		SS
++ KRW ++	7890	379,981,530.00 317,047.58	379,981,530.00 320,673.05	19JUN03 .00 .00	19JUN03	1198.500000 379,981,530.00 -3,625.47		SS
KRW TOTAL		1,609,164,510.00 1,344,647.59	1,609,164,510.00 1,346,020.44	.00 .00		-1,372.85	-1,372.85	
			NOK - NORWEGIAN KRONE					
++ NOK ++	7806	2,533,075.04 361,929.91	2,533,075.04 360,970.59	11JUN03 .00 .00	11JUN03	6.998800 2,533,075.04 959.32		SS
NOK TOTAL		2,533,075.04 361,929.91	2,533,075.04 360,970.59	.00 .00		959.32	959.32	
			SEK - SWEDISH KRONA					
++ SEK ++	5009	3,765,273.58 400,752.87	3,765,273.58 400,680.37	02SEP02 .00 .00	02SEP02	9.395500 3,765,273.58 72.50		SS
SEK ++	6392	430,117.88 49,929.52	430,117.88 49,852.56	20JAN03 .00 .00	20JAN03	8.614500 430,117.88 76.96		SS
++ SEK ++	6997	-289,017.16 -33,432.10	-289,017.16 -33,432.11	20MAR03 .00 .00	20MAR03	8.644900 -289,017.16 .01		SS BTC

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		SEK - SWEDISH KRONA					
++ SEK ++ 7125	119,691.24 / 13,965.65	119,691.24 / 13,956.05	03APR03 / .00 / .00	03APR03	8.570400 / 9.60	119,691.24	SS
++ SEK ++ 7142	42,051.58 / 4,894.44	42,051.58 / 4,906.60	04APR03 / .00 / .00	04APR03	8.591700 / -12.16	42,051.58	SS
++ SEK ++ 7381	94,879.34 / 11,395.41	94,879.34 / 11,501.64	28APR03 / .00 / .00	28APR03	8.326100 / -106.23	94,879.34	SS
++ SEK ++ 7400	46,452.72 / 5,606.78	46,452.72 / 5,615.26	29APR03 / .00 / .00	29APR03	8.285100 / -8.48	46,452.72	SS
++ SEK ++ 7411	92,605.84 / 11,329.73	92,605.84 / 11,191.78	30APR03 / .00 / .00	30APR03	8.173700 / 137.95	92,605.84	SS
++ SEK ++ 7490	520,078.92 / 65,238.20	520,078.92 / 65,023.12	09MAY03 / .00 / .00	09MAY03	7.972000 / 215.08	520,078.92	SS
++ SEK ++ 7632	-5,521,538.79 / -705,898.59	-5,521,538.79 / -702,119.61	21MAY03 / .00 / .00	21MAY03	7.822000 / -3,778.98	-5,521,538.79	SS BTC
++ SEK ++ 7891	5,997,293.21 / 772,309.63	5,997,293.21 / 774,743.99	19JUN03 / .00 / .00	19JUN03	7.765400 / -2,434.36	5,997,293.21	SS
++ SEK ++ 8023	-4,395,128.66 / -549,720.92	-4,395,128.66 / -546,834.63	30JUN03 / .00 / .00	30JUN03	7.995200 / -2,886.29	-4,395,128.66	SS BTC

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		SEK - SWEDISH KRONA					
SEK TOTAL	902,759.70 / 46,370.62	902,759.70 / 55,085.02	.00 / .00		-8,714.40		-8,714.40
		SGD - SINGAPORE DOLLAR					
++ SGD ++ 7578	-233,847.02 / -135,477.10	-233,847.02 / -135,507.34	19MAY03 / .00 / .00	19MAY03	1.726100 / 30.24	-233,847.02	SS BTC
SGD TOTAL	-233,847.02 / -135,477.10	-233,847.02 / -135,507.34	.00 / .00		30.24		30.24
CURRENCY TRADES							
		AUD - AUSTRALIAN DOLLAR					
++ AUD ++ 4675	- 12,547.02 / 7,139.88	12,547.02 / 6,980.53	10JUL02 / .00 / .00	10JUL02	1.757315 / 159.35	12,547.02	CT
++ AUD ++ 5372	31,351.20 / 17,128.72	31,351.20 / 17,004.89	04OCT02 / .00 / .00	04OCT02	1.830329 / 123.83	31,351.20	CT
++ AUD ++ 5552	16,952.89 / 9,268.14	16,952.89 / 9,268.72	15OCT02 / .00 / .00	15OCT02	1.829157 / -.58	16,952.89	CT
++ AUD ++ 5553	53,023.71 / 28,988.06	53,023.71 / 28,989.85	15OCT02 / .00 / .00	15OCT02	1.829157 / -1.79	53,023.71	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		AUD - AUSTRALIAN DOLLAR					
.. AUD ++	5554	33,988.44 18,581.48	33,988.44 18,582.63	150CT02 .00 .00	150CT02	1.829157 -1.15	33,988.44	CT
++ AUD ++	5850	15,392.43 8,632.84	15,392.43 8,508.17	04NOV02 .00 .00	04NOV02	1.783008 124.67	15,392.43	CT
++ AUD ++	6222	15,713.28 8,813.58	15,713.28 8,883.50	27DEC02 .00 .00	27DEC02	1.782849 -69.92	15,713.28	CT
++ AUD ++	6676	-707.51 -418.39	-707.51 -414.78	18FEB03 .00 .00	18FEB03	1.691046 -3.61	-707.51	CT BTC
++ AUD ++	6983	18,101.10 10,734.86	18,101.10 10,932.16	18MAR03 .00 .00	18MAR03	1.686198 -197.30	18,101.10	CT
++ AUD ++	7228	18,813.20 11,354.70	18,813.20 11,296.38	14APR03 .00 .00	14APR03	1.656864 58.32	18,813.20	CT
++ AUD ++	7453	533.03 338.21	533.03 330.56	05MAY03 .00 .00	05MAY03	1.576044 7.65	533.03	CT
AUD TOTAL		215,708.79 120,562.08	215,708.79 120,362.61	.00 .00		199.47		199.47

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
			CAD - CANADIAN DOLLAR					
++ CAD ++	4684	3,731.00 2,439.60	3,731.00 2,458.21	03JUL02 .00 .00	03JUL02	1.529350 -18.61	3,731.00	CT
++ CAD ++	4824	2,477.16 1,554.54	2,477.16 1,574.80	06AUG02 .00 .00	06AUG02	1.593500 -20.26	2,477.16	CT
++ CAD ++	5451	3,731.00 2,339.92	3,731.00 2,352.31	04OCT02 .00 .00	04OCT02	1.594500 -12.39	3,731.00	CT
++ CAD ++	6238	622.90 394.32	622.90 394.47	31DEC02 .00 .00	31DEC02	1.579700 -.15	622.90	CT
++ CAD ++	6252	4,910.90 3,149.02	4,910.90 3,109.98	06JAN03 .00 .00	06JAN03	1.559500 39.04	4,910.90	CT
++ CAD ++	7136	622.90 423.86	622.90 424.28	31MAR03 .00 .00	31MAR03	1.469600 -.42	622.90	CT
++ CAD ++	7138	8,995.50 6,096.37	8,995.50 6,121.15	03APR03 .00 .00	03APR03	1.475550 -24.78	8,995.50	CT
CAD ++	8039	622.90 459.45	622.90 461.27	30JUN03 .00 .00	30JUN03	1.355750 -1.82	622.90	CT

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CAD - CANADIAN DOLLAR						
CAD TOTAL	25,714.26 16,857.08	25,714.26 16,896.47		.00 .00		-39.39		-39.39
		CHF - SWISS FRANC						
++ CHF ++ 4701	54,110.00 37,101.03	54,110.00 36,339.83		15JUL02 .00 .00	15JUL02	1.458450 761.20	54,110.00	CT
++ CHF ++ 4864	102,754.00 68,899.99	102,754.00 69,365.11		19AUG02 .00 .00	19AUG02	1.491350 -465.12	102,754.00	CT
++ CHF ++ 5193	127,335.26 85,296.75	127,335.26 85,296.76		25SEP02 .00 .00	25SEP02	1.492850 -.01	127,335.26	CT
++ CHF ++ 5366	-819,823.23 -550,697.41	-819,823.23 -550,697.42		04OCT02 .00 .00	04OCT02	1.488700 .01	-819,823.23	CT BTC
++ CHF ++ 5367	129,819.17 87,203.04	129,819.17 87,203.05		04OCT02 .00 .00	04OCT02	1.488700 -.01	129,819.17	CT
++ CHF ++ 5557	90,905.01 60,801.96	90,905.01 61,130.49		15OCT02 .00 .00	15OCT02	1.495100 -328.53	90,905.01	CT
++ CHF ++ 6251	5,301.20 3,805.46	5,301.20 3,633.08		06JAN03 .00 .00	06JAN03	1.393050 172.38	5,301.20	CT

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CHF - SWISS FRANC						
++ CHF ++ 6257	9,838.80 7,047.09	9,838.80 6,742.83		08JAN03 .00 .00	08JAN03	1.396150 304.26	9,838.80	CT
++ CHF ++ 6833	349,163.47 263,569.33	349,163.47 263,501.31		10MAR03 .00 .00	10MAR03	1.324750 68.02	349,163.47	CT
++ CHF ++ 6852	66,458.88 49,922.16	66,458.88 49,964.04		11MAR03 .00 .00	11MAR03	1.331250 -41.88	66,458.88	CT
++ CHF ++ 6916	533,609.07 389,851.38	533,609.07 389,908.01		14MAR03 .00 .00	14MAR03	1.368750 -56.63	533,609.07	CT
++ CHF ++ 6935	-42,729.66 -30,848.40	-42,729.66 -30,848.41		17MAR03 .00 .00	17MAR03	1.385150 .01	-42,729.66	CT BTC
++ CHF ++ 6936	78,925.96 56,980.08	78,925.96 56,980.09		17MAR03 .00 .00	17MAR03	1.385150 -.01	78,925.96	CT
++ CHF ++ 6977	167,025.87 120,670.35	167,025.87 120,668.37		18MAR03 .00 .00	18MAR03	1.384150 1.98	167,025.87	CT
++ CHF ++ 6978	462,083.71 333,839.33	462,083.71 333,833.84		18MAR03 .00 .00	18MAR03	1.384150 5.49	462,083.71	CT
++ CHF ++ 6984	14,641.54 10,578.00	14,641.54 10,577.83		18MAR03 .00 .00	18MAR03	1.384150 .17	14,641.54	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CHF - SWISS FRANC					
++ CHF ++	7164	7,407.44	7,407.44	07APR03	.00	07APR03	1.398550	7,407.44	CT
		5,296.51	5,323.83		.00		-27.32		
++ CHF ++	7182	12,943.35	12,943.35	08APR03	.00	08APR03	1.390450	12,943.35	CT
		9,308.75	9,302.58		.00		6.17		
++ CHF ++	7316	37,127.66	37,127.66	22APR03	.00	22APR03	1.370700	37,127.66	CT
		27,086.64	26,847.61		.00		239.03		
++ CHF ++	7334	149,737.23	149,737.23	23APR03	.00	23APR03	1.376200	149,737.23	CT
		108,804.85	108,887.12		.00		-82.27		
++ CHF ++	7397	34,771.10	34,771.10	28APR03	.00	28APR03	1.369700	34,771.10	CT
		25,385.92	25,322.13		.00		63.79		
++ CHF ++	7424	5,691.00	5,691.00	30APR03	.00	30APR03	1.354750	5,691.00	CT
		4,200.78	4,144.48		.00		56.30		
++ CHF ++	7743	-800,660.74	-800,660.74	04JUN03	.00	04JUN03	1.312350	-800,660.74	CT BTC
		-610,096.96	-610,097.19		.00		.23		
++ CHF ++	7085	-1,100,000.00	-1,100,000.00	28MAR03	.00	28MAR03	1.371650	-1,100,000.00	CT BTC
		-801,953.85	-801,953.86		.00		.01		
++ CHF ++	7239	2,100,000.00	2,100,000.00	15APR03	.00	15APR03	1.389700	2,100,000.00	CT
		1,511,117.51	1,511,136.43		.00		-18.92		

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ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		CHF - SWISS FRANC					
++ CHF ++	7245	-1,100,000.00	-1,100,000.00	15APR03	.00	15APR03	1.389700	-1,100,000.00	CT BTC
		-791,537.74	-791,537.75		.00		.01		
CHF TOTAL		676,436.09	676,436.09		.00				
		481,632.55	480,974.19		.00		658.36		658.36
			CNY - YUAN RENMINBI						
++ CNY ++	5494	450,215.19	450,215.19	10OCT02	.00	10OCT02	8.277050	450,215.19	CT
		54,393.19	54,392.54		.00		.65		
CNY TOTAL		450,215.19	450,215.19		.00				
		54,393.19	54,392.54		.00		.65		.65
			DKK - DANISH KRONE						
++ DKK ++	4626	-440,109.18	-440,109.18	01JUL02	.00	01JUL02	7.510300	-440,109.18	CT BTC
		-58,600.75	-58,600.76		.00		.01		
++ DKK ++	4740	-17,855.64	-17,855.64	23JUL02	.00	23JUL02	7.477500	-17,855.64	CT BTC
		-2,387.92	-2,387.93		.00		.01		
DKK ++	4768	-81,200.51	-81,200.51	25JUL02	.00	25JUL02	7.433000	-81,200.51	CT BTC
		-10,924.33	-10,924.34		.00		.01		
++ DKK ++	5072	-33,575.52	-33,575.52	10SEP02	.00	10SEP02	7.614800	-33,575.52	CT BTC
		-4,409.25	-4,409.26		.00				

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		DKK - DANISH KRONE				
++ DKK ++			08OCT02	08OCT02	7.581000	
5412	-5,140.26	-5,140.26	.00		-5,140.26	CT BTC
	-678.05	-678.06	.00		.01	
++ DKK ++			03APR03	03APR03	6.916200	
7132	265,354.38	265,354.38	.00		265,354.38	CT
	38,367.08	38,456.04	.00		-88.96	
++ DKK ++			18JUN03	18JUN03	6.339700	
7868	47,911.21	47,911.21	.00		47,911.21	CT
	7,557.33	7,653.06	.00		-95.73	
DKK TOTAL						
	-264,615.52	-264,615.52	.00			
	-31,075.89	-30,891.25	.00		-184.64	-184.64
		EUR - EURO CURRENCY				
++ EUR ++			02JUL02	02JUL02	1.016725	
4639	341,174.56	341,174.56	.00		341,174.56	CT
	335,562.28	335,749.08	.00		-186.80	
++ EUR ++			03JUL02	03JUL02	1.018589	
4644	224,658.82	224,658.82	.00		224,658.82	CT
	220,558.85	220,635.32	.00		-76.47	
++ EUR ++			03JUL02	03JUL02	1.018589	
4647	38,100.55	38,100.55	.00		38,100.55	CT
	37,405.22	37,418.19	.00		-12.97	
++ EUR ++			05JUL02	05JUL02	1.027063	
4664	3,142.70	3,142.70	.00		3,142.70	CT
	3,059.89	3,073.70	.00		-13.81	

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++			05JUL02	05JUL02	1.027063	
4665	21,065.93	21,065.93	.00		21,065.93	CT
	20,510.85	20,603.41	.00		-92.56	
++ EUR ++			11JUL02	11JUL02	1.007404	
4688	19,550.36	19,550.36	.00		19,550.36	CT
	19,406.67	19,400.72	.00		5.95	
++ EUR ++			11JUL02	11JUL02	1.007404	
4689	19,604.42	19,604.42	.00		19,604.42	CT
	19,460.34	19,454.37	.00		5.97	
++ EUR ++			22JUL02	22JUL02	0.990001	
4735	6,602.94	6,602.94	.00		6,602.94	CT
	6,669.63	6,644.54	.00		25.09	
++ EUR ++			06AUG02	06AUG02	1.037075	
4822	147,748.87	147,748.87	.00		147,748.87	CT
	142,466.91	144,695.13	.00		-2,228.22	
++ EUR ++			07AUG02	07AUG02	1.026641	
4834	95,348.13	95,348.13	.00		95,348.13	CT
	92,873.88	93,188.35	.00		-314.47	
++ EUR ++			08AUG02	08AUG02	1.035894	
4842	71,514.37	71,514.37	.00		71,514.37	CT
	69,036.38	69,208.34	.00		-171.96	
++ EUR ++			09AUG02	09AUG02	1.029389	
4851	297,318.24	297,318.24	.00		297,318.24	CT
	288,829.82	288,574.11	.00		255.71	
++ EUR ++			21AUG02	21AUG02	1.021242	
4896	-201,804.90	-201,804.90	.00		-201,804.90	CT BTC
	-197,607.33	-197,607.34	.00		.01	

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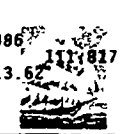
ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					EUR - EURO CURRENCY						
EUR ++	4909	5,819.73 5,643.98			5,819.73 5,694.88	22AUG02	.00 .00	22AUG02	1.031140 -50.90	5,819.73	CT
++ EUR ++	4970	53,172.75 52,218.30			53,172.75 52,218.31	28AUG02	.00 .00	28AUG02	1.018278 -.01	53,172.75	CT
++ EUR ++	4985	223.62 219.77			223.62 218.94	29AUG02	.00 .00	29AUG02	1.017501 .83	223.62	CT
++ EUR ++	4998	363,229.99 356,237.76			363,229.99 356,233.71	30AUG02	.00 .00	30AUG02	1.019628 4.05	363,229.99	CT
++ EUR ++	4999	972.05 953.34			972.05 953.33	30AUG02	.00 .00	30AUG02	1.019628 .01	972.05	CT
++ EUR ++	5000	46,372.79 45,480.11			46,372.79 45,479.59	30AUG02	.00 .00	30AUG02	1.019628 .52	46,372.79	CT
++ EUR ++	5022	67,244.57 66,985.67			67,244.57 66,983.99	03SEP02	.00 .00	03SEP02	1.003865 1.68	67,244.57	CT
++ EUR ++	5023	332,855.08 331,573.55			332,855.08 331,565.26	03SEP02	.00 .00	03SEP02	1.003865 8.29	332,855.08	CT
++ EUR ++	5024	27,636.73 27,530.33			27,636.73 27,529.63	03SEP02	.00 .00	03SEP02	1.003865 .10	27,636.73	CT

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					EUR - EURO CURRENCY						
++ EUR ++	5040	117,543.04 116,667.33			117,543.04 116,668.17	04SEP02	.00 .00	04SEP02	1.007506 -.84	117,543.04	CT
++ EUR ++	5041	60,711.34 60,259.04			60,711.34 60,259.47	04SEP02	.00 .00	04SEP02	1.007506 -.43	60,711.34	CT
++ EUR ++	5042	171,778.55 170,498.79			171,778.55 170,500.00	04SEP02	.00 .00	04SEP02	1.007506 -1.21	171,778.55	CT
++ EUR ++	5043	175,104.17 173,799.63			175,104.17 173,800.87	04SEP02	.00 .00	04SEP02	1.007506 -1.24	175,104.17	CT
++ EUR ++	5050	100,162.27 99,310.88			100,162.27 99,344.59	05SEP02	.00 .00	05SEP02	1.008573 -33.71	100,162.27	CT
++ EUR ++	5057	63,245.25 62,261.76			63,245.25 62,268.99	06SEP02	.00 .00	06SEP02	1.015796 -7.23	63,245.25	CT
++ EUR ++	5058	8,912.72 8,774.12			8,912.72 8,775.14	06SEP02	.00 .00	06SEP02	1.015796 -1.02	8,912.72	CT
EUR ++	5059	1,133.65 1,116.02			1,133.65 1,116.15	06SEP02	.00 .00	06SEP02	1.015796 -.13	1,133.65	CT
++ EUR ++	5066	111,817.63 109,788.09			111,817.63 109,801.71	09SEP02	.00 .00	09SEP02	1.018486 -13.62	111,817.63	CT



ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND	RSN	NET BASE GN/LS
(CONTINUED)							EUR - EURO CURRENCY											
++ EUR ++		5067	5,839.75	5,733.76			5,839.75	5,734.47	09SEP02	09SEP02	.00	.00	1.018486	-.71	5,839.75		CT	
++ EUR ++		5073	66,469.49	64,824.38			66,469.49	64,848.19	10SEP02	10SEP02	.00	.00	1.025378	-23.81	66,469.49		CT	
++ EUR ++		5074	8,835.34	8,616.67			8,835.34	8,619.83	10SEP02	10SEP02	.00	.00	1.025378	-3.16	8,835.34		CT	
++ EUR ++		5075	27,405.03	26,726.76			27,405.03	26,736.57	10SEP02	10SEP02	.00	.00	1.025378	-9.81	27,405.03		CT	
++ EUR ++		5079	42,632.69	41,473.06			42,632.69	41,476.77	11SEP02	11SEP02	.00	.00	1.027961	-3.71	42,632.69		CT	
++ EUR ++		5080	113,698.78	110,606.12			113,698.78	110,616.02	11SEP02	11SEP02	.00	.00	1.027961	-9.90	113,698.78		CT	
++ EUR ++		5081	24,368.29	23,705.46			24,368.29	23,707.59	11SEP02	11SEP02	.00	.00	1.027961	-2.13	24,368.29		CT	
++ EUR ++		5082	5,781.24	5,623.99			5,781.24	5,624.49	11SEP02	11SEP02	.00	.00	1.027961	-.50	5,781.24		CT	
++ EUR ++		5147	196,535.02	193,085.74			196,535.02	192,939.63	23SEP02	23SEP02	.00	.00	1.017864	146.11	196,535.02		CT	

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS	BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND	RSN	NET BASE GN/LS
(CONTINUED)							EUR - EURO CURRENCY											
++ EUR ++		5148	206,825.48	203,195.59			206,825.48	203,085.97	23SEP02	23SEP02	.00	.00	1.017864	109.62	206,825.48		CT	
++ EUR ++		5166	-311,464.51	-305,873.75			-311,464.51	-305,921.87	24SEP02	24SEP02	.00	.00	1.018278	48.12	-311,464.51		CT BTC	
++ EUR ++		5291	119,525.78	118,085.49			119,525.78	118,085.42	30SEP02	30SEP02	.00	.00	1.012197	.07	119,525.78		CT	
++ EUR ++		5292	54,074.19	53,422.59			54,074.19	53,422.56	30SEP02	30SEP02	.00	.00	1.012197	.03	54,074.19		CT	
++ EUR ++		5293	73,842.02	72,952.22			73,842.02	72,952.18	30SEP02	30SEP02	.00	.00	1.012197	.04	73,842.02		CT	
++ EUR ++		5294	65,283.58	64,496.91			65,283.58	64,496.87	30SEP02	30SEP02	.00	.00	1.012197	.04	65,283.58		CT	
++ EUR ++		5295	277,909.73	274,560.91			277,909.73	274,560.75	30SEP02	30SEP02	.00	.00	1.012197	.16	277,909.73		CT	
++ EUR ++		5296	435,642.97	430,393.46			435,642.97	430,393.21	30SEP02	30SEP02	.00	.00	1.012197	.25	435,642.97		CT	
++ EUR ++		5297	49,896.44	49,295.19			49,896.44	49,295.16	30SEP02	30SEP02	.00	.00	1.012197	.03	49,896.44		CT	

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)				EUR - EURO CURRENCY								
++ EUR ++	5327	107,969.27 106,457.68			107,969.27 106,457.69	01OCT02	.00 .00	01OCT02	1.014199	-.01	107,969.27		CT
++ EUR ++	5414	34,330.37 33,638.63			34,330.37 33,638.62	08OCT02	.00 .00	08OCT02	1.020564	.01	34,330.37		CT
++ EUR ++	5434	-297,303.76 -293,379.23			-297,303.76 -293,329.31	09OCT02	.00 .00	09OCT02	1.013377	-49.92	-297,303.76		CT BTC
++ EUR ++	5435	-298,753.60 -294,809.93			-298,753.60 -294,779.87	09OCT02	.00 .00	09OCT02	1.013377	-30.06	-298,753.60		CT BTC
++ EUR ++	5519	266,190.55 262,370.70			266,190.55 262,370.69	11OCT02	.00 .00	11OCT02	1.014559	.01	266,190.55		CT
++ EUR ++	5719	-44,212.58 -43,206.73			-44,212.58 -43,206.72	23OCT02	.00 .00	23OCT02	1.023280	-.01	-44,212.58		CT BTC
++ EUR ++	5728	484,925.70 473,893.46			484,925.70 473,893.45	23OCT02	.00 .00	23OCT02	1.023280	.01	484,925.70		CT
++ EUR ++	5855	-512.22 -509.86			-512.22 -509.85	04NOV02	.00 .00	04NOV02	1.004621	-.01	-512.22		CT BTC
++ EUR ++	5857	-16,437.81 -16,429.60			-16,437.81 -16,429.61	05NOV02	.00 .00	05NOV02	1.000500	.01	-16,437.81		CT BTC

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)				EUR - EURO CURRENCY								
++ EUR ++	5894	-98,513.71 -99,892.93			-98,513.71 -99,892.92	08NOV02	.00 .00	08NOV02	0.986193	-.01	-98,513.71		CT BTC
++ EUR ++	5947	-437,587.97 -439,097.59			-437,587.97 -439,097.60	14NOV02	.00 .00	14NOV02	0.996562	.01	-437,587.97		CT BTC
++ EUR ++	5948	192,643.06 193,307.65			192,643.06 193,307.66	14NOV02	.00 .00	14NOV02	0.996562	-.01	192,643.06		CT
++ EUR ++	6014	25,933.83 25,771.75			25,933.83 25,804.85	25NOV02	.00 .00	25NOV02	1.006289	-33.10	25,933.83		CT
++ EUR ++	6015	228,129.54 226,703.80			228,129.54 226,994.96	25NOV02	.00 .00	25NOV02	1.006289	-291.16	228,129.54		CT
++ EUR ++	6073	168,940.76 167,724.42			168,940.76 167,725.40	02DEC02	.00 .00	02DEC02	1.007252	-.98	168,940.76		CT
++ EUR ++	6074	291,639.86 289,540.12			291,639.86 289,541.81	02DEC02	.00 .00	02DEC02	1.007252	-1.69	291,639.86		CT
) EUR ++	6080	5,632.40 5,614.66			5,632.40 5,591.88	03DEC02	.00 .00	03DEC02	1.003160	22.78	5,632.40		CT
++ EUR ++	6197	36,981.31 37,981.67			36,981.31 37,966.03	20DEC02	.00 .00	20DEC02	0.973662	15.64	36,981.31		CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	LOCAL SECTY GN/LS / BASE SECTY GN/LS
(CONTINUED)			EUR - EURO CURRENCY										
++ EUR ++		6202	35,690.06 36,469.90			35,690.06 36,517.62	23DEC02	23DEC02	0.978617	-47.72	35,690.06	CT	.00 .00
++ EUR ++		6223	13,870.23 14,442.38			13,870.23 14,191.84	27DEC02	27DEC02	0.960384	250.54	13,870.23	CT	.00 .00
++ EUR ++		6234	6,573.94 6,894.09			6,573.94 6,889.39	31DEC02	31DEC02	0.953562	4.70	6,573.94	CT	.00 .00
++ EUR ++		6241	1,078.84 1,118.11			1,078.84 1,121.38	02JAN03	02JAN03	0.964878	-3.27	1,078.84	CT	.00 .00
++ EUR ++		6250	14,344.48 15,012.93			14,344.48 14,875.96	06JAN03	06JAN03	0.955475	136.97	14,344.48	CT	.00 .00
++ EUR ++		6349	-197,886.55 -209,166.04			-197,886.55 -209,166.03	16JAN03	16JAN03	0.946074	-.01	-197,886.55	CT BTC	.00 .00
++ EUR ++		6350	14,333.66 15,150.68			14,333.66 15,150.67	16JAN03	16JAN03	0.946074	.01	14,333.66	CT	.00 .00
++ EUR ++		6475	182,684.26 197,947.60			182,684.26 197,949.44	28JAN03	28JAN03	0.922892	-1.84	182,684.26	CT	.00 .00
++ EUR ++		6491	109,076.96 118,484.90			109,076.96 118,282.33	29JAN03	29JAN03	0.920598	202.57	109,076.96	CT	.00 .00

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	LOCAL SECTY GN/LS / BASE SECTY GN/LS
(CONTINUED)			EUR - EURO CURRENCY										
++ EUR ++		6539	31,562.40 33,964.29			31,562.40 33,963.86	03FEB03	03FEB03	0.929282	.43	31,562.40	CT	.00 .00
++ EUR ++		6545	37,113.77 39,938.11			37,113.77 39,937.62	03FEB03	03FEB03	0.929282	.49	37,113.77	CT	.00 .00
++ EUR ++		6657	11,268.35 12,169.25			11,268.35 12,176.91	14FEB03	14FEB03	0.925969	-7.66	11,268.35	CT	.00 .00
++ EUR ++		6674	27,298.31 29,232.38			27,298.31 29,437.98	18FEB03	18FEB03	0.933838	-205.60	27,298.31	CT	.00 .00
++ EUR ++		6682	14,922.22 16,033.93			14,922.22 16,078.05	19FEB03	19FEB03	0.930665	-44.12	14,922.22	CT	.00 .00
++ EUR ++		6725	47,722.24 51,461.26			47,722.24 51,492.30	25FEB03	25FEB03	0.927340	-31.04	47,722.24	CT	.00 .00
++ EUR ++		6871	-118,036.47 -130,105.73			-118,036.47 -130,105.74	12MAR03	12MAR03	0.907235	.01	-118,036.47	CT BTC	.00 .00
++ EUR ++		6894	-31,676.78 -34,437.42			-31,676.78 -34,437.51	13MAR03	13MAR03	0.919836	.09	-31,676.78	CT BTC	.00 .00
++ EUR ++		6895	-119,002.25 -129,373.33			-119,002.25 -129,373.68	13MAR03	13MAR03	0.919836	.09	-119,002.25	CT BTC	.00 .00

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					EUR - EURO CURRENCY								
.. EUR ++	6918	-48,591.14 -52,113.99			-48,591.14 -52,114.27	14MAR03	14MAR03	0.932401	.00 .00	.28	-48,591.14		CT BTC
++ EUR ++	6919	-23,838.84 -25,567.15			-23,838.84 -25,567.20	14MAR03	14MAR03	0.932401	.00 .00	.05	-23,838.84		CT BTC
++ EUR ++	6973	-116,028.20 -123,280.02			-116,028.20 -123,246.91	18MAR03	18MAR03	0.941176	.00 .00	-33.11	-116,028.20		CT BTC
++ EUR ++	6974	-72,793.04 -77,342.64			-72,793.04 -77,321.87	18MAR03	18MAR03	0.941176	.00 .00	-20.77	-72,793.04		CT BTC
++ EUR ++	6975	-116,696.27 -123,989.85			-116,696.27 -123,956.55	18MAR03	18MAR03	0.941176	.00 .00	-33.30	-116,696.27		CT BTC
++ EUR ++	6976	-394,570.70 -419,231.58			-394,570.70 -419,118.98	18MAR03	18MAR03	0.941176	.00 .00	-112.60	-394,570.70		CT BTC
++ EUR ++	6986	-16,419.07 -17,388.62			-16,419.07 -17,442.83	19MAR03	19MAR03	0.944242	.00 .00	54.21	-16,419.07		CT BTC
++ EUR ++	7098	10,841.20 11,818.53			10,841.20 11,668.38	31MAR03	31MAR03	0.917305	.00 .00	150.15	10,841.20		CT
++ EUR ++	7135	46,883.10 50,338.38			46,883.10 50,476.68	03APR03	03APR03	0.931359	.00 .00	-138.30	46,883.10		CT

STATE STREET.

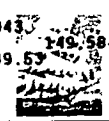
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					EUR - EURO CURRENCY								
++ EUR ++	7177	18,970.27 20,270.67			18,970.27 20,270.68	08APR03	08APR03	0.935848	.00 .00	-.01	18,970.27		CT
++ EUR ++	7266	42,029.79 45,673.78			42,029.79 45,673.79	16APR03	16APR03	0.920217	.00 .00	-.01	42,029.79		CT
++ EUR ++	7280	68,972.58 75,224.98			68,972.58 75,216.52	17APR03	17APR03	0.916884	.00 .00	8.46	68,972.58		CT
++ EUR ++	7317	2,210.31 2,424.27			2,210.31 2,410.40	22APR03	22APR03	0.911743	.00 .00	13.87	2,210.31		CT
++ EUR ++	7367	526,390.41 581,082.47			526,390.41 581,013.81	25APR03	25APR03	0.905879	.00 .00	68.66	526,390 41		CT
++ EUR ++	7368	46,088.24 50,876.82			46,088.24 50,870.81	25APR03	25APR03	0.905879	.00 .00	6.01	46,088.24		CT
++ EUR ++	7369	97,993.99 108,175.58			97,993.99 108,162.80	25APR03	25APR03	0.905879	.00 .00	12.78	97,993.99		CT
EUR ++	7391	85,858.82 94,423.19			85,858.82 94,481.44	28APR03	28APR03	0.909298	.00 .00	-58.25	85,858.82		CT
++ EUR ++	7398	23,052.65 25,352.14			23,052.65 25,367.78	28APR03	28APR03	0.909298	.00 .00	-15.67	23,052.65		CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++ 7404	55,842.82 61,488.51	55,842.82 61,485.66	29APR03 .00 .00	29APR03	0.908183 2.85	55,842.82 CT
++ EUR ++ 7405	87,338.17 96,168.03	87,338.17 96,163.58	29APR03 .00 .00	29APR03	0.908183 4.45	87,338.17 CT
++ EUR ++ 7417	124,590.91 139,305.16	124,590.91 139,136.44	30APR03 .00 .00	30APR03	0.894374 168.72	124,590.91 CT
++ EUR ++ 7418	11,625.05 12,997.97	11,625.05 12,982.23	30APR03 .00 .00	30APR03	0.894374 15.74	11,625.05 CT
++ EUR ++ 7425	11,751.13 13,138.94	11,751.13 13,123.03	30APR03 .00 .00	30APR03	0.894374 15.91	11,751.13 CT
++ EUR ++ 7447	89,087.57 99,787.04	89,087.57 99,738.15	02MAY03 .00 .00	02MAY03	0.892777 48.89	89,087.57 CT
++ EUR ++ 7452	33,686.44 37,974.74	33,686.44 37,713.72	05MAY03 .00 .00	05MAY03	0.887075 261.02	33,686.44 CT
++ EUR ++ 7518	8,422.47 9,734.27	8,422.47 9,465.83	12MAY03 .00 .00	12MAY03	0.865239 268.44	8,422.47 CT
++ EUR ++ 7565	460,185.94 531,330.57	460,185.94 530,756.60	16MAY03 .00 .00	16MAY03	0.866101 573.97	460,185.94 CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY				
++ EUR ++ 7566	161,567.92 186,546.28	161,567.92 186,344.77	16MAY03 .00 .00	16MAY03	0.866101 201.51	161,567.92 CT
++ EUR ++ 7586	185,870.58 217,208.31	185,870.58 216,075.73	19MAY03 .00 .00	19MAY03	0.855725 1,132.58	185,870.58 CT
++ EUR ++ 7587	56,389.76 65,897.06	56,389.76 65,553.45	19MAY03 .00 .00	19MAY03	0.855725 343.61	56,389.76 CT
++ EUR ++ 7595	103,119.78 120,516.03	103,119.78 120,263.97	20MAY03 .00 .00	20MAY03	0.855652 252.06	103,119.78 CT
++ EUR ++ 7695	21,746.73 25,806.84	21,746.73 25,618.32	27MAY03 .00 .00	27MAY03	0.842673 188.52	21,746.73 CT
++ EUR ++ 7713	20,903.14 24,740.96	20,903.14 24,702.71	29MAY03 .00 .00	29MAY03	0.844880 38.25	20,903.14 CT
++ EUR ++ 7716	74,309.25 87,952.43	74,309.25 87,933.72	30MAY03 .00 .00	30MAY03	0.844880 18.71	74,309.25 CT
++ EUR ++ 7726	10,227.95 12,011.70	10,227.95 12,031.14	02JUN03 .00 .00	02JUN03	0.851499 -19.44	10,227.95 CT
++ EUR ++ 7814	149,584.93 175,994.07	149,584.93 175,504.54	12JUN03 .00 .00	12JUN03	0.849943 489.67	149,584.93 CT



STATE STREET

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
	(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	7815	280,043.04 329,484.49	280,043.04 328,568.02	12JUN03 .00 .00	12JUN03	0.849943 916.47	280,043.04	CT
++ EUR ++	7864	447,407.28 523,980.78	447,407.28 524,038.94	18JUN03 .00 .00	18JUN03	0.853862 -58.16	447,407.28	CT
++ EUR ++	7918	-721,345.85 -838,095.97	-721,345.85 -838,868.73	23JUN03 .00 .00	23JUN03	0.860696 772.76	-721,345.85	CT BTC
++ EUR ++	8016	88,389.86 100,989.86	88,389.86 101,351.54	30JUN03 .00 .00	30JUN03	0.875235 -361.68	88,389.86	CT
++ EUR ++	8018	662,375.99 756,797.88	662,375.99 756,969.23	30JUN03 .00 .00	30JUN03	0.875235 -171.35	662,375.99	CT
++ EUR ++	5456	-3,000,000.00 -2,960,398.75	-3,000,000.00 -2,960,398.74	10OCT02 .00 .00	10OCT02	1.013377 -.01	-3,000,000.00	CT BTC
++ EUR ++	5483	3,000,000.00 2,958,448.59	3,000,000.00 2,960,108.26	10OCT02 .00 .00	10OCT02	1.014045 -1,659.67	3,000,000.00	CT
++ EUR ++	5801	-1,200,000.00 -1,172,219.57	-1,200,000.00 -1,172,219.58	25OCT02 .00 .00	25OCT02	1.023699 .01	-1,200,000.00	CT BTC
++ EUR ++	5888	-3,400,000.00 -3,431,449.23	-3,400,000.00 -3,431,449.24	07NOV02 .00 .00	07NOV02	0.990835 .01	-3,400,000.00	CT BTC

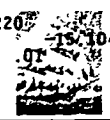
STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
	(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	6526	-200,000.00 -214,790.01	-200,000.00 -214,790.00	31JAN03 .00 .00	31JAN03	0.931142 -.01	-200,000.00	CT BTC
++ EUR ++	6686	3,000,000.00 3,237,000.21	3,000,000.00 3,236,926.55	21FEB03 .00 .00	21FEB03	0.926784 73.66	3,000,000.00	CT
++ EUR ++	7061	4,900,000.00 5,273,869.91	4,900,000.00 5,273,772.34	28MAR03 .00 .00	28MAR03	0.929109 97.57	4,900,000.00	CT
++ EUR ++	7068	-2,500,000.00 -2,690,749.96	-2,500,000.00 -2,690,749.95	28MAR03 .00 .00	28MAR03	0.929109 -.01	-2,500,000.00	CT BTC
++ EUR ++	7088	-1,200,000.00 -1,291,559.98	-1,200,000.00 -1,291,559.97	28MAR03 .00 .00	28MAR03	0.929109 -.01	-1,200,000.00	CT BTC
EUR TOTAL		6,989,469.86 7,636,046.49	6,989,469.86 7,635,290.75	.00 .00		755.74		755.74
			GBP - POUND STERLING					
++ GBP ++	4676	11,074.72 17,128.15	11,074.72 16,864.60	10JUL02 .00 .00	10JUL02	0.646580 263.55	11,074.72	CT
++ GBP ++	4812	-155,723.34 -244,002.83	-155,723.34 -244,002.82	05AUG02 .00 .00	05AUG02	0.638203 -.01	-155,723.34	CT BTC

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		GBP - POUND STERLING					
++ GBP ++			20AUG02	20AUG02	0.654729		
4888	35,984.65	35,984.65	.00			35,984.65	CT
	54,961.14	54,961.13	.00		.01		
++ GBP ++			11SEP02	11SEP02	0.645245		
5083	8,383.64	8,383.64	.00			8,383.64	CT
	12,992.96	13,077.63	.00		-84.67		
++ GBP ++			17SEP02	17SEP02	0.651806		
5098	-15,443.59	-15,443.59	.00			-15,443.59	CT BTC
	-23,693.54	-23,693.55	.00		.01		
++ GBP ++			18SEP02	18SEP02	0.644060		
5110	-251,415.67	-251,415.67	.00			-251,415.67	CT BTC
	-390,360.63	-390,360.62	.00		-.01		
++ GBP ++			18SEP02	18SEP02	0.644060		
5115	6,532.64	6,532.64	.00			6,532.64	CT
	10,142.91	10,142.90	.00		.01		
++ GBP ++			19SEP02	19SEP02	0.642632		
5122	70,861.54	70,861.54	.00			70,861.54	CT
	110,267.68	110,252.09	.00		15.59		
++ GBP ++			19SEP02	19SEP02	0.642632		
5123	11,271.89	11,271.89	.00			11,271.89	CT
	17,540.19	17,537.71	.00		2.48		
++ GBP ++			20SEP02	20SEP02	0.642591		
5128	7,297.99	7,297.99	.00			7,297.99	CT
	11,357.13	11,356.78	.00		.35		
++ GBP ++			20SEP02	20SEP02	0.642591		
5129	51,998.75	51,998.75	.00			51,998.75	CT
	80,920.45	80,918.49	.00		1.95		

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		GBP - POUND STERLING					
++ GBP ++			23SEP02	23SEP02	0.641931		
5154	7,251.07	7,251.07	.00			7,251.07	CT
	11,295.72	11,293.04	.00		2.68		
++ GBP ++			01OCT02	01OCT02	0.636578		
5328	7,085.38	7,085.38	.00			7,085.38	CT
	11,130.42	11,128.82	.00		1.60		
++ GBP ++			01OCT02	01OCT02	0.636578		
5329	3,011.77	3,011.77	.00			3,011.77	CT
	4,731.19	4,730.51	.00		.68		
++ GBP ++			04OCT02	04OCT02	0.637308		
5370	184,288.40	184,288.40	.00			184,288.40	CT
	289,166.93	289,157.91	.00		9.02		
++ GBP ++			04OCT02	04OCT02	0.637308		
5371	160,231.98	160,231.98	.00			160,231.98	CT
	251,420.00	251,412.15	.00		7.85		
++ GBP ++			04OCT02	04OCT02	0.637308		
5375	3,983.99	3,983.99	.00			3,983.99	CT
	6,251.28	6,251.08	.00		.20		
++ GBP ++			07OCT02	07OCT02	0.639202		
5395	80,226.07	80,226.07	.00			80,226.07	CT
	125,509.73	125,589.40	.00		-79.67		
++ GBP ++			07OCT02	07OCT02	0.639202		
5398	13,225.24	13,225.24	.00			13,225.24	CT
	20,690.24	20,703.37	.00		-13.13		
++ GBP ++			08OCT02	08OCT02	0.642220		
5417	-15,104.96	-15,104.96	.00			-15,104.96	CT BTC
	-23,519.92	-23,519.93	.00		.01		



ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)				GBP - POUND STERLING								
GBP ++	5520	-43,813.12 -68,381.28			-43,813.12 -68,381.27	11OCTO2	11OCTO2	.00 .00	0.640718	-.01	-43,813.12		CT BTC
++ GBP ++	5565	13,680.47 21,269.72			13,680.47 21,269.71	15OCTO2	15OCTO2	.00 .00	0.643190	.01	13,680.47		CT
++ GBP ++	5699	109,327.39 169,009.31			109,327.39 169,009.30	22OCTO2	22OCTO2	.00 .00	0.646872	.01	109,327.39		CT
++ GBP ++	5813	-31,778.15 -49,589.82			-31,778.15 -49,589.81	28OCTO2	28OCTO2	.00 .00	0.640820	-.01	-31,778.15		CT BTC
++ GBP ++	5842	2,059.18 3,219.22			2,059.18 3,207.26	31OCTO2	31OCTO2	.00 .00	0.639652	11.96	2,059.18		CT
++ GBP ++	5849	16,276.57 25,304.35			16,276.57 25,421.83	04NOVO2	04NOVO2	.00 .00	0.643232	-117.48	16,276.57		CT
++ GBP ++	5912	14,731.86 23,399.36			14,731.86 23,395.05	12NOVO2	12NOVO2	.00 .00	0.629584	4.31	14,731.86		CT
++ GBP ++	5913	27,367.34 43,468.93			27,367.34 43,460.94	12NOVO2	12NOVO2	.00 .00	0.629584	7.99	27,367.34		CT
++ GBP ++	5933	303,520.53 481,292.74			303,520.53 481,292.75	13NOVO2	13NOVO2	.00 .00	0.630636	-.01	303,520.53		CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)				GBP - POUND STERLING								
++ GBP ++	5953	2,377.12 3,752.88			2,377.12 3,752.87	14NOVO2	14NOVO2	.00 .00	0.633413	.01	2,377.12		CT
++ GBP ++	5977	32,566.16 51,441.48			32,566.16 51,441.45	18NOVO2	18NOVO2	.00 .00	0.633072	.03	32,566.16		CT
++ GBP ++	5990	163,109.49 259,083.25			163,109.49 259,052.48	19NOVO2	19NOVO2	.00 .00	0.629564	30.77	163,109.49		CT
++ GBP ++	5991	1,249.85 1,985.26			1,249.85 1,985.03	19NOVO2	19NOVO2	.00 .00	0.629564	.23	1,249.85		CT
++ GBP ++	5995	89,338.80 140,672.86			89,338.80 140,720.30	20NOVO2	20NOVO2	.00 .00	0.635082	-47.44	89,338.80		CT
++ GBP ++	5998	45,887.98 72,340.07			45,887.98 72,335.64	21NOVO2	21NOVO2	.00 .00	0.634337	4.43	45,887.98		CT
++ GBP ++	6001	13,342.31 21,052.82			13,342.31 21,048.41	22NOVO2	22NOVO2	.00 .00	0.633754	4.41	13,342.31		CT
GBP ++	6003	3,626.98 5,723.01			3,626.98 5,721.81	22NOVO2	22NOVO2	.00 .00	0.633754	1.20	3,626.98		CT
++ GBP ++	6107	36,899.96 58,084.20			36,899.96 58,084.19	06DECO2	06DECO2	.00 .00	0.635284	.01	36,899.96		CT

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET	DTL FUND RSN / BASE GN/LS
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++				09DEC02	09DEC02	0.633473		
6131	151,342.99	151,342.99	.00			151,342.99		CT
	238,909.93	238,909.69	.00			.24		
++ GBP ++				10DEC02	10DEC02	0.636862		
6149	110,614.09	110,614.09	.00			110,614.09		CT
	173,686.12	173,704.53	.00			-18.41		
++ GBP ++				10DEC02	10DEC02	0.636862		
6150	211,567.51	211,567.51	.00			211,567.51		CT
	332,203.07	332,238.27	.00			-35.20		
++ GBP ++				17DEC02	17DEC02	0.628555		
6175	1,543.15	1,543.15	.00			1,543.15		CT
	2,455.08	2,437.95	.00			17.13		
++ GBP ++				08JAN03	08JAN03	0.622646		
6258	7,449.12	7,449.12	.00			7,449.12		CT
	11,963.65	11,905.18	.00			58.47		
++ GBP ++				21JAN03	21JAN03	0.620155		
6422	44,062.01	44,062.01	.00			44,062.01		CT
	71,050.00	70,840.72	.00			209.28		
++ GBP ++				21JAN03	21JAN03	0.620155		
6423	27,648.39	27,648.39	.00			27,648.39		CT
	44,583.03	44,451.72	.00			131.31		
++ GBP ++				28JAN03	28JAN03	0.609738		
6471	-95,937.18	-95,937.18	.00			-95,937.18		CT BTC
	-157,341.65	-157,341.66	.00			.01		
++ GBP ++				28JAN03	28JAN03	0.609738		
6476	28,480.10	28,480.10	.00			28,480.10		CT
	46,708.75	46,708.76	.00			-.01		

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ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET	DTL FUND RSN / BASE GN/LS
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++				03FEB03	03FEB03	0.609570		
6541	10,761.40	10,761.40	.00			10,761.40		CT
	17,654.08	17,654.09	.00			-.01		
++ GBP ++				04FEB03	04FEB03	0.607036		
6554	3,225.97	3,225.97	.00			3,225.97		CT
	5,314.30	5,294.92	.00			19.38		
++ GBP ++				05FEB03	05FEB03	0.607626		
6558	43,047.54	43,047.54	.00			43,047.54		CT
	70,845.45	70,744.05	.00			101.40		
++ GBP ++				06FEB03	06FEB03	0.611471		
6572	2,767.81	2,767.81	.00			2,767.81		CT
	4,526.48	4,544.37	.00			-17.89		
++ GBP ++				06FEB03	06FEB03	0.611471		
6573	11,054.40	11,054.40	.00			11,054.40		CT
	18,078.37	18,149.84	.00			-71.47		
++ GBP ++				07FEB03	07FEB03	0.614119		
6593	8,937.51	8,937.51	.00			8,937.51		CT
	14,553.38	14,553.39	.00			-.01		
++ GBP ++				10FEB03	10FEB03	0.614364		
6605	186,378.66	186,378.66	.00			186,378.66		CT
	303,368.46	303,382.49	.00			-14.03		
++ GBP ++				10FEB03	10FEB03	0.614364		
6606	25,160.29	25,160.29	.00			25,160.29		CT
	40,953.39	40,955.28	.00			-1.89		
++ GBP ++				11FEB03	11FEB03	0.617475		
6618	65,160.51	65,160.51	.00			65,160.51		CT
	105,527.37	105,672.38	.00			-145.01		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++	6619	10,251.65 16,602.53	10,251.65 16,625.35	11FEB03 .00 .00	11FEB03	0.617475 -22.82	10,251.65	CT
++ GBP ++	6634	25,449.41 41,147.85	25,449.41 41,187.99	12FEB03 .00 .00	12FEB03	0.618487 -40.14	25,449.41	CT
++ GBP ++	6635	32,560.28 52,645.05	32,560.28 52,696.41	12FEB03 .00 .00	12FEB03	0.618487 -51.36	32,560.28	CT
++ GBP ++	6647	17,600.90 28,533.70	17,600.90 28,504.37	13FEB03 .00 .00	13FEB03	0.616846 29.33	17,600.90	CT
++ GBP ++	6673	27,738.62 44,175.12	27,738.62 44,922.23	18FEB03 .00 .00	18FEB03	0.627924 -747.11	27,738.62	CT
++ GBP ++	6731	-126,385.64 -199,878.92	-126,385.64 -199,878.93	26FEB03 .00 .00	26FEB03	0.632311 .01	-126,385.64	CT BTC
++ GBP ++	6804	1,324.36 2,125.53	1,324.36 2,084.28	06MAR03 .00 .00	06MAR03	0.623072 41.25	1,324.36	CT
++ GBP ++	6876	94,356.89 152,164.73	94,356.89 152,164.72	12MAR03 .00 .00	12MAR03	0.620097 .01	94,356.89	CT
++ GBP ++	6923	302,075.12 477,973.77	302,075.12 477,973.76	14MAR03 .00 .00	14MAR03	0.63199 .01	302,075.12	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++	6980	216,907.10 338,885.04	216,907.10 338,885.03	18MAR03 .00 .00	18MAR03	0.640061 .01	216,907.10	CT
++ GBP ++	7096	20,121.05 31,777.17	20,121.05 31,734.20	31MAR03 .00 .00	31MAR03	0.633192 42.97	20,121.05	CT
++ GBP ++	7097	4,492.10 7,094.37	4,492.10 7,084.78	31MAR03 .00 .00	31MAR03	0.633192 9.59	4,492.10	CT
++ GBP ++	7111	11,525.28 18,169.59	11,525.28 18,180.93	01APR03 .00 .00	01APR03	0.634317 -11.34	11,525.28	CT
++ GBP ++	7121	1,952.79 3,058.17	1,952.79 3,075.17	02APR03 .00 .00	02APR03	0.638549 -17.00	1,952.79	CT
++ GBP ++	7130	9,380.28 14,748.15	9,380.28 14,757.54	03APR03 .00 .00	03APR03	0.636031 -9.39	9,380.28	CT
++ GBP ++	7133	6,237.73 9,807.27	6,237.73 9,813.52	03APR03 .00 .00	03APR03	0.636031 -6.25	6,237.73	CT
GBP ++	7148	15,062.69 23,502.33	15,062.69 23,583.76	04APR03 .00 .00	04APR03	0.640902 -81.43	15,062.69	CT
++ GBP ++	7165	75,094.09 116,407.08	75,094.09 116,691.03	07APR03 .00 .00	07APR03	0.645099 -283.95	75,094.09	CT

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ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					GBP - POUND STERLING								
++ GBP ++	7183	34,012.55 52,744.98			34,012.55 52,853.15	08APR03	08APR03	.00 .00	0.644849	-108.17	34,012.55	CT	
++ GBP ++	7318	3,659.24 5,770.07			3,659.24 5,759.46	22APR03	22APR03	.00 .00	0.634176	10.61	3,659.24	CT	
++ GBP ++	7392	172,164.50 273,870.81			172,164.50 273,881.41	28APR03	28APR03	.00 .00	0.628634	-10.60	172,164.50	CT	
++ GBP ++	7406	189,458.65 301,381.49			189,458.65 301,382.11	29APR03	29APR03	.00 .00	0.628634	-.62	189,458.65	CT	
++ GBP ++	7407	132,824.45 211,290.59			132,824.45 211,291.02	29APR03	29APR03	.00 .00	0.628634	-.43	132,824.45	CT	
++ GBP ++	7419	18,862.29 30,171.17			18,862.29 30,159.62	30APR03	30APR03	.00 .00	0.625176	11.55	18,862.29	CT	
++ GBP ++	7420	222,691.58 356,206.22			222,691.58 356,069.91	30APR03	30APR03	.00 .00	0.625176	136.31	222,691.58	CT	
++ GBP ++	7426	18,069.24 28,902.65			18,069.24 28,891.58	30APR03	30APR03	.00 .00	0.625176	11.07	18,069.24	CT	
++ GBP ++	7666	31,095.58 50,915.93			31,095.58 50,932.93	23MAY03	23MAY03	.00 .00	0.61072	-17.00	31,095.58	CT	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN	NET BASE GN/LS
(CONTINUED)					GBP - POUND STERLING								
++ GBP ++	7691	21,055.07 34,520.87			21,055.07 34,503.87	27MAY03	27MAY03	.00 .00	0.609923	17.00	21,055.07	CT	
++ GBP ++	7738	385,219.56 627,041.09			385,219.56 627,079.59	03JUN03	03JUN03	.00 .00	0.614345	-38.50	385,219.56	CT	
++ GBP ++	7747	14,449.02 23,604.65			14,449.02 23,585.42	04JUN03	04JUN03	.00 .00	0.612126	19.23	14,449.02	CT	
++ GBP ++	7749	4,300.92 7,026.20			4,300.92 7,020.48	04JUN03	04JUN03	.00 .00	0.612126	5.72	4,300.92	CT	
++ GBP ++	7784	20,916.62 34,421.41			20,916.62 34,482.06	09JUN03	09JUN03	.00 .00	0.607663	-60.65	20,916.62	CT	
++ GBP ++	7794	21,408.17 35,374.88			21,408.17 35,360.17	10JUN03	10JUN03	.00 .00	0.605180	14.71	21,408.17	CT	
++ GBP ++	7800	30,318.31 50,098.00			30,318.31 50,094.81	11JUN03	11JUN03	.00 .00	0.605180	3.19	30,318.31	CT	
++ GBP ++	7826	284,914.10 475,393.24			284,914.10 475,389.61	13JUN03	13JUN03	.00 .00	0.599323	3.63	284,914.10	CT	
++ GBP ++	7853	241,862.86 407,273.21			241,862.86 407,267.26	17JUN03	17JUN03	.00 .00	0.593859	5.99	241,862.86	CT	

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		GBP - POUND STERLING					
++ GBP ++ 7854	6,348.37 10,690.03	6,348.37 10,689.87	.00 .00	17JUN03 17JUN03	0.593859 .16	6,348.37	CT
++ GBP ++ 7855	43,558.99 73,349.04	43,558.99 73,347.98	.00 .00	17JUN03 17JUN03	0.593859 1.06	43,558.99	CT
++ GBP ++ 7856	139,250.34 234,483.84	139,250.34 234,480.42	.00 .00	17JUN03 17JUN03	0.593859 3.42	139,250.34	CT
++ GBP ++ 7862	39,997.50 67,197.84	39,997.50 67,215.62	.00 .00	18JUN03 18JUN03	0.595220 -17.78	39,997.50	CT
++ GBP ++ 7964	-60,711.77 -100,827.00	-60,711.77 -100,826.99	.00 .00	25JUN03 25JUN03	0.602138 -.01	-60,711.77	CT BTC
++ GBP ++ 5485	300,000.00 468,944.91	300,000.00 468,944.90	.00 .00	10OCT02 10OCT02	0.639734 .01	300,000.00	CT
++ GBP ++ 5779	1,700,000.00 2,640,608.52	1,700,000.00 2,640,530.49	.00 .00	25OCT02 25OCT02	0.643791 78.03	1,700,000.00	CT
++ GBP ++ 5871	200,000.00 315,919.83	200,000.00 315,508.96	.00 .00	07NOV02 07NOV02	0.633072 410.87	200,000.00	CT
++ GBP ++ 5890	-800,000.00 -1,263,679.33	-800,000.00 -1,263,679.34	.00 .00	07NOV02 07NOV02	0.633072 .01	-800,000.00	CT BTC

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)		GBP - POUND STERLING					
++ GBP ++ 7064	800,000.00 1,254,079.68	800,000.00 1,254,094.29	.00 .00	28MAR03 28MAR03	0.637918 -14.61	800,000.00	CT
GBP TOTAL	6,829,527.99 10,847,810.17	6,829,527.99 10,848,231.40	.00 .00		-421.23		-421.23
		HKD - HONG KONG DOLLAR					
++ HKD ++ 4638	473,186.72 60,667.30	473,186.72 60,666.07	.00 .00	02JUL02 02JUL02	7.799700 1.23	473,186.72	CT
++ HKD ++ 5350	60,720.00 7,785.01	60,720.00 7,784.91	.00 .00	02OCT02 02OCT02	7.799600 .10	60,720.00	CT
++ HKD ++ 6856	61,641.52 7,903.92	61,641.52 7,903.93	.00 .00	11MAR03 11MAR03	7.798850 -.01	61,641.52	CT
++ HKD ++ 6858	30,825.93 3,952.63	30,825.93 3,952.62	.00 .00	11MAR03 11MAR03	7.798850 .01	30,825.93	CT
++ HKD ++ 7645	247,982.04 31,796.44	247,982.04 31,796.85	.00 .00	22MAY03 22MAY03	7.799050 -.41	247,982.04	CT
++ HKD ++ 7646	183,210.37 23,491.37	183,210.37 23,491.42	.00 .00	22MAY03 22MAY03	7.799050 -.05	183,210.37	CT

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		HKD - HONG KONG DOLLAR					
++ HKD ++ 7667	405,327.37 51,973.38	405,327.37 51,972.67	.00 .00	23MAY03	23MAY03	7.798750 .71	405,327.37 CT
++ HKD ++ 7668	93,401.17 11,976.43	93,401.17 11,976.26	.00 .00	23MAY03	23MAY03	7.798750 .17	93,401.17 CT
++ HKD ++ 7692	7,387.41 947.25	7,387.41 947.24	.00 .00	27MAY03	27MAY03	7.798800 .01	7,387.41 CT
++ HKD ++ 7697	275,096.00 35,274.14	275,096.00 35,273.90	.00 .00	27MAY03	27MAY03	7.798800 .24	275,096.00 CT
++ HKD ++ 7759	165,600.00 21,234.44	165,600.00 21,235.26	.00 .00	05JUN03	05JUN03	7.798650 -.82	165,600.00 CT
++ HKD ++ 7869	303,569.34 38,925.88	303,569.34 38,923.39	.00 .00	18JUN03	18JUN03	7.798650 2.49	303,569.34 CT
++ HKD ++ 7927	20,002.14 2,564.76	20,002.14 2,564.83	.00 .00	23JUN03	23JUN03	7.798850 -.07	20,002.14 CT
HKD TOTAL	2,327,950.01 298,492.95	2,327,950.01 298,489.35	.00 .00			3.60	3.60

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
		JPY - JAPANESE YEN					
++ JPY ++ 4630	79,752,877.00 664,524.24	79,752,877.00 664,618.76	.00 .00	01JUL02	01JUL02	120.015000 -94.52	79,752,877.00 CT
++ JPY ++ 4631	36,615,749.00 305,093.11	36,615,749.00 305,136.50	.00 .00	01JUL02	01JUL02	120.015000 -43.39	36,615,749.00 CT
++ JPY ++ 4633	4,733,395.00 39,440.03	4,733,395.00 39,445.64	.00 .00	01JUL02	01JUL02	120.015000 -5.61	4,733,395.00 CT
++ JPY ++ 4760	35,520,111.00 305,339.22	35,520,111.00 305,339.21	.00 .00	24JUL02	24JUL02	116.330000 .01	35,520,111.00 CT
++ JPY ++ 4788	-7,628,817.00 -63,658.35	-7,628,817.00 -63,658.34	.00 .00	29JUL02	29JUL02	119.840000 -.01	-7,628,817.00 CT BTC
++ JPY ++ 5212	6,747,802.00 54,996.55	6,747,802.00 54,945.46	.00 .00	25SEP02	25SEP02	122.695000 51.09	6,747,802.00 CT
++ JPY ++ 5237	8,646,423.00 70,534.10	8,646,423.00 70,524.22	.00 .00	26SEP02	26SEP02	122.585000 9.88	8,646,423.00 CT
++ JPY ++ 5272	9,334,528.00 75,967.67	9,334,528.00 75,979.76	.00 .00	27SEP02	27SEP02	122.875000 -12.09	9,334,528.00 CT
++ JPY ++ 5330	6,578,241.00 53,614.58	6,578,241.00 53,614.37	.00 .00	01OCT02	01OCT02	122.695000 .21	6,578,241.00 CT

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
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ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					JPY - JAPANESE YEN						
++ JPY ++	5331	30,634,526.00 249,680.31			30,634,526.00 249,679.32	010CT02	.00 .00	010CT02	122.695000 30,634,526.00 .99		CT
++ JPY ++	5332	40,464,390.00 329,796.57			40,464,390.00 329,795.25	010CT02	.00 .00	010CT02	122.695000 40,464,390.00 1.32		CT
++ JPY ++	5333	29,876,274.00 243,500.34			29,876,274.00 243,499.37	010CT02	.00 .00	010CT02	122.695000 29,876,274.00 .97		CT
++ JPY ++	5334	106,184,528.00 865,434.84			106,184,528.00 865,431.39	010CT02	.00 .00	010CT02	122.695000 106,184,528.00 3.45		CT
++ JPY ++	5335	10,853,272.00 88,457.33			10,853,272.00 88,456.97	010CT02	.00 .00	010CT02	122.695000 10,853,272.00 .36		CT
++ JPY ++	5336	10,301,688.00 83,961.76			10,301,688.00 83,961.43	010CT02	.00 .00	010CT02	122.695000 10,301,688.00 .33		CT
++ JPY ++	5338	719,099.00 5,860.87			719,099.00 5,860.84	010CT02	.00 .00	010CT02	122.695000 719,099.00 .03		CT
++ JPY ++	5396	-18,432,830.00 -148,126.25			-18,432,830.00 -148,126.24	070CT02	.00 .00	070CT02	124.440000 -18,432,830.00 -.01		CT BTC
++ JPY ++	5525	-2,319,876.00 -18,705.66			-2,319,876.00 -18,705.65	110CT02	.00 .00	110CT02	124.020000 -2,319,876.00 -.01		CT BTC

STATE STREET.

KAUFFMAN-JANUS/CHANG
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ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)					JPY - JAPANESE YEN						
++ JPY ++	5632	-19,046,527.00 -151,747.02			-19,046,527.00 -151,747.03	180CT02	.00 .00	180CT02	125.515000 -19,046,527.00 .01		CT BTC
++ JPY ++	5633	-782,691.00 -6,235.84			-782,691.00 -6,235.83	180CT02	.00 .00	180CT02	125.515000 -782,691.00 -.01		CT BTC
++ JPY ++	6004	163,200.00 1,328.45			163,200.00 1,332.08	22NOV02	.00 .00	22NOV02	122.850000 163,200.00 -3.63		CT
++ JPY ++	6020	984,507.00 8,051.25			984,507.00 8,043.29	25NOV02	.00 .00	25NOV02	122.280000 984,507.00 7.96		CT
++ JPY ++	6060	2,954,670.00 24,078.48			2,954,670.00 24,184.17	29NOV02	.00 .00	29NOV02	122.710000 2,954,670.00 -105.69		CT
++ JPY ++	6076	-6,077,264.00 -48,776.15			-6,077,264.00 -48,776.16	02DEC02	.00 .00	02DEC02	124.595000 -6,077,264.00 .01		CT BTC
++ JPY ++	6079	1,979,518.00 15,911.25			1,979,518.00 15,899.89	03DEC02	.00 .00	03DEC02	124.410000 1,979,518.00 11.36		CT
JPY ++	6081	1,834,597.00 14,746.38			1,834,597.00 14,735.85	03DEC02	.00 .00	03DEC02	124.410000 1,834,597.00 10.53		CT
++ JPY ++	6157	951,721.00 7,707.80			951,721.00 7,695.08	11DEC02	.00 .00	11DEC02	123.475000 951,721.00 12.72		CT

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++ 6158	4,420,552.00 / 35,801.19	4,420,552.00 / 35,742.07		11DEC02 / .00 / .00	11DEC02	123.475000 / 4,420,552.00 / 59.12	CT
++ JPY ++ 6172	33,798,970.00 / 279,955.02	33,798,970.00 / 279,920.25		13DEC02 / .00 / .00	13DEC02	120.730000 / 33,798,970.00 / 34.77	CT
++ JPY ++ 6173	40,475,690.00 / 335,257.93	40,475,690.00 / 335,216.29		13DEC02 / .00 / .00	13DEC02	120.730000 / 40,475,690.00 / 41.64	CT
++ JPY ++ 6174	392,700.00 / 3,238.10	392,700.00 / 3,252.31		17DEC02 / .00 / .00	17DEC02	121.275000 / 392,700.00 / -14.21	CT
++ JPY ++ 6415	-8,022,221.00 / -67,669.51	-8,022,221.00 / -67,669.52		21JAN03 / .00 / .00	21JAN03	118.550000 / -8,022,221.00 / .01	CT BTC
++ JPY ++ 6493	30,104,105.00 / 254,892.72	30,104,105.00 / 254,892.71		29JAN03 / .00 / .00	29JAN03	118.105000 / 30,104,105.00 / .01	CT
++ JPY ++ 6672	7,261,921.00 / 61,063.03	7,261,921.00 / 60,684.81		18FEB03 / .00 / .00	18FEB03	118.925000 / 7,261,921.00 / 378.22	CT
++ JPY ++ 6675	4,353,443.00 / 36,606.63	4,353,443.00 / 36,379.89		18FEB03 / .00 / .00	18FEB03	118.925000 / 4,353,443.00 / 226.74	CT
++ JPY ++ 6704	1,439,435.00 / 12,121.05	1,439,435.00 / 12,121.04		21FEB03 / .00 / .00	21FEB03	118.755000 / 1,439,435.00 / .01	CT

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++ 6877	2,445,999.00 / 20,876.53	2,445,999.00 / 20,876.54		12MAR03 / .00 / .00	12MAR03	117.165000 / 2,445,999.00 / -.01	CT
++ JPY ++ 6878	1,635,937.00 / 13,962.68	1,635,937.00 / 13,962.67		12MAR03 / .00 / .00	12MAR03	117.165000 / 1,635,937.00 / .01	CT
++ JPY ++ 6898	1,652,450.00 / 13,965.94	1,652,450.00 / 13,965.95		13MAR03 / .00 / .00	13MAR03	118.320000 / 1,652,450.00 / -.01	CT
++ JPY ++ 7057	45,765,358.00 / 382,062.51	45,765,358.00 / 382,028.54		27MAR03 / .00 / .00	27MAR03	119.785000 / 45,765,358.00 / 33.97	CT
++ JPY ++ 7099	1,484,100.00 / 12,569.13	1,484,100.00 / 12,350.00		31MAR03 / .00 / .00	31MAR03	118.075000 / 1,484,100.00 / 219.13	CT
++ JPY ++ 7128	-5,177,898.00 / -43,302.51	-5,177,898.00 / -43,302.50		03APR03 / .00 / .00	03APR03	119.575000 / -5,177,898.00 / -.01	CT BTC
++ JPY ++ 7134	1,377,000.00 / 11,515.79	1,377,000.00 / 11,515.78		03APR03 / .00 / .00	03APR03	119.575000 / 1,377,000.00 / .01	CT
++ JPY ++ 7166	-6,464,382.00 / -53,684.19	-6,464,382.00 / -53,720.98		07APR03 / .00 / .00	07APR03	120.415000 / -6,464,382.00 / 36.79	CT BTC
++ JPY ++ 7167	-16,688,340.00 / -138,590.21	-16,688,340.00 / -138,628.36		07APR03 / .00 / .00	07APR03	120.415000 / -16,688,340.00 / 38.15	CT BTC

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++	7225	5,145,824.00 42,776.71	5,145,824.00 42,776.70	14APR03 .00 .00	14APR03	120.295000 5,145,824.00 .01		CT
++ JPY ++	7256	319,520.00 2,658.35	319,520.00 2,658.34	15APR03 .00 .00	15APR03	120.195000 319,520.00 .01		CT
++ JPY ++	7270	3,158,454.00 26,298.53	3,158,454.00 26,298.54	16APR03 .00 .00	16APR03	120.100000 3,158,454.00 -.01		CT
++ JPY ++	7319	7,313,442.00 61,118.52	7,313,442.00 61,118.51	22APR03 .00 .00	22APR03	119.660000 7,313,442.00 .01		CT
++ JPY ++	7340	697,399.00 5,794.52	697,399.00 5,794.51	23APR03 .00 .00	23APR03	120.355000 697,399.00 .01		CT
++ JPY ++	7394	2,801,302.00 23,278.23	2,801,302.00 23,283.84	28APR03 .00 .00	28APR03	120.340000 2,801,302.00 -5.61		CT
++ JPY ++	7395	1,153,454.00 9,584.96	1,153,454.00 9,587.28	28APR03 .00 .00	28APR03	120.340000 1,153,454.00 -2.32		CT
++ JPY ++	7467	2,108,652.00 17,878.27	2,108,652.00 17,878.26	06MAY03 .00 .00	06MAY03	117.945000 2,108,652.00 .01		CT
++ JPY ++	7468	703,112.00 5,961.35	703,112.00 5,961.36	06MAY03 .00 .00	06MAY03	117.945000 703,112.00 -.01		CT

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ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
	(CONTINUED)		JPY - JAPANESE YEN					
++ JPY ++	7485	-9,580,016.00 -82,129.68	-9,580,016.00 -82,129.69	08MAY03 .00 .00	08MAY03	116.645000 -9,580,016.00 .01		CT BTC
++ JPY ++	7486	3,519,443.00 30,172.26	3,519,443.00 30,172.27	08MAY03 .00 .00	08MAY03	116.645000 3,519,443.00 -.01		CT
++ JPY ++	7502	11,928,394.00 101,773.76	11,928,394.00 101,773.77	09MAY03 .00 .00	09MAY03	117.205000 11,928,394.00 -.01		CT
++ JPY ++	7567	9,600,014.00 82,744.48	9,600,014.00 82,744.49	16MAY03 .00 .00	16MAY03	116.020000 9,600,014.00 -.01		CT
++ JPY ++	7739	1,820,716.00 15,265.50	1,820,716.00 15,265.51	03JUN03 .00 .00	03JUN03	119.270000 1,820,716.00 -.01		CT
++ JPY ++	7901	11,814,882.00 99,502.12	11,814,882.00 99,502.11	20JUN03 .00 .00	20JUN03	118.740000 11,814,882.00 .01		CT
++ JPY ++	7923	4,219,620.00 35,652.23	4,219,620.00 35,652.24	23JUN03 .00 .00	23JUN03	118.355000 4,219,620.00 -.01		CT
JPY ++	7996	907,885.00 7,609.78	907,885.00 7,723.43	27JUN03 .00 .00	27JUN03	119.305000 907,885.00 -113.65		CT
++ JPY ++	8014	15,780,802.00 131,841.78	15,780,802.00 132,121.87	30JUN03 .00 .00	30JUN03	119.695000 15,780,802.00 -280.09		CT

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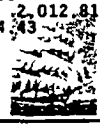
ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	MAT DATE / MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		JPY - JAPANESE YEN				
++ JPY ++ 5791	-105,000,000.00 -845,887.38	-105,000,000.00 -845,887.37	250CT02 .00 .00	250CT02	124.130000 -105,000,000.00 -.01	CT BTC
++ JPY ++ 6699	-370,000,000.00 -3,115,658.29	-370,000,000.00 -3,115,658.28	21FEB03 .00 .00	21FEB03	118.755000 -370,000,000.00 -.01	CT BTC
++ JPY ++ 6700	-180,000,000.00 -1,515,725.65	-180,000,000.00 -1,515,725.64	21FEB03 .00 .00	21FEB03	118.755000 -180,000,000.00 -.01	CT BTC
++ JPY ++ 7066	200,000,000.00 1,664,308.90	200,000,000.00 1,664,347.50	28MAR03 .00 .00	28MAR03	120.170000 200,000,000.00 -38.60	CT
++ JPY ++ 7078	-200,000,000.00 -1,664,308.90	-200,000,000.00 -1,664,308.91	28MAR03 .00 .00	28MAR03	120.170000 -200,000,000.00 .01	CT BTC
JPY TOTAL	-69,789,171.00 -618,071.96	-69,789,171.00 -618,532.27	.00 .00		460.31	460.31
		KRW - SOUTH KOREAN WON				
++ KRW ++ 4648	-23,263,580.00 -19,421.92	-23,263,580.00 -19,421.91	03JUL02 .00 .00	03JUL02	1197.800000 -23,263,580.00 -.01	CT BTC
++ KRW ++ 4900	2,012,815.00 1,695.72	2,012,815.00 1,700.15	21AUG02 .00 .00	21AUG02	1187.000000 2,012,815.00 -4.43	CT



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ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	MAT DATE / MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		KRW - SOUTH KOREAN WON				
++ KRW ++ 6677	58,480,010.00 48,875.90	58,480,010.00 48,440.68	18FEB03 .00 .00	18FEB03	1196.500000 58,480,010.00 435.22	CT
++ KRW ++ 7053	11,731,750.00 9,429.15	11,731,750.00 9,362.93	26MAR03 .00 .00	26MAR03	1244.200000 11,731,750.00 66.22	CT
++ KRW ++ 7090	50,935,000.00 40,456.71	50,935,000.00 40,937.95	28MAR03 .00 .00	28MAR03	1259.000000 50,935,000.00 -481.24	CT
++ KRW ++ 7199	16,470,380.00 13,229.22	16,470,380.00 13,096.68	09APR03 .00 .00	09APR03	1245.000000 16,470,380.00 132.54	CT
++ KRW ++ 7229	63,865,810.00 52,177.95	63,865,810.00 51,933.98	14APR03 .00 .00	14APR03	1224.000000 63,865,810.00 243.97	CT
++ KRW ++ 7509	49,149,332.00 40,906.64	49,149,332.00 40,906.65	09MAY03 .00 .00	09MAY03	1201.500000 49,149,332.00 -.01	CT
++ KRW ++ 4717	850,000,000.00 731,623.34	850,000,000.00 731,623.36	16JUL02 .00 .00	16JUL02	1161.800000 850,000,000.00 -.02	CT
++ KRW ++ 4724	-55,000,000.00 -47,340.33	-55,000,000.00 -47,340.32	16JUL02 .00 .00	16JUL02	1161.800000 -55,000,000.00 -.01	CT BTC
++ KRW ++ 7507	-350,000,000.00 -291,302.54	-350,000,000.00 -291,302.55	09MAY03 .00 .00	09MAY03	1201.500000 -350,000,000.00 .01	CT BTC

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		KRW - SOUTH KOREAN WON				
KW TOTAL	674,381,517.00 580,329.84	674,381,517.00 579,937.60	.00 .00		392.24	392.24
		NOK - NORWEGIAN KRONE				
++ NOK ++ 7727	209,308.08 31,148.43	209,308.08 31,141.47	02JUN03 .00 .00	02JUN03	6.719700 209,308.08 6.96	CT
NOK TOTAL	209,308.08 31,148.43	209,308.08 31,141.47	.00 .00		6.96	6.96
		SEK - SWEDISH KRONA				
++ SEK ++ 7013	289,017.16 33,432.10	289,017.16 33,432.11	20MAR03 .00 .00	20MAR03	8.644900 289,017.16 -.01	CT
++ SEK ++ 7129	-119,691.24 -13,965.65	-119,691.24 -13,965.64	03APR03 .00 .00	03APR03	8.570400 -119,691.24 -.01	CT BTC
++ SEK ++ 7156	60,309.62 7,019.52	60,309.62 7,024.80	07APR03 .00 .00	07APR03	8.591700 60,309.62 -5.28	CT
++ SEK ++ 7427	310,080.00 37,936.31	310,080.00 37,612.34	30APR03 .00 .00	30APR03	8.173700 310,080.00 323.97	CT
++ SEK ++ 7504	-520,078.92 -65,238.20	-520,078.92 -65,238.21	09MAY03 .00 .00	09MAY03	7.972000 -520,078.92	CT BTC

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ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		SEK - SWEDISH KRONA				
++ SEK ++ 7519	313,729.56 39,503.09	313,729.56 39,353.94	12MAY03 .00 .00	12MAY03	7.941900 313,729.56 149.15	CT
SEK TOTAL	333,366.18 38,687.17	333,366.18 38,219.34	.00 .00		467.83	467.83
		SGD - SINGAPORE DOLLAR				
++ SGD ++ 6259	26,208.00 15,075.93	26,208.00 15,023.65	08JAN03 .00 .00	08JAN03	1.738400 26,208.00 52.28	CT
++ SGD ++ 7396	438,303.96 246,459.72	438,303.96 246,434.08	28APR03 .00 .00	28APR03	1.778400 438,303.96 25.64	CT
++ SGD ++ 7428	16,380.00 9,233.11	16,380.00 9,209.57	30APR03 .00 .00	30APR03	1.774050 16,380.00 23.54	CT
++ SGD ++ 7568	233,847.02 135,512.43	233,847.02 135,348.26	16MAY03 .00 .00	16MAY03	1.725650 233,847.02 164.17	CT
++ SGD ++ 7593	330,153.19 191,476.40	330,153.19 191,455.48	20MAY03 .00 .00	20MAY03	1.724250 330,153.19 20.92	CT
++ SGD ++ 7746	-82.27 -47.73	-82.27 -47.43	04JUN03 .00 .00	04JUN03	1.723800 -82.27 -.30	CT BTC

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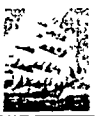
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					SGD - SINGAPORE DOLLAR							
SGD TOTAL		1,044,809.90 597,709.86			1,044,809.90 597,423.61				.00 .00	286.25		286.25
MISCELLANEOUS RECEIPT												
					JPY - JAPANESE YEN							
++ JPY ++	6494	-2.00 -.02			-2.00 -.01	30JAN03	30JAN03	118.105000	.00 .00	-.01	-2.00	MR BTC
JPY TOTAL		-2.00 -.02			-2.00 -.01				.00 .00	-.01		-.01
					SEK - SWEDISH KRONA							
++ SEK ++	5917	-.01 -.01			-.01 .00	13NOV02	13NOV02	1.000000	.00 .00	-.01	-.01	MR BTC
SEK TOTAL		-.01 -.01			-.01 .00				.00 .00	-.01		-.01
MISCELLANEOUS DISBURSEMEN												
					CAD - CANADIAN DOLLAR							
++ CAD ++	6236	63.00 39.88			63.00 39.90	01JAN03	01JAN03	1.579700	.00 .00	-.02	63.00	MD

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	SELL RATE	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)					CAD - CANADIAN DOLLAR							
CAD TOTAL		63.00 39.88			63.00 39.90				.00 .00	-.02		-.02
					DKK - DANISH KRONE							
++ DKK ++	5915	.01 .01			.01 .00	13NOV02	13NOV02	1.000000	.00 .00	.01	.01	MD
DKK TOTAL		.01 .01			.01 .00				.00 .00	.01		.01
					KRW - SOUTH KOREAN WON							
++ KRW ++	6302	100.00 .09			100.00 .08	14JAN03	14JAN03	1176.000000	.00 .00	.01	100.00	MD
KRW TOTAL		100.00 .09			100.00 .08				.00 .00	.01		.01
					SEK - SWEDISH KRONA							
++ SEK ++	6679	.01 .01			.01 .00	19FEB03	19FEB03	1 000000	.00 .00	.01	.01	MD

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		SEK - SWEDISH KRONA			
X TOTAL	.01	.01	.00		
	.01	.00	.00	.01	.01
FOREIGN CASH TOTAL	33,153,843.62	33,151,260.22	.00	2,583.40	2,583.40



STATE STREET.

AUD AUSTRALIAN DOLLAR / USD US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	47,716.84 32,062.42	444,539.99	476,602.41
EQUITY TOTAL	47,716.84 32,062.42	444,539.99	476,602.41
CURRENCY TOTAL	47,716.84 32,062.42	444,539.99	476,602.41

STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-583,144.04 -333,143.16	.00	-333,143.16
EQUITY TOTAL	-583,144.04 -333,143.16	.00	-333,143.16
CURRENCY TOTAL	-583,144.04 -333,143.16	.00	-333,143.16

STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-535,427.20 -301,080.74	444,539.99	143,459.25
EQUITY TOTAL	-535,427.20 -301,080.74	444,539.99	143,459.25
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-8,207.99	-8,207.99
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	199.47	199.47
FOREIGN CASH TOTAL	.00 .00	-8,008.52	-8,008.52
CURRENCY TOTAL	-535,427.20 -301,080.74	436,531.47	135,450.73

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	28,346.50 18,106.42	9,062.97	27,169.39
EQUITY TOTAL	28,346.50 18,106.42	9,062.97	27,169.39
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	.00 .00	29,216.89	29,216.89
FIXED INCOME TOTAL	.00 .00	29,216.89	29,216.89
CURRENCY TOTAL	28,346.50 18,106.42	38,279.86	56,386.28

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-408,957.47 -261,155.14	-6,493.58	-267,648.72
EQUITY TOTAL	-408,957.47 -261,155.14	-6,493.58	-267,648.72
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-14,276.00 -9,073.34	.00	-9,073.34
FIXED INCOME TOTAL	-14,276.00 -9,073.34	.00	-9,073.34
CURRENCY TOTAL	-423,233.47 -270,228.48	-6,493.58	-276,722.06

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-380,610.97 -243,048.72	2,569.39	-240,479.33
EQUITY TOTAL	-380,610.97 -243,048.72	2,569.39	-240,479.33
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-14,276.00 -9,073.34	29,216.89	20,143.55
FIXED INCOME TOTAL	-14,276.00 -9,073.34	29,216.89	20,143 55
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-403.07	-403.07
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-39.39	-39.39
** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	-.02	-.02
FOREIGN CASH TOTAL	.00 .00	-442.48	-442.48
CURRENCY TOTAL	-394,886.97 -252,122.06	31,343.80	-220,778.26

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	1,217,229.96	1,217,229.96
EQUITY TOTAL	.00 .00	1,217,229.96	1,217,229.96
CURRENCY TOTAL	.00 .00	1,217,229.96	1,217,229.96

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-5,785,676.12 -4,041,319.21	-1,326.45	-4,042,645.66
EQUITY TOTAL	-5,785,676.12 -4,041,319.21	-1,326.45	-4,042,645.66
CURRENCY TOTAL	-5,785,676.12 -4,041,319.21	-1,326.45	-4,042,645.66

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-5,785,676.12 -4,041,319.21	1,215,903.51	-2,825,415.70
EQUITY TOTAL	-5,785,676.12 -4,041,319.21	1,215,903.51	-2,825,415.70
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	12,264.09	12,264.09
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	677.26	677.26
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	-18.90	-18.90
FOREIGN CASH TOTAL	.00 .00	12,922.45	12,922.45
CURRENCY TOTAL	-5,785,676.12 -4,041,319.21	1,228,825.96	-2,812,493.25

STATE STREET.

CNY YUAN RENMINBI USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES	.00		
** BIFURCATE SPOTS	.00	.65	.65
FOREIGN CASH TOTAL	.00		
	.00	.65	.65
CURRENCY TOTAL	.00		
	.00	.65	.65

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	35,700.03		
	5,652.90	60,752.45	66,405.35
EQUITY TOTAL	35,700.03		
	5,652.90	60,752.45	66,405.35
CURRENCY TOTAL	35,700.03		
	5,652.90	60,752.45	66,405.35

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	.00	.00
EQUITY TOTAL	.00 .00	.00	.00
CURRENCY TOTAL	.00 .00	.00	.00

STATE STREET.

DKK DANISH KRONE USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	35,700.03 5,652.90	60,752.45	66,405.35
EQUITY TOTAL	35,700.03 5,652.90	60,752.45	66,405.35
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-1,022.53	-1,022.53
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-184.64	-184.64
** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	.01	.01
FOREIGN CASH TOTAL	.00 .00	-1,207.16	-1,207.16
CURRENCY TOTAL	35,700.03 5,652.90	59,545.29	65,198.19

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	702,271.09 782,431.14	4,770,297.89	5,552,729 03
** BIFURCATE PREFERRED STOCK	31,711.36 31,010.17	85,224.94	116,235 11
EQUITY TOTAL	733,982.45 813,441.31	4,855,522.83	5,668,964.14
CURRENCY TOTAL	733,982.45 813,441.31	4,855,522.83	5,668,964.14

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-11,067,026.83 -11,451,852.56	-16,747.57	-11,468,600.13
** BIFURCATE PREFERRED STOCK	-149,274.82 -161,755.03	.00	-161,755.03
EQUITY TOTAL	-11,216,301.65 -11,613,607.59	-16,747.57	-11,630,355.16
CURRENCY TOTAL	-11,216,301.65 -11,613,607.59	-16,747.57	-11,630,355.16

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-10,364,755.74 -10,669,421.42	4,753,550.32	-5,915,871.10
** BIFURCATE PREFERRED STOCK	-117,563.46 -130,744.86	85,224.94	-45,519.92
EQUITY TOTAL	-10,482,319.20 -10,800,166.28	4,838,775.26	-5,961,391.02
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	17,168.24	17,168.24
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	2,244.20	2,244.20
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	-1,488.46	-1,488.46
FOREIGN CASH TOTAL	.00 .00	17,923.98	17,923.98
CURRENCY TOTAL	-10,482,319.20 -10,800,166.28	4,856,699.24	-5,943,467.04

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	280,728.78 455,544.20	1,674,585.55	2,130,129.75
EQUITY TOTAL	280,728.78 455,544.20	1,674,585.55	2,130,129.75
CURRENCY TOTAL	280,728.78 455,544.20	1,674,585.55	2,130,129.75

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-2,968,634.67 -4,726,706.13	-4,885.40	-4,731,591.53
EQUITY TOTAL	-2,968,634.67 -4,726,706.13	-4,885.40	-4,731,591.53
CURRENCY TOTAL	-2,968,634.67 -4,726,706.13	-4,885.40	-4,731,591.53

STATE STREET.

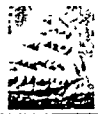
GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-2,687,905.89 -4,271,161.93	1,669,700.15	-2,601,461.78
EQUITY TOTAL	-2,687,905.89 -4,271,161.93	1,669,700.15	-2,601,461.78
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-5,190.31	-5,190.31
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-895.54	-895.54
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	474.31	474.31
FOREIGN CASH TOTAL	.00 .00	-5,611.54	-5,611.54
CURRENCY TOTAL	-2,687,905.89 -4,271,161.93	1,664,088.61	-2,607,073.32

STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	3,304,693.44 423,729.51	143.71	423,873.22
EQUITY TOTAL	3,304,693.44 423,729.51	143.71	423,873.22
CURRENCY TOTAL	3,304,693.44 423,729.51	143.71	423,873.22

STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-317,079.71 -40,655.67	-33.39	-40,689.06
EQUITY TOTAL	-317,079.71 -40,655.67	-33.39	-40,689.06
CURRENCY TOTAL	-317,079.71 -40,655.67	-33.39	-40,689.06


STATE STREET.

HKD HONG KONG DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	2,987,613.73 383,073.84	110.32	383,184.16
EQUITY TOTAL	2,987,613.73 383,073.84	110.32	383,184.16
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	2.01	2.01
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	3.60	3.60
FOREIGN CASH TOTAL	.00 .00	5.61	5.61
CURRENCY TOTAL	2,987,613.73 383,073.84	115.93	383,189.77

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	88,010,081.00 736,170.29	448,041.13	1,184,211.42
EQUITY TOTAL	88,010,081.00 736,170.29	448,041.13	1,184,211.42
CURRENCY TOTAL	88,010,081.00 736,170.29	448,041.13	1,184,211.42

STATE STREET

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-460,725,688.00 -3,856,768.86	-196,911.15	-4,053,680.01
EQUITY TOTAL	-460,725,688.00 -3,856,768.86	-196,911.15	-4,053,680.01
CURRENCY TOTAL	-460,725,688.00 -3,856,768.86	-196,911.15	-4,053,680.01

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-372,715,607.00 -3,120,598.57	251,129.98	-2,869,468.59
EQUITY TOTAL	-372,715,607.00 -3,120,598.57	251,129.98	-2,869,468.59
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-5,515.49	-5,515.49
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	498.93	498.93
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	-38.62	-38.62
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-.01	-.01
FOREIGN CASH TOTAL	.00 .00	-5,055.19	-5,055.19
CURRENCY TOTAL	-372,715,607.00 -3,120,598.57	246,074.79	-2,874,523.78

STATE STREET.

KRW SOUTH KOREAN WON USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	114,727,312.00 95,488.08	71,704.30	167,192.38
EQUITY TOTAL	114,727,312.00 95,488.08	71,704.30	167,192.38
CURRENCY TOTAL	114,727,312.00 95,488.08	71,704.30	167,192.38

STATE STREET.

KRW SOUTH KOREAN WON USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-870,694,402.00 -723,745.78	-974.42	-724,720.20
EQUITY TOTAL	-870,694,402.00 -723,745.78	-974.42	-724,720.20
CURRENCY TOTAL	-870,694,402.00 -723,745.78	-974.42	-724,720.20

STATE STREET.

KRW SOUTH KOREAN WON USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-755,967,090.00 -628,257.70	70,729.88	-557,527.82
EQUITY TOTAL	-755,967,090.00 -628,257.70	70,729.88	-557,527.82
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-1,372.85	-1,372.85
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	392.26	392.26
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	-.02	-.02
** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	.01	.01
FOREIGN CASH TOTAL	.00 .00	-980.60	-980.60
CURRENCY TOTAL	-755,967,090.00 -628,257.70	69,749.28	-558,508.42

STATE STREET.

NOK NORWEGIAN KRONE USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	959.32	959.32
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	6.96	6.96
FOREIGN CASH TOTAL	.00 .00	966.28	966.28
CURRENCY TOTAL	.00 .00	966.28	966.28

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	621,604.09 72,232.51	867,214.02	939,446.53
EQUITY TOTAL	621,604.09 72,232.51	867,214.02	939,446.53
CURRENCY TOTAL	621,604.09 72,232.51	867,214.02	939,446.53

STATE STREET.

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-17,132,718.35 -2,008,764.25	.00	-2,008,764.25
EQUITY TOTAL	-17,132,718.35 -2,008,764.25	.00	-2,008,764 25
CURRENCY TOTAL	-17,132,718.35 -2,008,764.25	.00	-2,008,764.25

STATE STREET

SEK SWEDISH KRONA USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-16,511,114.26 -1,936,531.74	867,214.02	-1,069,317.72
EQUITY TOTAL	-16,511,114.26 -1,936,531.74	867,214.02	-1,069,317.72
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-8,714.40	-8,714.40
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	467.83	467.83
** BIFURCATE MISCELLANEOUS RECEIPT ** BIFURCATE	.00 .00	-.01	-.01
** BIFURCATE MISCELLANEOUS DISBURSEMEN ** BIFURCATE	.00 .00	.01	.01
FOREIGN CASH TOTAL	.00 .00	-8,246.57	-8,246.57
CURRENCY TOTAL	-16,511,114.26 -1,936,531.74	858,967.45	-1,077,564.29

STATE STREET.

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	12,202.56	12,202.56
EQUITY TOTAL	.00 .00	12,202.56	12,202.56
CURRENCY TOTAL	.00 .00	12,202.56	12,202.56

STATE STREET.

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-230,998.83 -130,774.40	-3,776.46	-134,550.86
EQUITY TOTAL	-230,998.83 -130,774.40	-3,776.46	-134,550.86
CURRENCY TOTAL	-230,998.83 -130,774.40	-3,776.46	-134,550.86

STATE STREET.

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-230,998.83 -130,774.40	8,426.10	-122,348.30
EQUITY TOTAL	-230,998.83 -130,774.40	8,426.10	-122,348.30
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	30.24	30.24
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	286.25	286.25
FOREIGN CASH TOTAL	.00	316.49	316.49
CURRENCY TOTAL	-130,774.40	8,742.59	-122,031.81

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	3,105,052.45	.00	3,105,052.45
** BIFURCATE DEPOSITORY RECEIPTS	665,987.84	.00	665,987.84
EQUITY TOTAL	3,771,040.29	.00	3,771,040.29
CURRENCY TOTAL	3,771,040.29	.00	3,771,040.29

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-14,885,290.37	.00	-14,885,290.37
** BIFURCATE DEPOSITORY RECEIPTS	-2,865,607.14	.00	-2,865,607.14
EQUITY TOTAL	-17,750,897.51	.00	-17,750,897.51
CURRENCY TOTAL	-17,750,897.51	.00	-17,750,897.51

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-11,780,237.92	.00	-11,780,237.92
** BIFURCATE DEPOSITORY RECEIPTS	-2,199,619.30	.00	-2,199,619.30
EQUITY TOTAL	-13,979,857.22	.00	-13,979,857.22
CURRENCY TOTAL	-13,979,857.22	.00	-13,979,857.22

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	5,726,469.92	9,575,774.53	15,302,244.45
** BIFURCATE PREFERRED STOCK	31,010.17	85,224.94	116,235.11
** BIFURCATE DEPOSITORY RECEIPTS	665,987.84	.00	665,987.84
EQUITY TOTAL	6,423,467.93	9,660,999.47	16,084,467.40
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	.00	29,216.89	29,216.89
FIXED INCOME TOTAL	.00	29,216.89	29,216.89
CURRENCY TOTAL	6,423,467.93	9,690,216.36	16,113,684.29

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-42,460,175.53	-231,148.42	-42,691,323.95
** BIFURCATE PREFERRED STOCK	-161,755.03	.00	-161,755.03
** BIFURCATE DEPOSITORY RECEIPTS	-2,865,607.14	.00	-2,865,607.14
EQUITY TOTAL	-45,487,537.70	-231,148.42	-45,718,686.12
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-9,073.34	.00	-9,073.34
FIXED INCOME TOTAL	-9,073.34	.00	-9,073.34
CURRENCY TOTAL	-45,496,611.04	-231,148.42	-45,727,759.46

STATE STREET.

KAUFFMAN-JANUS/CHANG
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-36,733,705.61	9,344,626.11	-27,389,079.50
** BIFURCATE PREFERRED STOCK	-130,744.86	85,224.94	-45,519.92
** BIFURCATE DEPOSITORY RECEIPTS	-2,199,619.30	.00	-2,199,619.30
EQUITY TOTAL	-39,064,069.77	9,429,851.05	-29,634,218.72
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-9,073.34	29,216.89	20,143.55
FIXED INCOME TOTAL	-9,073.34	29,216.89	20,143.55
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	-2.74	-2.74
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	3,657.84	3,657.84
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00	-1,071.69	-1,071.69
** BIFURCATE MISCELLANEOUS RECEIPT	.00	-.02	-.02
** BIFURCATE MISCELLANEOUS DISBURSEMEN	.00	.01	.01
FOREIGN CASH TOTAL	.00	2,583.40	2,583.40
CURRENCY TOTAL			

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
	-39,073,143.11	9,461,651.34	-29,611,491.77

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	171,642,019.08	199,031,098.58	26,292,765.825	1,000
PREFERRED STOCK	984,425.95	1,029,945.87	2,526,000	21
DEPOSITORY RECEIPTS	11,902,067.44	14,101,686.74	506,125.750	96
TOTAL	184,528,512.47	214,162,731.19	26,801,417.575	1,117
FIXED INCOME				
GOVERNMENT ISSUES	2,198,810.22	2,178,666.67	3,440,000.00	1
FOREIGN CASH				
SECURITY SETTLEMENTS	22,026,311.50	22,008,624.36	N/A	N/A
SECURITY SETTLEMENTS	13,099,281.70	13,099,284.44	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	29,417,416.72	29,418,084.11	N/A	N/A
SPOTS	22,097,162.07	22,093,504.23	N/A	N/A
FORWARDS	-2,042,640.11	-2,041,568.42	N/A	N/A
MISCELLANEOUS RECEIP	.03	.01	N/A	N/A
MISCELLANEOUS RECEIP	-.03	-.01	N/A	N/A
MISCELLANEOUS DISBUR	39.99	39.98	N/A	N/A
TOTAL	84,597,571.87	84,577,968.70	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-22,026,311.50	-22,008,624.36	-482,736,339.69	135
CURRENCY TRADES	-29,417,416.72	-29,418,084.11	-1,405,345,886.32	69
MISCELLANEOUS RECEIP	-.03	-.01	-2.01	2
TOTAL	-51,443,728.25	-51,426,708.48	-1,888,082,228.02	206

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

KAUFFMAN-JANUS/PINTO
JANUS CAPITAL MANAGEMENT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS				SHS/PAR DTL FUND RSN
	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS			BASE CURR GN/LS	NET BASE GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE· 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS

EQUITY

LMTD PARTNRSHIP UNTS

USD - US DOLLAR

502996978	L R GLOBAL PARTNERS L P			31DEC02	03JAN03	1.000000	31JUL00 TO 31JUL00
	003						539 698.150
		3,673,147.80	539,698.15	3,133,449.65		.00	
31JUL00	BUY LOT 002						539,698.150
			539,698.15	3,133,449.65	L	.00	L
31JUL00	BUY LOT 002						1,733,568.030
			1,733,568.03	7,648,588.22	L	.00	L
31JUL00	BUY LOT 002						2,021,013.130
			2,021,013.13	5,835,984.53	L	.00	L
				31DEC02	09JAN03	1.000000	31JUL00 TO 31JUL00
	004						1,733,568.030
		9,382,156.25	1,733,568.03	7,648,588.22		.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
				31DEC02	16JAN03	1.000000	31JUL00 TO 31JUL00
	005						2,021,013.130
		7,856,997.66	2,021,013.13	5,835,984.53		.00	
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
				08APR03	08APR03	1.000000	31JUL00 TO 31JUL00
	007						8,638,280.470
		4,083,250.79	8,638,280.47	-4,555,029.68		.00	
31JUL00	BUY LOT 002						8,638,280.470
			8,638,280.47	-4,555,029.68	L	.00	L

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS

(CONTINUED) USD - US DOLLAR

502996978 TOTAL					
	24,995,552.50	12,932,559.78	12,062,992.72	.00	12,062,992.72
USD TOTAL					
	24,995,552.50	12,932,559.78	12,062,992.72	.00	12,062,992.72
EQUITY TOTAL					
	24,995,552.50	12,932,559.78	12,062,992.72	.00	12,062,992.72

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE LMTD PARTNRSHIP UNTS	16,618,022.40	.00	16,618,022.40
EQUITY TOTAL	16,618,022.40	.00	16,618,022.40
CURRENCY TOTAL	16,618,022.40	.00	16,618,022.40

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE LMTD PARTNRSHIP UNTS	-4,555,029.68	.00	-4,555,029.68
EQUITY TOTAL	-4,555,029.68	.00	-4,555,029.68
CURRENCY TOTAL	-4,555,029.68	.00	-4,555,029.68

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE LMTD PARTNRSHIP UNTS	12,062,992.72	.00	12,062,992.72
EQUITY TOTAL	12,062,992.72	.00	12,062,992.72
CURRENCY TOTAL	12,062,992.72	.00	12,062,992.72

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
LMTD PARTNRSHIP UNTS	24,995,552.50	12,932,559.78	12,932,559.780	4

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

KAUFFMAN - BROOKHAVEN CAPITAL
KAUFFMAN FOUNDATION
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT							SHS/PAR
	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	DTL FUND RSN
							NET GN/LS

NO ACTIVITY FOR THIS PERIOD

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET	COST	SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS

FIXED INCOME

GOVERNMENT ISSUES

USD - US DOLLAR

912810D60 UNITED STATES TREAS DTD 10/5/	15NOV2003	11.875	29NOV02	02DEC02	1.000000	01AUG01 TO 01AUG01
566						4,140,000.00
	4,543,650.00	4,845,740.63	-302,090.63		.00	
01AUG01 BUY LOT 180		4,845,740.63	-302,090.63 L			4,140,000.00
					.00 L	
912810FD5 UNITED STATES TREAS INFLATION	15APR2028	3.625	24JUL02	25JUL02	1.000000	25JAN01 TO 25JAN01
432						5,558,300.00
	6,141,053.02	5,375,736.07	765,316.95		.00	
25JAN01 BUY LOT 011		5,375,736.07	765,316.95 L			5,558,300.00
					.00 L	
			28FEB03	28FEB03	1.000000	25JAN01 TO 13JAN03
641						9,996.00
ADJC-	.00	.00	00		.00	
25JAN01 BUY LOT 011		.00	.00		.00	1,665.93
13JAN03 BUY LOT 600		00	.00		.00	8,330.07
			06MAR03	06MAR03	1.000000	25JAN01 TO 13JAN03
656						3,357,780.00
	4,145,808.99	3,746,820.16	398,988.83		.00	
25JAN01 BUY LOT 011		751,445.37	215,728.62 L		.00 L	783,335.05
13JAN03 BUY LOT 600		2,953,339.21	225,295.79 S		.00 S	2,574,444.95
			30JUN03	30JUN03	1.000000	13JAN03 TO 13JAN03
763						2,616.00

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET	COST	SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS

(CONTINUED) USD - US DOLLAR

ADJC-	.00	.00	.00		.00	
13JAN03 BUY LOT 600		.00	.00		.00	2,616.00
912810FD5 TOTAL						
	10,286,862.01	9,122,556.23	1,164,305.78		.00	1,164,305.78
912810FH6 UNITED STATES TREAS INFLATION	15APR2029	3.875	02OCT02	02OCT02	1.000000	09MAR01 TO 31JUL01
511						3,286,980.00
	4,000,870.97	3,666,982.27	333,888.70		.00	
09MAR01 BUY LOT 071		802,247.65	111,224.90 L		.00 L	750,478.09
25APR01 BUY LOT 100		569,823.52	100,012.12 L		.00 L	550,314.26
31MAY01 BUY LOT 116		1,674,099.10	262,161.10 L		.00 L	1,590,765.76
31JUL01 BUY LOT 172		419,195.69	62,106.89 L		.00 L	395,421.89
			13JAN03	14JAN03	1.000000	31JUL01 TO 31JUL01
629						1,102,840.00
	1,319,616.99	1,236,035.91	83,581.08		.00	
31JUL01 BUY LOT 172		1,161,418.98	158,198.01 L		.00 L	1,102,840.00
			28FEB03	28FEB03	1.000000	31JUL01 TO 31JAN03
642						13,604.00
ADJC-	.00	.00	.00		.00	
31JUL01 BUY LOT 172		.00	.00		.00	343.44
31JUL01 BUY LOT 176		.00	.00		.00	467.77
16AUG02 BUY LOT 460		.00	.00		.00	9,303.12
13NOV02 BUY LOT 558		.00	.00		.00	2,327.10
31JAN03 BUY LOT 630		.00	.00		.00	1,162.57

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	DTL FUND RSN / NET GN/LS
	(CONTINUED)		USD - US DOLLAR				
	741			16MAY03	19MAY03	1.000000	31JUL01 TO 16AUG02
	1,728,072.99		1,539,447.74	188,625.25		1,341,216.00	
31JUL01	BUY LOT 172		171,521.51	41,095.03 L		.00 L	165,018 90
31JUL01	BUY LOT 176		235,172.01	54,419.04 L		.00 L	224,761 43
16AUG02	BUY LOT 460		1,110,049.48	115,815.92 S		.00 S	951,435.67
	764			30JUN03	30JUN03	1.000000	16AUG02 TO 10MAR03
ADJC-	.00		.00	.00		.00	13,161.00
16AUG02	BUY LOT 460		.00	.00		.00	6,737.09
13NOV02	BUY LOT 558		.00	.00		.00	2,140.92
31JAN03	BUY LOT 630		.00	.00		.00	1,069.56
10MAR03	BUY LOT 663		.00	.00		.00	3,213.43
912810FH6 TOTAL							
	7,048,560.95		6,442,465.92	606,095.03		.00	606,095.03
912810FQ6	UNITED STATES TREAS INFLATION	15APR2032	3.375	13JAN03	14JAN03	1.000000	10OCT01 TO 10OCT01
	617						2,553,525.00
	2,879,498.43		2,468,256.67	411,241.76		.00	
10OCT01	BUY LOT 223		2,466,709.79	412,788.64 L		2,553,525.00 .00 L	
	643			28FEB03	28FEB03	1.000000	10OCT01 TO 23OCT01
ADJC-	.00		.00	.00		.00	3,472.00
10OCT01	BUY LOT 223		.00	.00		.00	1,301.63

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
	PRINCIPAL NET		COST	SECTY GN/LS		CURR GN/L	DTL FUND RSN / NET GN/LS
	(CONTINUED)		USD - US DOLLAR				
23OCT01	BUY LOT 227		.00	.00		.00	2,170.37
	765			30JUN03	30JUN03	1.000000	10OCT01 TO 23OCT01
ADJC-	.00		.00	.00		.00	3,168.00
10OCT01	BUY LOT 223		.00	.00		.00	1,187.67
23OCT01	BUY LOT 227		.00	.00		.00	1,980 33
912810FQ6 TOTAL							
	2,879,498.43		2,468,256.67	411,241.76		.00	411,241.76
912827Q88	UNITED STATES TREAS NTS	15AUG2004	7.250	16JAN03	17JAN03	1.000000	03MAY02 TO 03MAY02
	606						3,000,000.00
	3,266,367.19		3,254,765.63	11,601.56		.00	
03MAY02	BUY LOT 372		3,254,765.63	11,601.56 S		3,000,000.00 .00 S	
	745			30MAY03	02JUN03	1.000000	03MAY02 TO 03MAY02
	2,144,921.88		2,169,843.75	-24,921.87		2,000,000.00 .00	
03MAY02	BUY LOT 372		2,169,843.75	-24,921.87 L		2,000,000.00 .00 L	
912827Q88 TOTAL							
	5,411,289.07		5,424,609.38	-13,320.31		.00	-13,320.31
27R87	UNITED STATES TREAS NTS	15NOV2004	7.875	17MAR03	18MAR03	1.000000	01AUG01 TO 31AUG01
	666						6,000,000.00
	6,624,609.38		6,686,355.30	-61,745.92		.00	
01AUG01	BUY LOT 182		6,455,510.74	-24,119.13 L		5,825,000.00 .00 L	
31AUG01	BUY LOT 197		194,550.78	-1,333.01 L		175,000.00 .00 L	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
	PRINCIPAL NET		COST	SECTY GN/LS	CURR GN/L	DTL FUND RSN NET GN/LS
	(CONTINUED)			USD - US DOLLAR		
	733			14MAY03 15MAY03	1.000000	31AUG01 TO 29OCT01
	2,881,962.89		2,925,280.44	-43,317.55		2,625,000.00
					.00	.00
31AUG01	BUY LOT 197					825,000.00
			917,167.97	-11,408.20 L		.00 L
29OCT01	BUY LOT 232					1,800,000.00
			2,044,406.25	-68,203.13 L		.00 L
912827R87	TOTAL					
	9,506,572.27		9,611,635.74	-105,063.47	.00	-105,063.47
9128272M3	UNITED STATES TREAS INFLATION	15JAN2007	3.375	02OCT02 02OCT02	1.000000	20FEB02 TO 27FEB02
	537					3,410,580.00
	3,705,808.33		3,539,630.25	166,178.08	.00	.00
20FEB02	BUY LOT 312					2,592,233.37
			2,598,107.17	218,516.40 S		.00 S
27FEB02	BUY LOT 319					818,346.63
			821,076.29	68,108.47 S		.00 S
	539			15OCT02 16OCT02	1.000000	27FEB02 TO 19SEP02
	6,116,255.72		5,899,230.91	217,024.81		5,692,850.00
						.00
27FEB02	BUY LOT 319					4,891,963.42
			4,900,782.34	355,020.86 S		.00 S
19SEP02	BUY LOT 496					800,886.58
			864,362.73	-3,910.21 S		.00 S
	541			22OCT02 23OCT02	1.000000	19SEP02 TO 19SEP02
	2,423,069.11		2,359,521.82	63,547.29		2,278,860.00
						.00
19SEP02	BUY LOT 496					2,278,860.00
			2,457,442.46	-34,373.35 S		.00 S
	644			28FEB03 28FEB03	1.000000	19SEP02 TO 19SEP02
						12,879.00

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
	PRINCIPAL NET		COST	SECTY GN/LS	CURR GN/L	DTL FUND RSN NET GN/LS
	(CONTINUED)			USD - US DOLLAR		
ADJC-			.00	.00	.00	
19SEP02	BUY LOT 496					12,879.00
			.00	.00	.00	
	766			30JUN03 30JUN03	1.000000	19SEP02 TO 30APR03
ADJC-			.00	.00	.00	23,426.00
19SEP02	BUY LOT 496					11,680.08
			.00	.00	.00	
22APR03	BUY LOT 697					11,082.75
			.00	.00	.00	
30APR03	BUY LOT 723					663.17
			.00	.00	.00	
9128272M3	TOTAL					
	12,245,133.16		11,798,382.98	446,750.18	.00	446,750.18
9128273T7	UNITED STATES TREAS INFLATION	15JAN2008	3.625	13JAN03 14JAN03	1.000000	22MAY02 TO 22MAY02
	624					3,366,660.00
	3,663,346.91		3,382,905.97	280,440.94	.00	.00
22MAY02	BUY LOT 382					3,366,660.00
			3,448,990.44	214,356.47 S		.00 S
	645			28FEB03 28FEB03	1.000000	22MAY02 TO 21FEB03
ADJC-			.00	.00	.00	11,000.00
22MAY02	BUY LOT 382					5,504.98
			.00	.00	.00	
21FEB03	BUY LOT 632					5,495.02
			.00	.00	.00	
	767			30JUN03 30JUN03	1.000000	22MAY02 TO 05MAR03
ADJC-			.00	.00	.00	26,474.00
22MAY02	BUY LOT 382					3,685.96
			.00	.00	.00	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	PRINCIPAL NET	MAT DATE	MAT RATE	COST	TRD DT	STL DT	SELL RATE	SECTY GN/LS	CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN NET GN/LS
	(CONTINUED)				USD - US DOLLAR							
EB03	BUY LOT 632				.00			.00	.00	.00	8,670.25	
U5MAR03	BUY LOT 652				.00			.00	.00	.00	9,117.79	
9128273T7	TOTAL	3,663,346.91			3,382,905.97			280,440.94		.00		280,440.94
9128274Y5	UNITED STATES TREAS INFLATION		15JAN2009	3.875		08JUL02	08JUL02	1.000000			25JAN01 TO 25JAN01	
	421	2,323,555.59			2,216,073.61			107,481.98		.00	2,192,680.00	
25JAN01	BUY LOT 012				2,180,411.00			143,144.59 L		.00 L	2,192,680.00	
						13JAN03	14JAN03	1.000000			25JAN01 TO 31JUL01	
	626	3,057,802.61			2,769,443.83			288,358.78		00	2,763,725.00	
25JAN01	BUY LOT 012				2,604,367.52			318,202.83 L		.00 L	2,641,498.41	
31JUL01	BUY LOT 173				124,019.55			11,212.71 L		.00 L	122,226.59	
						28FEB03	28FEB03	1.000000			31JUL01 TO 04JUN02	
	646										10,751.25	
ADJC-		.00			.00			.00	.00	.00		
31JUL01	BUY LOT 173				.00			.00	.00	.00	8,867.82	
31JUL01	BUY LOT 177				.00			.00	.00	.00	1,177.76	
04JUN02	BUY LOT 399				.00			.00	.00	.00	705.67	
						30JUN03	30JUN03	1.000000			31JUL01 TO 04JUN02	
	768										9,790.50	
ADJC-		.00			.00			.00	.00	.00		
31JUL01	BUY LOT 173				.00			.00	.00	.00	8,075.38	

ASSET ID	SECURITY DESCRIPTION / LOT	PRINCIPAL NET	MAT DATE	MAT RATE	COST	TRD DT	STL DT	SELL RATE	SECTY GN/LS	CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN NET GN/LS
	(CONTINUED)				USD - US DOLLAR							
31JUL01	BUY LOT 177				.00			.00	.00	.00	1,072.51	
04JUN02	BUY LOT 399				.00			.00	.00	.00	642.61	
9128274Y5	TOTAL	5,381,358.20			4,985,517.44			395,840.76		.00		395,840.76
9128275S7	UNITED STATES TREAS NTS		15NOV2004	5.875		02JUN03	02JUN03	1.000000			24APR02 TO 24APR02	
	747	2,133,671.88			2,104,453.13			29,218.75		.00	2,000,000.00	
24APR02	BUY LOT 359				2,104,453.13			29,218.75 L		.00 L	2,000,000.00	
9128275W8	UNITED STATES TREAS INFLATION		15JAN2010	4.250		28FEB03	28FEB03	1.000000			13JAN03 TO 13JAN03	
	647										6,870.00	
ADJC-		.00			.00			.00	.00	.00		
13JAN03	BUY LOT 601				.00			.00	.00	.00	6,870.00	
						30JUN03	30JUN03	1.000000			13JAN03 TO 13JAN03	
	769										6,270.00	
ADJC-		.00			.00			.00	.00	.00		
13JAN03	BUY LOT 601				.00			.00	.00	.00	6,270.00	
9128275W8	TOTAL											
8276R8	UNITED STATES TREAS INFLATION		15JAN2011	3.500		28FEB03	28FEB03	1.000000			08JAN02 TO 08JAN02	
	648										9,724.00	
ADJC-		.00			.00			.00	.00	.00		
08JAN02	BUY LOT 276				.00			.00	.00	.00	9,724.00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	SHS/PAR DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR					
				30JUN03	30JUN03	1.000000	08JAN02 TO 08JAN02
770							8,888.00
ADJC-	.00	.00		.00		.00	
08JAN02 BUY LOT 276		.00		.00		.00	8,888.00
9128276R8 TOTAL							
9128277D8 UNITED STATES TREAS NTS		30SEP2003	2.750	04OCT02	07OCT02	1.000000	14JAN02 TO 14JAN02
513	505,839.84	501,835.94		4,003.90		.00	500,000.00
14JAN02 BUY LOT 289		501,835.94		4,003.90 S		.00 S	500,000.00
9128277J5 UNITED STATES TREAS INFLATION		15JAN2012	3.375	28FEB03	28FEB03	1.000000	31JAN02 TO 31JAN02
649							5,425.00
ADJC-	.00	.00		.00		.00	
31JAN02 BUY LOT 298		.00		.00		.00	5,425.00
				30JUN03	30JUN03	1.000000	31JAN02 TO 31JAN02
771							4,950.00
ADJC-	.00	.00		.00		.00	
31JAN02 BUY LOT 298		.00		.00		.00	4,950.00
9128277J5 TOTAL							
9128277M8 UNITED STATES TREAS NTS		29FEB2004	3.000	10JAN03	13JAN03	1.000000	29NOV02 TO 29NOV02
594	6,618,828.13	6,606,386.72		12,441.41		.00	6,500,000.00
29NOV02 BUY LOT 570		6,606,386.72		12,441.41 S		.00 S	6,500,000.00

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
LOT	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	SHS/PAR DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR					
912828AA8 UNITED STATES TREAS NTS		31MAR2004	3.625	30JUL02	31JUL02	1.000000	20MAR02 TO 20MAR02
439	5,273,318.36	5,137,228.00		136,090.36		.00	5,150,000.00
20MAR02 BUY LOT 338		5,137,228.00		136,090.36 S		.00 S	5,150,000.00
912828AD2 UNITED STATES TREAS 00004		31MAY2004	3.250	09JUL02	10JUL02	1.000000	05JUN02 TO 05JUN02
413	10,110,937.50	10,025,617.05		85,320.45		.00	10,000,000.00
05JUN02 BUY LOT 387		10,025,781.25		85,156.25 S		.00 S	10,000,000.00
				30JUL02	31JUL02	1.000000	10JUN02 TO 10JUN02
437	1,138,263.75	1,120,863.99		17,399.76		.00	1,118,000.00
10JUN02 BUY LOT 391		1,120,576.64		17,687.11 S		.00 S	1,118,000.00
912828AD2 TOTAL							
	11,249,201.25	11,146,481.04		102,720.21		.00	102,720.21
912828AE0 UNITED STATES TREAS NTS		30JUN2004	2.875	18JUL02	19JUL02	1.000000	11JUL02 TO 11JUL02
430	5,035,742.19	5,030,273.44		5,468.75		.00	5,000,000.00
11JUL02 BUY LOT 424		5,030,273.44		5,468.75 S		.00 S	5,000,000.00
				30JUL02	31JUL02	1.000000	24JUL02 TO 24JUL02
441	7,075,670.00	7,100,078.13		-24,408.13		.00	7,000,000.00
24JUL02 BUY LOT 433		5,073,828.13		-19,778.13 S		.00 S	5,000,000.00
24JUL02 BUY LOT 434		2,026,250.00		-4,630.00 S		.00 S	2,000,000.00

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR					
.28AE0 TOTAL							
	12,111,412.19	12,130,351.57		-18,939.38		.00	-18,939.38
912828AF7	UNITED STATES TREAS NTS	15JUL2012	3.000	10JUL02	15JUL02	1.000000	09JUL02 TO 09JUL02
429	4,982,812.50	4,948,800.00		34,012.50		.00	5,000,000.00
09JUL02 BUY LOT 428		4,948,800.00		34,012.50 S		.00 S	5,000,000.00
				22AUG02	23AUG02	1.000000	09JUL02 TO 02AUG02
468	10,457,201.72	10,086,149.39		371,052.33		.00	10,003,900.00
09JUL02 BUY LOT 428		5,344,704.00		301,994.89 S		.00 S	5,401,924.20
02AUG02 BUY LOT 448		4,733,315.02		77,187.81 S		.00 S	4,601,975.80
				11SEP02	12SEP02	1.000000	02AUG02 TO 02AUG02
490	423,406.08	403,445.98		19,960.10		.00	400,384.00
02AUG02 BUY LOT 448		411,576.35		11,829.73 S		.00 S	400,384.00
				30OCT02	31OCT02	1.000000	09OCT02 TO 09OCT02
546	1,368,218.45	1,398,491.23		-30,272.78		.00	1,306,370.00
09OCT02 BUY LOT 518		1,398,491.23		-30,272.78 S		.00 S	1,306,370.00
				28FEB03	28FEB03	1.000000	09OCT02 TO 31JAN03
650							16,052.00
ADJC-	.00	.00		.00		.00	
09OCT02 BUY LOT 518		.00		.00		.00	7,675.44

STATE STREET.

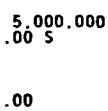
ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR					
13JAN03 BUY LOT 599		.00		.00		.00	5,145.33
31JAN03 BUY LOT 612		.00		.00		.00	8,231.23
				11APR03	14APR03	1.000000	09OCT02 TO 09OCT02
692	924,602.38	913,490.24		11,112.14		.00	861,849.00
09OCT02 BUY LOT 518		914,161.31		10,441.07 S		.00 S	861,849.00
				30JUN03	30JUN03	1.000000	09OCT02 TO 16MAY03
772							19,402.50
ADJC-	.00	.00		.00		.00	
09OCT02 BUY LOT 518		.00		.00		.00	876.61
13JAN03 BUY LOT 599		.00		.00		.00	4,869.93
31JAN03 BUY LOT 612		.00		.00		.00	7,790.65
16MAY03 BUY LOT 736		.00		.00		.00	5,865.31
912828AF7 TOTAL							
	18,156,241.13	17,750,376.84		405,864.29		.00	405,864.29
912828AG5	UNITED STATES TREAS NTS	31JUL2004	2.250	02AUG02	05AUG02	1.000000	30JUL02 TO 30JUL02
449	5,017,968.75	4,989,875.70		28,093.05		.00	5,000,000.00
30JUL02 BUY LOT 436		997,734.38		5,859.37 S		.00 S	1,000,000.00
30JUL02 BUY LOT 438		3,991,250.00		23,125.00 S		.00 S	4,000,000.00
				16AUG02	19AUG02	1.000000	30JUL02 TO 30JUL02
461	5,011,718.75	4,989,875.70		21,843.05		.00	5,000,000.00
30JUL02 BUY LOT 438							4,000,000.00

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN
	PRINCIPAL NET	COST		SECTY GN/LS	CURR GN/L		NET GN/LS
	(CONTINUED)			USD - US DOLLAR			
	30JUL02 BUY LOT 440			2,993,437.50 1,995,625.00	13,593.75 S 9,062.50 S	.00 S 2,000,000.00 .00 S	
	475 10,054,296.88			06SEP02 09SEP02 10,010,489.21 43,807.67	1.000000 .00	30JUL02 TO 22AUG02 10,000,000.00	
	30JUL02 BUY LOT 440 31JUL02 BUY LOT 443 22AUG02 BUY LOT 463			2,444,640.63 1,000,078.13 6,563,816.41	18,662.11 S 5,351.56 S 21,748.04 S	2,450,000.00 .00 S 1,000,000.00 .00 S 6,550,000.00 .00 S	
	514 1,008,750.00			08OCT02 09OCT02 1,001,048.92 7,701.08	1.000000 .00	22AUG02 TO 22AUG02 1,000,000.00	
	22AUG02 BUY LOT 463			1,002,109.37	6,640.63 S	1,000,000.00 .00 S	
	659 2,487,132.81			10MAR03 10MAR03 2,452,569.86 34,562.95	1.000000 .00	22AUG02 TO 22AUG02 2,450,000.00	
	22AUG02 BUY LOT 463			2,455,167.97	31,964.84 S	2,450,000.00 .00 S	
912828AG5	TOTAL 23,579,867.19			23,443,859.39 136,007.80	.00		136,007.80
912828AH3	UNITED STATES TREAS NTS 562 506,699.22	15AUG2007	3.250	19NOV02 20NOV02 501,054.69 5,644.53	1.000000 .00	22OCT02 TO 22OCT02 500,000.00	
	22OCT02 BUY LOT 531			501,054.69	5,644.53 S	500,000.00 .00 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR	DTL FUND RSN
	PRINCIPAL NET	COST		SECTY GN/LS	CURR GN/L		NET GN/LS
	(CONTINUED)			USD - US DOLLAR			
	582 1,501,406.25			29NOV02 02DEC02 1,503,164.06 -1,757.81	1.000000 .00	22OCT02 TO 22OCT02 1,500,000.00	
	22OCT02 BUY LOT 531			1,503,164.06	-1,757.81 S	1,500,000.00 .00 S	
912828AH3	TOTAL 2,008,105.47			2,004,218.75 3,886.72	.00		3,886.72
912828AK6	UNITED STATES TREAS NTS 495 10,041,406.25	31AUG2004	2.125	19SEP02 20SEP02 10,036,328.13 5,078.12	1.000000 .00	06SEP02 TO 06SEP02 10,000,000.00	
	06SEP02 BUY LOT 476			10,036,328.13	5,078.12 S	10,000,000.00 .00 S	
	519 5,044,335.94			09OCT02 10OCT02 5,037,500.00 6,835.94	1.000000 .00	01OCT02 TO 01OCT02 5,000,000.00	
	01OCT02 BUY LOT 509			5,037,500.00	6,835.94 S	5,000,000.00 .00 S	
	744 5,057,421.88			30MAY03 02JUN03 5,037,500.00 19,921.88	1.000000 .00	01OCT02 TO 01OCT02 5,000,000.00	
	01OCT02 BUY LOT 509			5,037,500.00	19,921.88 S	5,000,000.00 .00 S	
912828AK6	TOTAL 20,143,164.07			20,111,328.13 31,835.94	.00		31,835.94
912828AL4	UNITED STATES TREAS NTS 727 5,041,796.88	30SEP2004	1.875	08MAY03 09MAY03 4,985,546.88 56.250.00	1.000000 .00	15OCT02 TO 15OCT02 5,000,000.00	
	15OCT02 BUY LOT 525					2,500,000.00	



STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR			
		4,985,546.88	56,250.00 S	.00 S	
912828AR1	UNITED STATES TREAS NTS	31DEC2004 1.750	31JAN03 03FEB03	1.000000	10JAN03 TO 10JAN03
610	4,005,312.50	3,997,847.22	7,465.28	.00	4,000,000.00
10JAN03 BUY LOT 593		3,995,625.00	9,687.50 S	.00 S	4,000,000.00
			21FEB03 24FEB03	1.000000	10JAN03 TO 16JAN03
633	5,019,726.56	4,997,309.03	22,417.53	.00	5,000,000.00
10JAN03 BUY LOT 593		998,906.25	5,039.06 S	.00 S	1,000,000.00
16JAN03 BUY LOT 605		4,000,625.00	15,156.25 S	.00 S	4,000,000.00
912828AR1 TOTAL					
	9,025,039.06	8,995,156.25	29,882.81	.00	29,882.81
912828AT7	UNITED STATES TREAS NTS	15FEB2008 3.000	10MAR03 11MAR03	1.000000	07MAR03 TO 07MAR03
662	1,023,125.00	1,022,343.75	781.25	.00	1,000,000.00
07MAR03 BUY LOT 657		1,022,343.75	781.25 S	.00 S	1,000,000.00
			20MAR03 21MAR03	1.000000	17MAR03 TO 17MAR03
668	4,012,500.00	4,063,125.00	-50,625.00	.00	4,000,000.00
17MAR03 BUY LOT 665		4,063,125.00	-50,625.00 S	.00 S	4,000,000.00

ASSET ID / LOT	SECURITY DESCRIPTION / PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR			
912828AT7 TOTAL					
	5,035,625.00	5,085,468.75	-49,843.75	.00	-49,843.75
912828AV2	UNITED STATES TREAS NTS	28FEB2005 1.500	20MAR03 21MAR03	1.000000	20MAR03 TO 20MAR03
669	7,970,000.00	7,978,125.00	-8,125.00	.00	8,000,000.00
20MAR03 BUY LOT 670		7,978,125.00	-8,125.00 S	.00 S	8,000,000.00
912828AW0	UNITED STATES TREAS NTS	31MAR2005 1.625	22APR03 23APR03	1.000000	31MAR03 TO 17APR03
696	4,998,242.19	5,003,515.63	-5,273.44	.00	5,000,000.00
31MAR03 BUY LOT 673		3,006,796.88	-7,851.57 S	.00 S	3,000,000.00
17APR03 BUY LOT 694		1,999,531.25	-234.37 S	.00 S	2,000,000.00
			23APR03 23APR03	1.000000	17APR03 TO 17APR03
698	1,899,035.16	1,901,335.94	-2,300.78	.00	1,900,000.00
17APR03 BUY LOT 694		1,899,554.69	-519.53 S	.00 S	1,900,000.00
912828AW0 TOTAL					
	6,897,277.35	6,904,851.57	-7,574.22	.00	-7,574.22
912828AY6	UNITED STATES TREAS NTS	15MAY2006 2.000	13MAY03 15MAY03	1.000000	08MAY03 TO 08MAY03
731	5,026,953.13	5,029,296.88	-2,343.75	.00	5,000,000.00
08MAY03 BUY LOT 728		5,029,296.88	-2,343.75 S	.00 S	5,000,000.00
912828BB5	UNITED STATES TREAS NTS	31MAY2005 1.250	03JUN03 04JUN03	1.000000	30MAY03 TO 30MAY03
760					10,000,000.00

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN
	PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L / NET GN/LS
(CONTINUED)		USD - US DOLLAR		
	10,007,031.25	9,987,500.00	19,531.25	.00
30MAY03 BUY LOT 746		9,987,500.00	19,531.25 S	10,000,000.00 .00 S
USD TOTAL				
	211,749,643.18	207,984,535.80	3,765,107.38	.00 3,765,107.38
FIXED INCOME TOTAL				
	211,749,643.18	207,984,535.80	3,765,107.38	.00 3,765,107.38

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	4,322,290.04	.00	4,322,290.04
FIXED INCOME TOTAL	4,322,290.04	.00	4,322,290.04
CURRENCY TOTAL	4,322,290.04	.00	4,322,290.04

STATE STREET.

KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-557,182.66	.00	-557,182.66
FIXED INCOME TOTAL	-557,182.66	.00	-557,182.66
CURRENCY TOTAL	-557,182.66	.00	-557,182.66

STATE STREET.

KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	3,765,107.38	.00	3,765,107.38
FIXED INCOME TOTAL	3,765,107.38	.00	3,765,107.38
CURRENCY TOTAL	3,765,107.38	.00	3,765,107.38

STATE STREET.

KAUFFMAN-SSGA TIPS
STATE STREET GLOBAL ADVISORS
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME GOVERNMENT ISSUES	211,749,643.18	207,984,535.80	204,079,418.25	70

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY					
COMMON STOCK					
		CHF - SWISS FRANC			
598061901 GIVAUDAN AG		CHF10	12FEB03 17FEB03	1 369000	04JUL02 TO 04JUL02
437	461,480.55	513,747.17	-52,266.62		840.000
	337,093.17	343,693.42	-38,178.69	31.578.44	
04JUL02 BUY LOT 025			-51,589.47 S		840.000
		342,949.78	-37,684.05 S	31,827.44 S	
CHF TOTAL					
	461,480.55	513,747.17	-52,266.62		
	337,093.17	343,693.42	-38,178.69	31,578.44	-6,600.25
		EUR - EURO CURRENCY			
FRANCE					
483477907 VIVENDI UNIVERSAL		EUR5.5	02DEC02 05DEC02	1.007252	05JUL02 TO 05JUL02
363	1,058,735.33	956,546.70	102,188.63		64,000.000
	1,051,112.66	941,909.20	101,452.89	7,750.57	
05JUL02 BUY LOT 041			-20,524.77 S		64,000.000
		1,050,821.71	-20,377.00 S	20,667.95 S	
			29JAN03 03FEB03	0.920598	05JUL02 TO 05JUL02
415	579,058.45	564,960.39	14,098.06		37,800.000
	629,002.51	556,315.12	15,314.02	57,373.37	
05JUL02 BUY LOT 041			-58,379.54 S		37,800.000
		620,641.57	-63,414.80 S	71,775.74 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY			
483477907 TOTAL					
	1,637,793.78	1,521,507.09	116,286.69		
	1,680,115.17	1,498,224.32	116,766.91	65,123.94	181,890.85
FRANCE TOTAL					
	1,637,793.78	1,521,507.09	116,286.69		
	1,680,115.17	1,498,224.32	116,766.91	65,123.94	181,890.85
NETHERLANDS					
529181901 HUNTER DOUGLAS NV		EURO.24	02APR03 07APR03	0.928807	10JUL02 TO 10JUL02
475	513,077.79	624,317.44	-111,239.65		20,000.000
	552,405.17	617,719.14	-119,766.16	54,452.19	
10JUL02 BUY LOT 078			-124,228.41 S		20,000.000
		630,136.51	-133,750.51 S	56,019.17 S	
			03APR03 08APR03	0.931359	10JUL02 TO 10JUL02
479	750,561.57	905,260.29	-154,698.72		29,000.000
	805,877.83	895,692.76	-166,099.99	76,285.06	
10JUL02 BUY LOT 078			-173,532.42 S		29,000.000
		913,697.93	-186,321.73 S	78,501.63 S	
			14APR03 17APR03	0.928247	10JUL02 TO 10JUL02
500	339,963.25	408,927.92	-68,964.67		13,100.000
	366,242.23	404,606.04	-74,295.60	35,931.79	
10JUL02 BUY LOT 078			-77,472.31 S		13,100.000
		412,739.41	-83,460.88 S	36,963.70 S	
			16APR03 23APR03	0.920217	10JUL02 TO 10JUL02
508	129,733.01	156,079.36	-26,346.35		5,000.000
	140,980.89	154,429.79	-28,630.58	15,181.68	
10JUL02 BUY LOT 078			-29,593.54 S		5,000.000
		157,534.13	-32,159.31 S	15,606.07 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
				23APR03 28APR03	0.913284	10JUL02 TO 10JUL02
	524	508,905.15	608,709.50	-99,804.35		19,500.000
		557,225.52	602,276.16	-109,280.74	64,230.10	
	10JUL02 BUY LOT 078			-112,468.40 S		19,500.000
			614,383.09	-123,147.24 S	65,989.67 S	
				02JUN03 05JUN03	0.851499	10JUL02 TO 07AUG02
	603	640,090.51	796,004.74	-155,914.23		25,500.000
		751,721.98	787,591.90	-183,105.59	147,235.67	
	10JUL02 BUY LOT 078			-77,106.42 S		11,400.000
			359,177.81	-90,553.74 S	67,439.87 S	
	17JUL02 BUY LOT 129			-15,663.60 S		4,800.000
			137,233.59	-18,395.32 S	22,662.34 S	
	24JUL02 BUY LOT 150			-5,867.19 S		6,200.000
			160,608.87	-6,890.43 S	29,053.18 S	
	07AUG02 BUY LOT 182			-1,035.68 S		3,100.000
			76,804.45	-1,216.30 S	15,797.66 S	
529181901	TOTAL					
		2,882,331.28	3,499,299.25	-616,967.97		
		3,174,453.62	3,462,315.79	-681,178.66	393,316.49	-287,862.17
567151907	WOLTERS KLUWER		CVA EURO.12	15OCT02 18OCT02	1.019264	10JUL02 TO 10JUL02
	269	731,082.71	745,511.77	-14,429.06		38,400.000
		717,265.31	737,124.76	-14,156.35	-5,703.10	
	10JUL02 BUY LOT 080			-14,429.06 S		38,400.000
			737,124.76	-14,156.35 S	-5,703.10 S	
	NETHERLANDS TOTAL					
		3,613,413.99	4,244,811.02	-631,397.03		
		3,891,718.93	4,199,440.55	-695,335.01	387,613.39	-307,721.62

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
	EUR TOTAL					
		5,251,207.77	5,766,318.11	-515,110.34		
		5,571,834.10	5,697,664.87	-578,568.10	452,737.33	-125,830.77
			GBP - POUND STERLING			
015803901	CORDIANT COMM		ORD GBP0.50	14NOV02 19NOV02	0.633413	08JUL02 TO 08JUL02
	316	78,316.75	150,729.41	-72,412.66		195,500.000
		123,642.47	233,548.64	-114,321.40	4,415.23	
	08JUL02 BUY LOT 062			-67,368.24 S		195,500.000
			223,641.15	-106,357.53 S	6,358.85 S	
				15NOV02 20NOV02	0.633152	08JUL02 TO 10JUL02
	322	107,285.00	154,968.85	-47,683.85		250,000.000
		169,445.88	241,278.46	-75,311.85	3,479.27	
	08JUL02 BUY LOT 062			-10,903.78 S		34,500.000
			39,466.08	-17,221.43 S	1,138.88 S	
	10JUL02 BUY LOT 076			-44,125.04 S		108,500.000
			140,405.62	-69,691.07 S	2,824.96 S	
	09JUL02 BUY LOT 102			-34,895.57 S		107,000.000
			124,986.16	-55,114.05 S	2,650.73 S	
				18NOV02 25NOV02	0.633072	10JUL02 TO 24JUL02
	341	184,879.50	404,002.12	-219,122.62		475,000.000
		292,035.50	624,822.65	-346,125.91	13,338.76	
	10JUL02 BUY LOT 076			-66,990.35 S		150,000.000
			194,109.15	-105,817.90 S	3,930.49 S	
	11JUL02 BUY LOT 092			-79,250.56 S		200,000.000
			244,242.85	-125,184.12 S	3,903.59 S	
	4JUL02 BUY LOT 154			-35,685.59 S		125,000.000
			132,798.74	-56,368.93 S	421.63 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			GBP - POUND STERLING		
015803901 TOTAL					
	370,481.25 585,123.85	709,700.38 1,099,649.75	-339,219.13 -535,759.16	21,233.26	-514,525.90
092528900 GLAXOSMITHKLINE	540	ORD GBP0.25	28APR03 01MAY03	0.628634	08JUL02 TO 08JUL02
	25,048.80 39,846.40	23,879.75 37,244.34	1,169.05 1,859.67	742.39	2,000.000
08JUL02 BUY LOT 063			-1,697.33 S		2,000.000
		41,058.01	-2,700.03 S	1,488.42 S	
GBP TOTAL					
	395,530.05 624,970.25	733,580.13 1,136,894.09	-338,050.08 -533,899.49	21,975.65	-511,923.84
			JPY - JAPANESE YEN		
625144001 DAIWA SECURITIES GROUP INC		JPY50	13FEB03 18FEB03	120.485000	04JUL02 TO 04JUL02
	447 59,630,665.00 494,921.90	64,872,186.00 537,703.16	-5,241,521.00 -43,503.51	722.25	95,000.000
04JUL02 BUY LOT 045			-18,656,884.00 S		95,000.000
		651,473.32	-154,848.19 S	-1,703.23 S	
JPY TOTAL					
	59,630,665.00 494,921.90	64,872,186.00 537,703.16	-5,241,521.00 -43,503.51	722.25	-42,781.26
			USD - US DOLLAR		
001957109 AT + T CORP		COM	06SEP02 11SEP02	1.000000	02JUL02 TO 02JUL02
	216 1,883,312.32	1,526,175.00	357,137.32	.00	157,500.000
02JUL02 BUY LOT 005					157,500.000
		1,526,175.00	357,137.32 S	.00 S	

ASSET ID / SECURITY DESCRIPTION	LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR		
002824100 ABBOTT LABS		COM NPV	17OCT02 23OCT02	1.000000	02JUL02 TO 10JUL02
	278 878,957.51	729,976.02	148,981.49	.00	20,000.000
02JUL02 BUY LOT 006					7,500.000
		279,756.75	49,852.32 S	.00 S	
10JUL02 BUY LOT 086					12,500.000
		423,750.00	125,598.44 S	.00 S	
			22OCT02 25OCT02	1.000000	02JUL02 TO 02JUL02
	276 1,404,929.36	1,204,460.43	200,468.93	.00	33,000.000
02JUL02 BUY LOT 006					33,000.000
		1,230,929.70	173,999.66 S	.00 S	
002824100 TOTAL					
	2,283,886.87	1,934,436.45	349,450.42	.00	349,450.42
206197105 CONCORD EFS INC		COM	28APR03 01MAY03	1.000000	12MAR03 TO 12MAR03
	537 1,439,043.24	917,082.00	521,961.24	.00	108,000.000
12MAR03 BUY LOT 466					108,000.000
		917,082.00	521,961.24 S	.00 S	
			30APR03 05MAY03	1.000000	12MAR03 TO 12MAR03
	545 465,866.53	288,711.00	177,155.53	.00	34,000.000
12MAR03 BUY LOT 466					34,000.000
		288,711.00	177,155.53 S	.00 S	
			12MAY03 15MAY03	1.000000	12MAR03 TO 12MAR03
	570 513,766.89	288,711.00	225,055.89	.00	34,000.000
12MAR03 BUY LOT 466					34,000.000
		288,711.00	225,055.89 S	.00 S	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	607	314,355.24	169,830.00	144,525.24	06JUN03 11JUN03	1.000000	12MAR03 TO 12MAR03 20,000.000
	12MAR03 BUY LOT 466		169,830.00	144,525.24 S		.00	20,000.000 .00 S
206197105 TOTAL		2,733,031.90	1,664,334.00	1,068,697.90		.00	1,068,697.90
232946103	CYTYC CORP		COM		01OCT02 04OCT02	1.000000	02JUL02 TO 02JUL02
	248	486,255.11	330,947.38	155,307.73		.00	47.100.000
	02JUL02 BUY LOT 007		331,113.00	155,142.11 S		.00	47.100.000 .00 S
	277	484,860.33	316,191.77	168,668.56	22OCT02 25OCT02	1.000000	02JUL02 TO 02JUL02 45.000.000 .00
	02JUL02 BUY LOT 007		316,350.00	168,510.33 S		.00	45.000.000 .00 S
	282	178,188.61	119,450.22	58,738.39	23OCT02 28OCT02	1.000000	02JUL02 TO 03JUL02 17.000.000 .00
	02JUL02 BUY LOT 007		72,409.00	35,552.33 S		.00	10.300.000 .00 S
	03JUL02 BUY LOT 047		47,056.11	23,171.17 S		.00	6.700.000 .00 S
	283	52,748.40	35,132.42	17,615.98	24OCT02 29OCT02	1.000000	03JUL02 TO 03JUL02 5.000.000 .00
	03JUL02 BUY LOT 047		35,116.50	17,631.90 S		.00	5.000.000 .00 S

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR				
	293	1,021,797.17	712,485.44	309,311.73	30OCT02 04NOV02	1.000000	03JUL02 TO 03JUL02 101.400.000 .00
	03JUL02 BUY LOT 047		712,162.62	309,634.55 S		.00	101,400.000 .00 S
232946103 TOTAL		2,223,849.62	1,514,207.23	709,642.39		.00	709,642.39
319963104	FIRST DATA CORP		COM		15NOV02 20NOV02	1.000000	02JUL02 TO 02JUL02
	318	787,377.26	735,171.43	52,205.83		.00	22.500.000
	02JUL02 BUY LOT 014		816,943.50	-29,566.24 S		.00	22,500.000 .00 S
	433	918,563.05	898,542.85	20,020.20	11FEB03 14FEB03	1.000000	02JUL02 TO 10JUL02 27.500.000 .00
	02JUL02 BUY LOT 014		726,172.00	-58,116.15 S		.00	20.000.000 .00 S
	10JUL02 BUY LOT 085		254,899.50	-4,382.30 S		.00	7.500.000 .00 S
	464	1,238,470.66	1,306,971.42	-68,500.76	12MAR03 17MAR03	1.000000	10JUL02 TO 07OCT02 40.000.000 .00
	10JUL02 BUY LOT 085		50,979.90	-4,537.25 S		.00	1.500.000 .00 S
	9SEP02 BUY LOT 234		419,175.00	-1,191.15 S		.00	13.500.000 .00 S
	20SEP02 BUY LOT 236		362,775.40	39,727.56 S		.00	13.000.000 .00 S
	07OCT02 BUY LOT 257		309,740.40	61,800.80 S		.00	12.000.000 .00 S

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
319963104 TOTAL					
	2,944,410.97	2,940,685.70	3.725.27	.00	3.725.27
320960107 FIRST HEALTH GROUP CORP		COM	12FEB03 18FEB03	1.000000	03JUL02 TO 09JUL02
440	435,424.86	508,372.78	-72,947.92	.00	20,000.000
03JUL02 BUY LOT 024		443,493.60	-84,268.09 S	.00 S	16,500.000
09JUL02 BUY LOT 069		94,395.00	-18,195.65 S	.00 S	3,500.000
36866W106 GEMSTAR TV GUIDE INTL INC		COM	21NOV02 26NOV02	1.000000	02JUL02 TO 02JUL02
344	323,788.16	382,280.00	-58,491.84	.00	76,000.000
02JUL02 BUY LOT 011		382,280.00	-58,491.84 S	.00 S	76,000.000
			04APR03 09APR03	1.000000	02JUL02 TO 02JUL02
482	414,480.42	628,750.00	-214,269.58	.00	125,000.000
02JUL02 BUY LOT 011		628,750.00	-214,269.58 S	.00 S	125,000.000
02JUL02 BUY LOT 011		1,257,500.00	-432,913.95 S	.00 S	250,000.000
			04APR03 09APR03	1.000000	02JUL02 TO 02JUL02
483	824,586.05	1,257,500.00	-432,913.95	.00	250,000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			07APR03 10APR03	1.000000	02JUL02 TO 02JUL02
490	253,743.01	377,250.00	-123,506.99	.00	75,000.000
02JUL02 BUY LOT 011					75,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
		377,250.00	-123,506.99 S	.00 S	
36866W106 TOTAL					
	1,816,597.64	2,645,780.00	-829,182.36	.00	-829,182.36
401698105 GUIDANT CORP		COM	04OCT02 09OCT02	1.000000	02JUL02 TO 02JUL02
254	1,378,671.42	1,532,501.25	-153,829.83	.00	52,500.000
02JUL02 BUY LOT 004		1,532,501.25	-153,829.83 S	.00 S	52,500.000
45068B109 ITT EDL SVCS INC		COM	15NOV02 20NOV02	1.000000	12SEP02 TO 23SEP02
319	573,732.69	435,358.35	138,374.34	.00	25,000.000
12SEP02 BUY LOT 225		306,850.00	83,288.23 S	.00 S	17,000.000
16SEP02 BUY LOT 229		36,451.80	9,446.82 S	.00 S	2,000.000
23SEP02 BUY LOT 237		110,920.80	26,775.04 S	.00 S	6,000.000
			2 JAN03 29JAN03	1.000000	23SEP02 TO 23SEP02
405	262,087.09	174,143.34	87,943.75	.00	10,000.000
23SEP02 BUY LOT 237		184,868.00	77,219.09 S	.00 S	10,000.000
			29JAN03 03FEB03	1.000000	24SEP02 TO 24SEP02
412	286,297.16	191,557.67	94,739.49	.00	11,000.000
24SEP02 BUY LOT 240		199,930.50	86,366.66 S	.00 S	11,000.000
			30JAN03 04FEB03	1.000000	24SEP02 TO 24SEP02
418	502,884.43	330,872.35	172,012.08	.00	19,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
4SEP02 BUY LOT 240		345,334.50	157,549.93 S		.00 S	19,000.000
24SEP02 BUY LOT 240		636,142.50	307,639.04 S		.00 S	35,000.000
040CT02 BUY LOT 252		83,475.00	51,350.93 S		.00 S	5,000.000
419	1,078,607.47	696,573.36	382,034.11	04FEB03	1.000000 / .00	24SEP02 TO 040CT02 / 40.000.000
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***				
432	531,311.97	348,286.68	183,025.29	14FEB03	1.000000 / .00	040CT02 TO 070CT02 / 20.000.000
040CT02 BUY LOT 252		250,425.00	148,058.98 S		.00 S	15.000.000
070CT02 BUY LOT 256		76,292.00	56,535.99 S		.00 S	5.000.000
456	673,109.70	435,358.35	237,751.35	05MAR03	1.000000 / .00	070CT02 TO 070CT02 / 25.000.000
070CT02 BUY LOT 256		381,460.00	291,649.70 S		.00 S	25.000.000
450688109 TOTAL	3,908,030.51	2,612,150.10	1,295,880.41		.00	1,295,880.41
501044101 KROGER CO		COM	22JUL02	25JUL02	1.000000	02JUL02 TO 02JUL02
137	2,133,961.19	2,256,800.00	-122,838.81		.00	112.000.000
02JUL02 BUY LOT 008		2,256,800.00	-122,838.81 S		.00 S	112.000.000

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			USD - US DOLLAR			
530718105 LIBERTY MEDIA CORP		COM SER A	05DEC02	10DEC02	1.000000	02JUL02 TO 02JUL02
374	697,647.91	575,213.07	122,434.84		.00	70.000.000
02JUL02 BUY LOT 010		590,800.00	106,847.91 S		.00 S	70.000.000
398	1,050,073.26	862,819.60	13JAN03 / 187,253.66	16JAN03	1.000000 / .00	02JUL02 TO 02JUL02 / 105.000.000
02JUL02 BUY LOT 010		886,200.00	163,873.26 S		.00 S	105.000.000
422	149,245.48	123,259.94	31JAN03 / 25,985.54	05FEB03	1.000000 / .00	02JUL02 TO 02JUL02 / 15.000.000
02JUL02 BUY LOT 010		50,640.00	9,058.19 S		.00 S	6.000.000
02JUL02 BUY LOT 066		75,060.00	14,487.29 S		.00 S	9.000.000
530718105 TOTAL	1,896,966.65	1,561,292.61	335,674.04		.00	335,674.04
681919106 OMNICOM GROUP		COM	06AUG02	09AUG02	1.000000	02JUL02 TO 02JUL02
179	1,917,242.23	1,611,311.25	305,930.98		.00	37.500.000
02JUL02 BUY LOT 015		1,611,311.25	305,930.98 S		.00 S	37.500.000
871607107 SYNOPSYS INC		COM	21NOV02	26NOV02	1.000000	02JUL02 TO 02JUL02
343	997,511.94	951,609.45	45,902.49		.00	20.000.000
02JUL02 BUY LOT 079		1,046,888.00	-49,376.06 S		.00 S	20.000.000

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR									
		459	204,825.82			228,839.06	03MAR03	06MAR03	-24,013.24	1.000000	.00	02JUL02 TO 02JUL02	5,000.000		
02JUL02	BUY LOT	079				261,722.00			-56,896.18 S		.00 S		5,000.000		
		462	614,745.97			686,517.17	07MAR03	12MAR03	-71,771.20	1.000000	.00	02JUL02 TO 02JUL02	15,000.000		
02JUL02	BUY LOT	079				785,166.00			-170,420.03 S		.00 S		15,000.000		
		481	450,348.89			457,678.11	04APR03	09APR03	-7,329.22	1.000000	.00	02JUL02 TO 02JUL02	10,000.000		
02JUL02	BUY LOT	079				523,444.00			-73,095.11 S		.00 S		10,000.000		
		584	1,756,990.69			1,373,034.34	22MAY03	28MAY03	383,956.35	1.000000	.00	02JUL02 TO 05AUG02	30,000.000		
02JUL02	BUY LOT	079				785,166.00			93,329.35 S		.00 S		15,000.000		
10JUL02	BUY LOT	091				360,165.00			79,082.67 S		.00 S		7,500.000		
05AUG02	BUY LOT	176				296,588.25			142,659.42 S		.00 S		7,500.000		
		596	431,304.39			320,374.68	29MAY03	03JUN03	110,929.71	1.000000	.00	04OCT02 TO 04OCT02	7,000.000		
04OCT02	BUY LOT	253				244,617.80			186,686.59 S		.00 S		-7,000.000		

STATE STREET.

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST / BASE COST	TRD DT	STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE	BASE CURR GN/LS	TRD DTS OF ORIG BUYS	SHS/PAR	DTL FUND RSN	NET BASE GN/LS
	(CONTINUED)					USD - US DOLLAR									
871607107	TOTAL		4,455,727.70			4,018,052.81			437,674.89		.00				437,674.89
878377100	TECHNE CORP				COM		08AUG02	13AUG02		1.000000		02JUL02 TO 02JUL02			
		185	724,335.27			639,757.58			84,577.69		.00		25,600.000		
02JUL02	BUY LOT	003				693,895.68			30,439.59 S		.00 S		25,600.000		
		189	1,504,023.31			1,321,999.07	09AUG02	14AUG02	182,024.24	1.000000	.00	02JUL02 TO 10JUL02	52,900.000		
02JUL02	BUY LOT	003				65,052.72			3,182.74 S		.00 S		2,400.000		
08JUL02	BUY LOT	056				789,870.25			134,151.63 S		.00 S		32,500.000		
10JUL02	BUY LOT	087				412,938.00			98,827.97 S		.00 S		18,000.000		
		608	1,056,638.96			747,927.00	06JUN03	11JUN03	308,711.96	1.000000	.00	29JAN03 TO 30JAN03	35,000.000		
29JAN03	BUY LOT	413				567,630.00			187,112.11 S		.00 S		25,000.000		
30JAN03	BUY LOT	417				227,566.00			74,330.85 S		.00 S		10,000.000		
		618	140,823.25			100,435.91	12JUN03	17JUN03	40,387.34	1.000000	.00	30JAN03 TO 30JAN03	4,700.000		
30JAN03	BUY LOT	417				106,956.02			33,867.23 S		.00 S		4,700.000		

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
377100 TOTAL	3,425,820.79	2,810,119.56	615,701.23	.00	615,701.23
902973304 US BANCORP DEL		COM NEW	29JAN03 03FEB03	1.000000	02JUL02 TO 02JUL02
420	632,966.80	704,354.10	-71,387.30	.00	31,000.000
02JUL02 BUY LOT 009		704,354.10	-71,387.30 S	.00 S	31,000.000
			12MAR03 17MAR03	1.000000	02JUL02 TO 02JUL02
465	1,596,923.30	1,931,293.50	-334,370.20	.00	85,000.000
02JUL02 BUY LOT 009		1,931,293.50	-334,370.20 S	.00 S	85,000.000
902973304 TOTAL	2,229,890.10	2,635,647.60	-405,757.50	.00	-405,757.50
939322103 WASHINGTON MUT INC		COM	12FEB03 18FEB03	1.000000	02JUL02 TO 02JUL02
439	380,038.54	403,285.30	-23,246.76	.00	11,000.000
02JUL02 BUY LOT 026		403,285.30	-23,246.76 S	.00 S	11,000.000
94106L109 WASTE MGMT INC DEL		COM	12SEP02 17SEP02	1.000000	02JUL02 TO 02JUL02
226	959,186.07	983,341.04	-24,154.97	.00	38,000.000
02JUL02 BUY LOT 016		982,493.80	-23,307.73 S	.00 S	38,000.000
			13SEP02 18SEP02	1.000000	02JUL02 TO 02JUL02
227	327,714.91	336,406.15	-8,691.24	.00	13,000.000
02JUL02 BUY LOT 016		336,116.30	-8,401.39 S	.00 S	13,000.000
			17SEP02 20SEP02	1.000000	02JUL02 TO 08JUL02
231	554,713.26	569,302.71	-14,589.45	.00	22,000.000
02JUL02 BUY LOT 016		232,695.90	-5,767.75 S	.00 S	9,000.000
08JUL02 BUY LOT 070		337,743.90	-9,958.79 S	.00 S	13,000.000
94106L109 TOTAL	1,841,614.24	1,889,049.90	-47,435.66	.00	-47,435.66
USD TOTAL	37,888,477.55	34,064,201.54	3,824,276.01	.00	3,824,276.01
DEPOSITORY RECEIPTS					
		USD - US DOLLAR			
294821400 ERICSSON L M TEL CO		ADR CL B SEK 10	09SEP02 09SEP02	1.000000	03JUL02 TO 26AUG02
217					.000
ADJC-	20,008.90	20,008.90	.00	.00	
03JUL02 BUY LOT 077					.000
26AUG02 BUY LOT 204		10,004.45	.00 S	.00 S	.000
		10,004.45	.00 S	.00 S	
94821608 ERICSSON L M TEL CO		ADR CL B SEK 10 NEW	06NOV02 12NOV02	1.000000	23OCT02 TO 23OCT02
303	161,870.09	185,089.63	-23,219.54	.00	18,500.000
23OCT02 BUY LOT 275		185,089.63	-23,219.54 S	.00 S	18,500.000

STATE STREET.

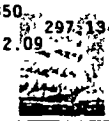
ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
327	222,565.82	217,105.14	18NOV02 21NOV02 5,460.68	1.000000 .00	23OCT02 TO 23OCT02 21,700.000
23OCT02 BUY LOT 275		217,105.14	5,460.68 S	.00 S	21,700.000
338	544,514.82	545,264.05	20NOV02 25NOV02 -749.23	1.000000 .00	23OCT02 TO 23OCT02 54,500.000
23OCT02 BUY LOT 275		545,264.05	-749.23 S	.00 S	54,500.000
564	356,207.24	368,178.30	05MAY03 08MAY03 -11,971.06	1.000000 .00	23OCT02 TO 23OCT02 36,800.000
23OCT02 BUY LOT 275		368,178.30	-11,971.06 S	.00 S	36,800.000
609	457,883.46	445,215.60	09JUN03 12JUN03 12,667.86	1.000000 .00	23OCT02 TO 23OCT02 44,500.000
23OCT02 BUY LOT 275		445,215.60	12,667.86 S	.00 S	44,500.000
294821608 TOTAL	1,743,041.43	1,760,852.72	-17,811.29	.00	-17,811.29
37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR			28APR03 01MAY03	1.000000	03JUL02 TO 03JUL02
536	39,988.79	40,233.80	-245.01	.00	1,000.000
03JUL02 BUY LOT 046		40,233.80	-245.01 S	.00 S	1,000.000

STATE STREET.

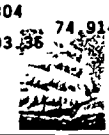
ASSET ID / SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
563	354,719.47	329,917.16	05MAY03 08MAY03 24,802.31	1.000000 .00	03JUL02 TO 03JUL02 8,200.000
03JUL02 BUY LOT 046		329,917.16	24,802.31 S	.00 S	8,200.000
37733W105 TOTAL	394,708.26	370,150.96	24,557.30	.00	24,557.30
USD TOTAL	2,157,758.59	2,151,012.58	6,746.01	.00	6,746.01
RIGHTS		USD - US DOLLAR			
530718113 LIBERTY MEDIA CORP NEW RT PUR COM SER A(EX			06DEC02 09DEC02	1.000000	06NOV02 TO 06NOV02
375	60,160.00	.00	60,160.00	.00	16,000.000
06NOV02 BUY LOT 299		-60,160.00	60,160.00 S	.00 S	16,000.000
USD TOTAL	60,160.00	.00	60,160.00	.00	60,160.00
EQUITY TOTAL	47,135,215.56	43,931,169.66	2,697,032.23	507,013.67	3,204,045.90

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
FOREIGN CASH						
JRITY SETTLEMENTS						
		AUD - AUSTRALIAN DOLLAR				
++ AUD ++	037	356,988.51	356,988.51	15JUL02	15JUL02	1.786352
		199,842.20	199,895.69	.00		-53.49
++ AUD ++	038	495,486.42	495,486.42	15JUL02	15JUL02	1.786352
		277,373.34	277,394.09	.00		-20.75
AUD TOTAL		852,474.93	852,474.93	.00		
		477,215.54	477,289.78	.00		-74.24
		CHF - SWISS FRANC				
++ CHF ++	249	265,849.47	265,849.47	17APR03	17APR03	1.376000
		193,204.56	193,179.52	.00		25.04
++ CHF ++	288	200,342.61	200,342.61	06MAY03	06MAY03	1.333500
		150,238.18	149,088.32	.00		1,149.86
++ CHF ++	312	346,715.55	346,715.55	28MAY03	28MAY03	1.298500
		267,012.36	269,954.10	.00		-2,941.74
++ CHF ++	319	297,134.69	297,134.69	04JUN03	04JUN03	1.312350
		226,414.21	226,302.12	.00		112.09



ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		CHF - SWISS FRANC				
CHF TOTAL		1,110,042.32	1,110,042.32	.00		
		836,869.31	838,524.06	.00		-1,654.75
		EUR - EURO CURRENCY				
++ EUR ++	107	3,122,800.38	3,122,800.38	15JUL02	15JUL02	0.992704
		3,145,751.79	3,133,713.76	.00		12,038.03
++ EUR ++	117	136,151.23	136,151.23	22JUL02	22JUL02	0.990001
		137,526.36	138,041.02	.00		-514.66
++ EUR ++	118	444,575.07	444,575.07	23JUL02	23JUL02	1.006644
		441,640.81	450,745.82	.00		-9,105.01
++ EUR ++	120	773,904.94	773,904.94	24JUL02	24JUL02	1.005530
		769,648.78	777,672.08	.00		-8,023.30
++ EUR ++	121	236,371.46	236,371.46	24JUL02	24JUL02	1.005530
		235,071.51	237,522.05	.00		-2,450.54
++ EUR ++	129	78,850.60	78,850.60	14AUG02	14AUG02	1.013531
		77,797.92	77,088.28	.00		709.64
++ EUR ++	199	74,914.07	74,914.07	13DEC02	13DEC02	0.977804
		76,614.61	76,311.25	.00		303.36



ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	 DTL FUND RSN
(CONTINUED)			EUR - EURO CURRENCY					
++ EUR ++	215	653,745.54 711,079.14	653,745.54 703,495.32	04FEB03 .00 .00	04FEB03	0.919371 7,583.82	653,745.54	SS
++ EUR ++	253	93,278.38 102,135.13	93,278.38 102,145.94	23APR03 .00 .00	23APR03	0.913284 -10.81	93,278.38	SS
++ EUR ++	274	152,510.56 167,929.33	152,510.56 167,723.41	29APR03 .00 .00	29APR03	0.908183 205.92	152,510.56	SS
++ EUR ++	287	203,849.20 231,480.84	203,849.20 229,665.85	06MAY03 .00 .00	06MAY03	0.880631 1,814.99	203,849.20	SS
++ EUR ++	292	334,857.57 383,596.15	334,857.57 383,448.30	08MAY03 .00 .00	08MAY03	0.872943 147.85	334,857.57	SS
++ EUR ++	314	206,278.17 242,645.09	206,278.17 244,150.85	30MAY03 .00 .00	30MAY03	0.850123 -1,505.76	206,278.17	SS
EUR TOTAL		6,512,087.17 6,722,917.46	6,512,087.17 6,721,723.93	.00 .00		1,193.53		1,193.53
			GBP - POUND STERLING					
++ GBP ++	039	216,060.08 338,339.28	216,060.08 337,062.40	15JUL02 .00 .00	15JUL02	0.638590 1,276.88	216,060.08	SS

STATE STREET.

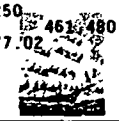
ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE GN/LS	 DTL FUND RSN
(CONTINUED)			GBP - POUND STERLING					
++ GBP ++	048	157,094.56 246,559.75	157,094.56 246,276.49	16JUL02 .00 .00	16JUL02	0.637146 283.26	157,094.56	SS
++ GBP ++	084	470,510.26 739,900.71	470,510.26 732,984.79	30JUL02 .00 .00	30JUL02	0.635910 6,915.92	470,510.26	SS
++ GBP ++	160	174,412.72 277,037.31	174,412.72 277,037.30	19NOV02 .00 .00	19NOV02	0.629564 .01	174,412.72	SS
++ GBP ++	166	-107,285.00 -168,930.94	-107,285.00 -168,930.95	20NOV02 .00 .00	20NOV02	0.635082 .01	-107,285.00	SS BTC
++ GBP ++	175	-184,879.50 -289,687.61	-184,879.50 -291,542.52	25NOV02 .00 .00	25NOV02	0.638203 1,854.91	-184,879.50	SS BTC
++ GBP ++	197	79,856.89 125,391.20	79,856.89 126,062.02	10DEC02 .00 .00	10DEC02	0.636862 -670.82	79,856.89	SS
++ GBP ++	275	-25,048.80 -40,332.34	-25,048.80 -40,332.33	01MAY03 .00 .00	01MAY03	0.621060 -.01	-25,048.80	SS BTC
GBP TOTAL		780,721.21 1,228,277.36	780,721.21 1,218,617.20	.00 .00		9,660.16		9,660.16

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
			JPY - JAPANESE YEN					
++ JPY ++	024	189,538,277.00 1,624,985.23	189,538,277.00 1,608,505.77	11JUL02 .00 .00	11JUL02	116.640000 189,538,277.00 16,479.46		SS
++ JPY ++	073	201,567,330.00 1,696,908.95	201,567,330.00 1,701,016.39	26JUL02 .00 .00	26JUL02	118.785000 201,567,330.00 -4,107.44		SS
++ JPY ++	078	29,697,187.00 247,806.97	29,697,187.00 250,007.88	29JUL02 .00 .00	29JUL02	119.840000 29,697,187.00 -2,200.91		SS
++ JPY ++	089	15,588,867.00 130,718.77	15,588,867.00 130,718.78	05AUG02 .00 .00	05AUG02	119.255000 15,588,867.00 -.01		SS
++ JPY ++	146	18,281,488.00 146,586.12	18,281,488.00 145,651.82	21OCT02 .00 .00	21OCT02	124.715000 18,281,488.00 934.30		SS
++ JPY ++	170	29,323,430.00 238,692.96	29,323,430.00 238,692.97	22NOV02 .00 .00	22NOV02	122.850000 29,323,430.00 -.01		SS
++ JPY ++	202	19,601,360.00 161,640.70	19,601,360.00 161,627.38	17DEC02 .00 .00	17DEC02	121.265000 19,601,360.00 13.32		SS
++ JPY ++	204	13,296,200.00 110,314.44	13,296,200.00 110,022.34	20DEC02 .00 .00	20DEC02	120.530000 13,296,200.00 292.10		SS
++ JPY ++	276	19,082,608.00 160,987.12	19,082,608.00 160,987.11	01MAY03 .00 .00	01MAY03	118.535000 19,082,608.00 .01		SS

STATE STREET.

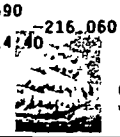
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
	(CONTINUED)		JPY - JAPANESE YEN					
JPY TOTAL		535,976,747.00 4,518,641.26	535,976,747.00 4,507,230.44	.00 .00		11,410.82		11,410.82
CURRENCY TRADES								
			AUD - AUSTRALIAN DOLLAR					
++ AUD ++	056	-356,988.51 -199,842.20	-356,988.51 -199,756.13	15JUL02 .00 .00	15JUL02	1.786352 -356,988.51 -86.07		CT BTC
++ AUD ++	050	-146,077.05 -81,562.14	-146,077.05 -81,648.21	16JUL02 .00 .00	16JUL02	1.790991 -146,077.05 86.07		CT BTC
AUD TOTAL		-503,065.56 -281,404.34	-503,065.56 -281,404.34	.00 .00		.00		.00
			CHF - SWISS FRANC					
++ CHF ++	149	-1,540,152.75 -1,040,714.07	-1,540,152.75 -1,034,388.50	31OCT02 .00 .00	31OCT02	1.479900 -1,540,152.75 -6,325.57		CT BTC
++ CHF ++	152	-145.46 -99.41	-145.46 -98.29	06NOV02 .00 .00	06NOV02	1.463250 -145.46 -1.12		CT BTC
++ CHF ++	225	461,480.55 335,805.38	461,480.55 336,982.40	18FEB03 .00 .00	18FEB03	1.374250 461,480.55 -1,177.02		CT



STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)			CHF - SWISS FRANC					
++ CHF ++	255	12,951.90 9,411.35	12,951.90 9,411.50	23APR03 .00 .00	23APR03	1.376200 -.15	12,951.90	CT
++ CHF ++	290	3,945.50 2,974.82	3,945.50 2,936.11	07MAY03 .00 .00	07MAY03	1.326300 38.71	3,945.50	CT
++ CHF ++	306	29,640.00 22,914.57	29,640.00 22,897.76	21MAY03 .00 .00	21MAY03	1.293500 16.81	29 640.00	CT
CHF TOTAL		-1,032,280.26 -669,707.36	-1,032,280.26 -662,259.02	.00 .00		-7,448.34		-7,448.34
			EUR - EURO CURRENCY					
++ EUR ++	127	66.88 65.14	66.88 65.79	07AUG02 .00 .00	07AUG02	1.026641 - 65	66.88	CT
++ EUR ++	251	339,963.25 370,781.09	339,963.25 370,489.70	17APR03 .00 .00	17APR03	0.916884 291.39	339,963.25	CT
++ EUR ++	256	129,733.01 142,051.11	129,733.01 142,053.99	23APR03 .00 .00	23APR03	0.913284 -2.88	129,733.01	CT
++ EUR ++	257	30,693.68 33,608.03	30,693.68 33,608.71	23APR03 .00 .00	23APR03	0.913284 -.68	30,693.68	CT

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY					
++ EUR ++	270	508,905.15 559,668.17	508,905.15 559,668.16	28APR03 .00 .00	28APR03	0.909298 .01	508,905.15	CT
++ EUR ++	271	-134,953.65 -148,415.21	-134,953.65 -148,415.20	28APR03 .00 .00	28APR03	0.909298 -.01	-134,953.65	CT BTC
++ EUR ++	291	20,385.00 23,118.64	20,385.00 22,970.40	07MAY03 .00 .00	07MAY03	0.881756 148.24	20,385.00	CT
++ EUR ++	296	-334,857.57 -383,596.15	-334,857.57 -383,596.16	08MAY03 .00 .00	08MAY03	0.872943 .01	-334,857.57	CT BTC
++ EUR ++	298	7,897.50 9,084.10	7,897.50 9,046.99	14MAY03 .00 .00	14MAY03	0.869376 37.11	7,897.50	CT
++ EUR ++	311	90,449.95 107,214.81	90,449.95 105,898.78	28MAY03 .00 .00	28MAY03	0.843633 1,316.03	90,449.95	CT
EUR TOTAL		658,283.20 713,579.73	658,283.20 711,791.16	.00 .00		1,788.57		1,788.57
			GBP - POUND STERLING					
++ GBP ++	065	-216,060.03 -338,339.20	-216,060.03 -338,353.60	15JUL02 .00 .00	15JUL02	0.638590 14.40	-216,060.03	CT BTC



KAUFFMAN-HARRIS ASSOCIATES
HARRIS ASSOCIATES
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	GBP - POUND STERLING			
++ GBP ++	051	-157,094.56 / -246,559.75	16JUL02 / 16JUL02	0.637146	-157,094.56 CT BTC
		-157,094.56 / -246,559.74	.00 / .00	-.01	
++ GBP ++	053	-225,568.90 / -353,782.51	18JUL02 / 18JUL02	0.637592	-225,568.90 CT BTC
		-225,568.90 / -353,783.61	.00 / .00	1.10	
++ GBP ++	062	-48,152.28 / -76,097.48	22JUL02 / 22JUL02	0.632771	-48,152.28 CT BTC
		-48,152.28 / -76,085.53	.00 / .00	-11.95	
++ GBP ++	080	-83,993.49 / -130,849.32	29JUL02 / 29JUL02	0.641910	-83,993.49 CT BTC
		-83,993.49 / -130,849.33	.00 / .00	.01	
++ GBP ++	088	-134,973.07 / -212,069.76	02AUG02 / 02AUG02	0.636456	-134,973.07 CT BTC
		-134,973.07 / -212,069.77	.00 / .00	.01	
++ GBP ++	139	3,654.00 / 5,698.59	09OCT02 / 09OCT02	0.641211	3,654.00 CT
		3,654.00 / 5,721.43	.00 / .00	-22.84	
++ GBP ++	147	13,832.50 / 21,436.23	23OCT02 / 23OCT02	0.645286	13,832.50 CT
		13,832.50 / 21,457.68	.00 / .00	-21.45	
++ GBP ++	153	10,106.50 / 15,760.08	06NOV02 / 06NOV02	0.641272	10,106.50 CT
		10,106.50 / 15,806.05	.00 / .00	-45.97	
++ GBP ++	157	-120,642.69 / -191,622.87	12NOV02 / 12NOV02	0.629584	-120,642.69 CT BTC
		-120,642.69 / -191,622.86	.00 / .00	-.01	

STATE STREET.

KAUFFMAN-HARRIS ASSOCIATES
HARRIS ASSOCIATES
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)	GBP - POUND STERLING			
++ GBP ++	165	-174,412.72 / -277,037.31	19NOV02 / 19NOV02	0.629564	-174,412.72 CT BTC
		-174,412.72 / -277,037.30	.00 / .00	-.01	
++ GBP ++	173	-92,493.75 / -145,945.82	22NOV02 / 22NOV02	0.633754	-92,493.75 CT BTC
		-92,493.75 / -145,856.41	.00 / .00	-89.41	
++ GBP ++	177	-194,612.73 / -304,938.60	25NOV02 / 25NOV02	0.638203	-194,612.73 CT BTC
		-194,612.73 / -304,938.61	.00 / .00	.01	
++ GBP ++	187	-131.69 / -206.45	04DEC02 / 04DEC02	0.637877	-131.69 CT BTC
		-131.69 / -204.80	.00 / .00	-1.65	
++ GBP ++	194	-64,272.78 / -101,460.96	09DEC02 / 09DEC02	0.633473	-64,272.78 CT BTC
		-64,272.78 / -101,460.95	.00 / .00	-.01	
++ GBP ++	208	3,654.00 / 5,868.50	08JAN03 / 08JAN03	0.622646	3,654.00 CT
		3,654.00 / 5,839.82	.00 / .00	28.68	
++ GBP ++	238	20,532.60 / 31,949.75	09APR03 / 09APR03	0.642653	20,532.60 CT
		20,532.60 / 32,037.05	.00 / .00	-87.30	
GBP ++	258	5,278.00 / 8,348.74	23APR03 / 23APR03	0.632191	5,278.00 CT
		5,278.00 / 8,307.31	.00 / .00	41.43	
++ GBP ++	277	25,048.80 / 40,332.34	01MAY03 / 01MAY03	0.621060	25,048.80 CT
		25,048.80 / 40,332.35	.00 / .00	-.01	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING			
++ GBP ++	321	36,772.40 61,325.36	36,772.40 61,047.73	11JUN03 11JUN03 .00 .00	0.599628 277.63	36,772.40 CT
GBP TOTAL		-1,393,529.89 -2,188,190.44	-1,393,529.89 -2,188,273.09	.00 .00	82.65	82.65
			JPY - JAPANESE YEN			
++ JPY ++	156	-16,563,923.00 -138,523.30	-16,563,923.00 -138,523.31	12NOV02 12NOV02 .00 .00	119.575000 .01	-16,563,923.00 CT BTC
++ JPY ++	188	969,000.00 7,762.87	969,000.00 7,929.95	04DEC02 04DEC02 .00 .00	124.825000 -167.08	969,000.00 CT
JPY TOTAL		-15,594,923.00 -130,760.43	-15,594,923.00 -130,593.36	.00 .00	-167.07	-167.07
MISCELLANEOUS RECEIPT						
			GBP - POUND STERLING			
++ GBP ++	207	-3,654.00 -5,839.82	-3,654.00 -5,839.81	03JAN03 03JAN03 .00 .00	0.625704 -.01	-3,654.00 MR BTC
++ GBP ++	233	-20,532.60 -32,037.04	-20,532.60 -32,037.05	07APR03 07APR03 .00 .00	0.640902 .01	-20,532.60 MR BTC

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
	(CONTINUED)		GBP - POUND STERLING			
++ GBP ++	247	-5,278.00 -8,307.31	-5,278.00 -8,307.32	17APR03 17APR03 .00 .00	0.635344 .01	-5,278.00 MR BTC
GBP TOTAL		-29,464.60 -46,184.17	-29,464.60 -46,184.18	.00 .00	.01	.01
FOREIGN CASH TOTAL		11,181,253.92	11,166,462.58	.00	14,791.34	14,791.34

STATE STREET.

AUD AUSTRALIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-74.24	-74.24
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	.00	.00
FOREIGN CASH TOTAL	.00 .00	-74.24	-74.24
CURRENCY TOTAL	.00 .00	-74.24	-74.24

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	31,578.44	31,578.44
EQUITY TOTAL	.00 .00	31,578.44	31,578.44
CURRENCY TOTAL	.00 .00	31,578.44	31,578.44

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-52,266.62 -38,178.69	.00	-38,178.69
EQUITY TOTAL	-52,266.62 -38,178.69	.00	-38,178.69
CURRENCY TOTAL	-52,266.62 -38,178.69	00	-38,178.69

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-52,266.62 -38,178.69	31,578.44	-6,600.25
EQUITY TOTAL	-52,266.62 -38,178.69	31,578.44	-6,600.25
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	-1,654.75	-1,654.75
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-7,448.34	-7,448.34
FOREIGN CASH TOTAL	.00 .00	-9,103.09	-9,103.09
CURRENCY TOTAL	-52,266.62 -38,178.69	22,475.35	-15,703.34

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	116,286.69 116,766.91	458,440.43	575,207.34
EQUITY TOTAL	116,286.69 116,766.91	458,440.43	575,207.34
CURRENCY TOTAL	116,286.69 116,766.91	458,440.43	575,207.34

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-631,397.03 -695,335.01	-5,703.10	-701,038.11
EQUITY TOTAL	-631,397.03 -695,335.01	-5,703.10	-701,038.11
CURRENCY TOTAL	-631,397.03 -695,335.01	-5,703.10	-701,038.11

STATE STREET.

EUR EURO CURRENCY USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-515,110.34 -578,568.10	452,737.33	-125,830.77
EQUITY TOTAL	-515,110.34 -578,568.10	452,737.33	-125,830.77
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	1,193.53	1,193.53
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1,788.57	1,788.57
FOREIGN CASH TOTAL	.00 .00	2,982.10	2,982.10
CURRENCY TOTAL	-515,110.34 -578,568.10	455,719.43	-122,848.67

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	1,169.05 1,859.67	21,975.65	23,835.32
EQUITY TOTAL	1,169.05 1,859.67	21,975.65	23,835.32
CURRENCY TOTAL	1,169.05 1,859.67	21,975.65	23,835.32

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-339,219.13 -535,759.16	.00	-535,759.16
EQUITY TOTAL	-339,219.13 -535,759.16	.00	-535,759.16
CURRENCY TOTAL	-339,219.13 -535,759.16	.00	-535,759.16

STATE STREET.

GBP POUND STERLING USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-338,050.08 -533,899.49	21,975.65	-511,923.84
EQUITY TOTAL	-338,050.08 -533,899.49	21,975.65	-511,923.84
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	9,660.16	9,660.16
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	82.65	82.65
** BIFURCATE MISCELLANEOUS RECEIPT			
** BIFURCATE	.00 .00	.01	.01
FOREIGN CASH TOTAL	.00 .00	9,742.82	9,742.82
CURRENCY TOTAL	-338,050.08 -533,899.49	31,718.47	-502,181.02

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-5,241,521.00 -43,503.51	.00	-43,503.51
EQUITY TOTAL	-5 241,521.00 -43,503.51	.00	-43,503.51
CURRENCY TOTAL	-5,241,521.00 -43,503.51	.00	-43,503.51

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-5,241,521.00 -43,503.51	722.25	-42,781.26
EQUITY TOTAL	-5,241,521.00 -43,503.51	722.25	-42,781.26
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	11,410.82	11,410.82
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	-167.07	-167.07
FOREIGN CASH TOTAL	.00	11,243.75	11,243.75
CURRENCY TOTAL	-43,503.51	11,966.00	-31,537.51

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	5,651,129.27	.00	5,651,129.27
** BIFURCATE DEPOSITORY RECEIPTS	42,930.85	.00	42,930.85
** BIFURCATE RIGHTS	60,160.00	.00	60,160.00
EQUITY TOTAL	5,754,220.12	.00	5,754,220.12
CURRENCY TOTAL	5,754,220.12	.00	5,754,220.12

STATE STREET.

USD US DOLLAR	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-1,826,853.26	.00	-1,826,853.26
** BIFURCATE DEPOSITORY RECEIPTS	-36,184.84	.00	-36,184.84
EQUITY TOTAL	-1,863,038.10	.00	-1,863,038.10
CURRENCY TOTAL	-1,863,038.10	.00	-1,863,038.10

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	3,824,276.01	.00	3,824,276.01
** BIFURCATE DEPOSITORY RECEIPTS	6,746.01	.00	6,746.01
** BIFURCATE RIGHTS	60,160.00	.00	60,160.00
EQUITY TOTAL	3,891,182.02	.00	3,891,182.02
CURRENCY TOTAL	3,891,182.02	.00	3,891,182.02

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	5,769,755.85	511,994.52	6,281,750.37
** BIFURCATE DEPOSITORY RECEIPTS	42,930.85	.00	42,930.85
** BIFURCATE RIGHTS	60,160.00	.00	60,160.00
EQUITY TOTAL	5,872,846.70	511,994.52	6,384,841.22
CURRENCY TOTAL	5,872,846.70	511,994.52	6,384,841.22

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-3,139,629.63	-5,703.10	-3,145,332.73
** BIFURCATE DEPOSITORY RECEIPTS	-36,184.84	.00	-36,184.84
EQUITY TOTAL	-3,175,814.47	-5,703.10	-3,181,517.57
CURRENCY TOTAL	-3,175,814.47	-5,703.10	-3,181,517.57

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	2,630,126.22	507,013.67	3,137,139.89
** BIFURCATE DEPOSITORY RECEIPTS	6,746.01	.00	6,746.01
** BIFURCATE RIGHTS	60,160.00	.00	60,160.00
EQUITY TOTAL	2,697,032.23	507,013.67	3,204,045.90
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	20,535.52	20,535.52
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	-5,744.19	-5,744.19
** BIFURCATE MISCELLANEOUS RECEIPT	.00	.01	.01
FOREIGN CASH TOTAL	.00	14,791.34	14,791.34
CURRENCY TOTAL	2,697,032.23	521,805.01	3,218,837.24

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	44,917,296.97	41,780,157.08	3,475,840.000	64
DEPOSITORY RECEIPTS	2,157,758.59	2,151,012.58	185,200.000	8
RIGHTS	60,160.00	.00	16,000.000	1
TOTAL	47,135,215.56	43,931,169.66	3,677,040.000	73
FOREIGN CASH				
SECURITY SETTLEMENTS	498,950.89	500,805.80	N/A	N/A
SECURITY SETTLEMENTS	13,783,920.93	13,763,385.41	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	4,371,662.51	4,365,248.31	N/A	N/A
SPOTS	-2,556,482.84	-2,550,738.65	N/A	N/A
MISCELLANEOUS RECEIP	46,184.17	46,184.18	N/A	N/A
MISCELLANEOUS RECEIP	-46,184.17	-46,184.18	N/A	N/A
TOTAL	16,098,051.49	16,078,700.87	N/A	N/A
BUYS TO COVER				
SECURITY SETTLEMENTS	-498,950.89	-500,805.80	-317,213.30	3
CURRENCY TRADES	-4,371,662.51	-4,365,248.31	-20,589,506.68	19
MISCELLANEOUS RECEIP	-46,184.17	-46,184.18	-29,464.60	3
TOTAL	-4,916,797.57	-4,912,238.29	-20,936,184.58	25

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY								
COMMON STOCK								
EUR - EURO CURRENCY								
ITALY								
574852901 FIAT SPA	173	2,083,697.50	EUR 5	3,833,315.59	11JUN03	-1,749,618.09	0.849943	02JUL02 TO 02JUL02
		2,451,573.22		3,770,258.02	16JUN03	-2,058,512.26	739,827.46	297,000.000
02JUL02 BUY LOT	045			3,770,258.02		-1,749,618.09 S -2,058,512.26 S	739,827.46 S	297,000.000
ITALY TOTAL		2,083,697.50 2,451,573.22		3,833,315.59 3,770,258.02		-1,749,618.09 -2,058,512.26	739,827.46	-1,318,684.80
EUR TOTAL		2,083,697.50 2,451,573.22		3,833,315.59 3,770,258.02		-1,749,618.09 -2,058,512.26	739,827.46	-1,318,684.80
JPY - JAPANESE YEN								
698606001 SOMPO JAPAN INS	150	273,329,922.00	JPY50	373,037,391.00	01MAY03	-99,707,469.00	118.535000	02JUL02 TO 02JUL02
		2,305,900.55		3,105,668.66	07MAY03	-841,164.80	41,396.69	506,280.000
02JUL02 BUY LOT	043			3,105,668.66		-99,707,469.00 S -841,164.80 S	41,396.69 S	506,280.000
	157	56,504,018.00		74,949,363.00	14MAY03	-18,445,345.00	116.160000	02JUL02 TO 02JUL02
		486,432.66		623,980.04	19MAY03	-158,792.57	21,245.19	101,720.000
02JUL02 BUY LOT	043			623,980.04		-18,445,345.00 S -158,792.57 S	21,245.19 S	101,720.000

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE	LOCAL COST / BASE COST	TRD DT / STL DT	LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)								
JPY - JAPANESE YEN								
698606001 TOTAL		329,833,940.00 2,792,333.21		447,986,754.00 3,729,648.70		-118,152,814.00 -999,957.37	62,641.88	-937,315.49
JPY TOTAL		329,833,940.00 2,792,333.21		447,986,754.00 3,729,648.70		-118,152,814.00 -999,957.37	62,641.88	-937,315.49
USD - US DOLLAR								
602602103 AMDOCS LTD	117	3,114,463.36	SHS	1,743,259.40	23JAN03	1,371,203.96	1.000000	02JUL02 TO 02JUL02
					28JAN03		.00	233,000.000
02JUL02 BUY LOT	020			1,743,259.40		1,371,203.96 S	.00 S	233,000.000
	123	51,058.46		29,927.20	31JAN03	21,131.26	1.000000	02JUL02 TO 02JUL02
					05FEB03		.00	4,000.000
02JUL02 BUY LOT	020			29,927.20		21,131.26 S	.00 S	4,000.000
	139	515,155.50		231,935.80	16APR03	283,219.70	1.000000	02JUL02 TO 02JUL02
					22APR03		.00	31,000.000
02JUL02 BUY LOT	020			231,935.80		283,219.70 S	.00 S	31,000.000
	149	4,044,530.06		1,705,850.40	01MAY03	2,338,679.66	1.000000	02JUL02 TO 02JUL02
					06MAY03		.00	228,000.000
02JUL02 BUY LOT	020			1,705,850.40		2,338,679.66 S	.00 S	228,000.000

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST / LOCAL SECTY GN/LS / BASE SECTY GN/LS / BASE CURR GN/LS	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)	USD - US DOLLAR	
.02103 TOTAL		
7,725,207.38	3,710,972.80 / 4,014,234.58 / .00	4,014,234.58
20030N200 COMCAST CORP NEW	CL A SPL / 21APR03 / 24APR03 / 1.000000	19NOV02 TO 19NOV02
140		30,000.000
872,140.14	675,102.00 / 197,038.14 / .00	
19NOV02 BUY LOT 097		30,000.000
	675,102.00 / 197,038.14 S / .00 S	
571903202 MARRIOTT INTL INC NEW	CL A / 05JUN03 / 10JUN03 / 1.000000	03JUL02 TO 03JUL02
165		7,000.000
274,028.76	249,709.60 / 24,319.16 / .00	
03JUL02 BUY LOT 053		7,000.000
	249,709.60 / 24,319.16 S / .00 S	
USD TOTAL		
8,871,376.28	4,635,784.40 / 4,235,591.88 / .00	4,235,591.88
DEPOSITORY RECEIPTS		
	USD - US DOLLAR	
652487703 NEWS CORP LTD	ADR NEW / 13JAN03 / 16JAN03 / 1.000000	02JUL02 TO 02JUL02
109		50,000.000
1,472,210.57	1,107,980.00 / 364,230.57 / .00	
02JUL02 BUY LOT 016		50,000.000
	1,107,980.00 / 364,230.57 S / .00 S	

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST / LOCAL SECTY GN/LS / BASE SECTY GN/LS / BASE CURR GN/LS	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)	USD - US DOLLAR	
USD TOTAL		
1,472,210.57	1,107,980.00 / 364,230.57 / .00	364,230.57
EQUITY TOTAL		
15,587,493.28	13,243,671.12 / 1,541,352.82 / 802,469.34	2,343,822.16

STATE STREET.

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
FOREIGN CASH							
SECURITY SETTLEMENTS							
EUR - EURO CURRENCY							
++ EUR ++	015	3,807,626.55 3,784,401.68	09JUL02 3,807,626.55 3,707,296.00	.00 .00	09JUL02	1.006137 3,807,626.55 77,105.68	SS
++ EUR ++	018	3,833,315.59 3,809,934.02	09JUL02 3,833,315.59 3,745,172.65	.00 .00	09JUL02	1.006137 3,833,315.59 64,761.37	SS
++ EUR ++	021	761,468.67 752,902.15	10JUL02 761,468.67 743,959.52	.00 .00	10JUL02	1.011378 761,468.67 8,942.63	SS
EUR TOTAL		8,402,410.81 8,347,237.85	8,402,410.81 8,196,428.17	.00 .00		150,809.68	150,809.68
GBP - POUND STERLING							
++ GBP ++	014	2,449,754.23 3,788,787.51	09JUL02 2,449,754.23 3,725,097.10	.00 .00	09JUL02	0.646580 2,449,754.23 63,690.41	SS
GBP TOTAL		2,449,754.23 3,788,787.51	2,449,754.23 3,725,097.10	.00 .00		63,690.41	63,690.41
JPY - JAPANESE YEN							
++ JPY ++	007	115,458,144.00	115,458,144.00	09JUL02 .00	09JUL02	117.835000 115,458,144.00	SS

ASSET ID / SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED) JPY - JAPANESE YEN		979,828.95	961,933.42	.00		17,895.53	
++ JPY ++	008	24,248,400.00 205,782.66	09JUL02 24,248,400.00 202,024.26	.00 .00	09JUL02	117.835000 24,248,400.00 3,758.40	SS
++ JPY ++	009	134,425,781.00 1,140,796.72	09JUL02 134,425,781.00 1,119,961.28	.00 .00	09JUL02	117.835000 134,425,781.00 20,835.44	SS
++ JPY ++	010	11,022,000.00 93,537.57	09JUL02 11,022,000.00 91,829.21	.00 .00	09JUL02	117.835000 11,022,000.00 1,708.36	SS
++ JPY ++	011	446,761,075.00 3,791,412.36	09JUL02 446,761,075.00 3,722,166.25	.00 .00	09JUL02	117.835000 446,761,075.00 69,246.11	SS
++ JPY ++	012	14,278,500.00 121,173.68	09JUL02 14,278,500.00 118,960.57	.00 .00	09JUL02	117.835000 14,278,500.00 2,213.11	SS
++ JPY ++	013	447,986,754.00 3,801,814.01	09JUL02 447,986,754.00 3,732,377.93	.00 .00	09JUL02	117.835000 447,986,754.00 69,436.08	SS
++ JPY ++	019	151,237,134.00 1,281,996.56	10JUL02 151,237,134.00 1,269,018.40	.00 .00	10JUL02	117.970000 151,237,134.00 12,978.16	SS
++ JPY ++	023	115,198,639.00 987,642.65	11JUL02 115,198,639.00 976,507.91	.00 .00	11JUL02	116.640000 115,198,639.00 11,134.74	SS
++ JPY ++	028	124,102,710.00 1,063,524.81	12JUL02 124,102,710.00 1,063,980.71	.00 .00	12JUL02	116.690000 124,102,710.00 -455.90	SS

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)			JPY - JAPANESE YEN					
++ JPY ++	030	91,075,677.00 784,898.32	91,075,677.00 780,492.56	15JUL02 .00 .00	15JUL02	116.035000 4,405.76	91,075,677.00	SS
++ JPY ++	047	32,839,153.00 277,885.79	32,839,153.00 278,581.21	20JAN03 .00 .00	20JAN03	118.175000 -695.42	32,839,153.00	SS
++ JPY ++	060	266,735,591.00 2,283,304.15	266,735,591.00 2,281,546.41	26MAY03 .00 .00	26MAY03	116.820000 1,757.74	266,735,591.00	SS
++ JPY ++	064	157,369,614.00 1,339,714.93	157,369,614.00 1,337,551.43	13JUN03 .00 .00	13JUN03	117.465000 2,163.50	157,369,614.00	SS
JPY TOTAL		2,132,739,172.00 18,153,313.16	2,132,739,172.00 17,936,931.55	.00 .00		216,381.61		216,381.61
CURRENCY TRADES								
			CAD - CANADIAN DOLLAR					
++ CAD ++	040	8,400.00 5,386.34	8,400.00 5,381.04	02DEC02 .00 .00	02DEC02	1.559500 5.30	8,400.00	CT
++ CAD ++	049	56,250.00 36,888.87	56,250.00 36,817.65	27JAN03 .00 .00	27JAN03	1.524850 71.22	56,250.00	CT
++ CAD ++	062	8,400.00 6,134.07	8,400.00 6,103.44	02JUN03 .00 .00	02JUN03	1.369400 30.63	8,400.00	CT

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)			CAD - CANADIAN DOLLAR					
CAD TOTAL		73,050.00 48,409.28	73,050.00 48,302.13	.00 .00		107.15		107.15
			EUR - EURO CURRENCY					
++ EUR ++	035	217.54 214.23	217.54 213.08	05AUG02 .00 .00	05AUG02	1.015435 1.15	217.54	CT
++ EUR ++	074	7,641,000.00 8,730,226.74	7,641,000.00 8,730,226.73	27JUN03 .00 .00	27JUN03	0.875235 .01	7,641,000.00	CT
EUR TOTAL		7,641,217.54 8,730,440.97	7,641,217.54 8,730,439.81	.00 .00		1.16		1.16
			GBP - POUND STERLING					
++ GBP ++	036	80.54 126.20	80.54 125.86	05AUG02 .00 .00	05AUG02	0.638203 .34	80.54	CT
++ GBP ++	038	50,085.00 78,450.63	50,085.00 77,521.60	05SEP02 .00 .00	05SEP02	0.638427 929.03	50,085.00	CT
GBP ++	054	22,896.00 36,637.06	22,896.00 36,033.71	05MAR03 .00 .00	05MAR03	0.624941 603.35	22,896.00	CT
++ GBP ++	078	2,450,000.00 4,041,150.46	2,450,000.00 4,041,150.45	27JUN03 .00 .00	27JUN03	0.606263 .01	2,450,000.00	CT

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		GBP - POUND STERLING				
GBP TOTAL	2,523,061.54 4,156,364.35	2,523,061.54 4,154,831.62	.00 .00		1,532.73	1,532.73
		JPY - JAPANESE YEN				
++ JPY ++			10JUL02	10JUL02	117.970000	
022	-259,240,708.00 -2,197,513.84	-259,240,708.00 -2,197,513.83	.00 .00		-259,240,708.00 -.01	CT BTC
++ JPY ++			11JUL02	11JUL02	116.640000	
027	-518,020,114.00 -4,441,187.53	-518,020,114.00 -4,441,187.54	.00 .00		-518,020,114.00 .01	CT BTC
++ JPY ++			12DEC02	12DEC02	122.805000	
043	2,392,750.00 19,484.14	2,392,750.00 19,399.62	.00 .00		2,392,750.00 84.52	CT
JPY TOTAL	-774,868,072.00 -6,619,217.23	-774,868,072.00 -6,619,301.75	.00 .00		84.52	84.52
FOREIGN CASH TOTAL	36,605,335.89	36,172,728.63	.00		432,607.26	432,607.26

STATE STREET.

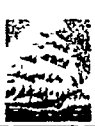
CAD / USD	CANADIAN DOLLAR / US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
FOREIGN CASH				
** BIFURCATE CURRENCY TRADES				
** BIFURCATE	SPOTS	.00 .00	107.15	107.15
FOREIGN CASH TOTAL		.00 .00	107.15	107.15
CURRENCY TOTAL		.00 .00	107.15	107.15

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	EQUITY			
	** BIFURCATE COMMON STOCK	.00 .00	739,827.46	739,827.46
	EQUITY TOTAL	.00 .00	739,827.46	739,827.46
	CURRENCY TOTAL	.00 .00	739,827.46	739,827.46

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC LOSS / BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	-1,749,618.09 -2,058,512.26	.00	-2,058,512.26
	EQUITY TOTAL	-1,749,618.09 -2,058,512.26	.00	-2,058,512.26
	CURRENCY TOTAL	-1,749,618.09 -2,058,512.26	.00	-2,058,512.26



STATE STREET.

EUR USD	EURO CURRENCY US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	-1,749,618.09 -2,058,512.26	739,827.46	-1,318,684.80
	EQUITY TOTAL	-1,749,618.09 -2,058,512.26	739,827.46	-1,318,684.80
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	150,809.68	150,809 68
	** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1.15	1.15
	** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	.01	.01
	FOREIGN CASH TOTAL	.00 .00	150,810.84	150,810.84
	CURRENCY TOTAL	-1,749,618.09 -2,058,512.26	890,638.30	-1,167,873.96

STATE STREET.

GBP USD	POUND STERLING US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	63,690.41	63,690.41
	** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	1,532.72	1,532.72
	** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00 .00	.01	.01
	FOREIGN CASH TOTAL	.00 .00	65,223.14	65,223.14
	CURRENCY TOTAL	.00 .00	65,223.14	65,223.14

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	.00 .00	62,641.88	62,641.88
EQUITY TOTAL	.00 .00	62,641.88	62,641.88
CURRENCY TOTAL	.00 .00	62,641.88	62,641.88

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC LOSS BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-118,152,814.00 -999,957.37	.00	-999,957.37
EQUITY TOTAL	-118,152,814.00 -999,957.37	.00	-999,957.37
CURRENCY TOTAL	-118,152,814.00 -999,957.37	.00	-999,957.37

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-118,152,814.00 -999,957.37	62,641 88	-937,315.49
EQUITY TOTAL	-118,152,814.00 -999,957.37	62,641.88	-937,315.49
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS ** BIFURCATE	.00 .00	216,381.61	216,381.61
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	84.52	84.52
FOREIGN CASH TOTAL	.00	216,466.13	216,466.13
CURRENCY TOTAL	-999,957.37	279,108.01	-720,849.36

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	4,235,591.88	.00	4,235,591.88
** BIFURCATE DEPOSITORY RECEIPTS	364,230.57	.00	364,230.57
EQUITY TOTAL	4,599,822.45	.00	4,599,822.45
CURRENCY TOTAL	4,599,822.45	.00	4,599,822.45

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	4,235,591.88	.00	4,235,591.88
** BIFURCATE DEPOSITORY RECEIPTS	364,230.57	.00	364,230.57
EQUITY TOTAL	4,599,822.45	.00	4,599,822.45
CURRENCY TOTAL	4,599,822.45	.00	4,599,822.45

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	4,235,591.88	802,469.34	5,038,061.22
** BIFURCATE DEPOSITORY RECEIPTS	364,230.57	.00	364,230.57
EQUITY TOTAL	4,599,822.45	802,469.34	5,402,291.79
CURRENCY TOTAL	4,599,822.45	802,469.34	5,402,291.79

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	-3,058,469.63	.00	-3,058,469.63
EQUITY TOTAL	-3,058,469.63	.00	-3,058,469.63
CURRENCY TOTAL	-3,058,469.63	.00	-3,058,469.63

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	1,177,122.25	802,469.34	1,979,591.59
** BIFURCATE DEPOSITORY RECEIPTS	364,230.57	.00	364,230.57
EQUITY TOTAL	1,541,352.82	802,469.34	2,343,822.16
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	430,881.70	430,881.70
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	1,725.54	1,725.54
** BIFURCATE CURRENCY TRADES ** BIFURCATE FORWARDS	.00	.02	.02
FOREIGN CASH TOTAL	.00	432,607.26	432,607.26
CURRENCY TOTAL	1,541,352.82	1,235,076.60	2,776,429.42

STATE STREET.

KAUFFMAN-SOUTHEASTERN
SOUTHEASTERN ASSET MGMT
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	14,115,282.71	12,135,691.12	1,438,000.000	9
DEPOSITORY RECEIPTS	1,472,210.57	1,107,980.00	50,000.000	1
TOTAL	15,587,493.28	13,243,671.12	1,488,000.000	10
FOREIGN CASH				
SECURITY SETTLEMENTS	30,289,338.52	29,858,456.82	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	6,638,701.37	6,638,701.37	N/A	N/A
SPOTS	-6,455,379.83	-6,457,105.37	N/A	N/A
FORWARDS	12,771,377.20	12,771,377.18	N/A	N/A
TOTAL	43,244,037.26	42,811,430.00	N/A	N/A
BUYS TO COVER				
CURRENCY TRADES	-6,638,701.37	-6,638,701.37	-777,260,822.00	2

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
EQUITY							
COMMON STOCK							
CHF - SWISS FRANC							
712611904 UBS AG		CHF.80 (REGD)		17JUN03	20JUN03	1.304950	06MAR03 TO 06MAR03
322	755,028.10	555,139.18	199,888.92				10,000.000
	578,587.76	413,489.13	153,177.46			11,921.17	
06MAR03 BUY LOT 087			203,679.00 S				10,000.000
		414,034.54	156,081.84 S			8,471.38 S	
CHF TOTAL							
	755,028.10	555,139.18	199,888.92				
	578,587.76	413,489.13	153,177.46			11,921.17	165,098.63
EUR - EURO CURRENCY							
GERMANY							
573348901 BUDERUS AG		NPV		30APR03	05MAY03	0.894374	04MAR03 TO 04MAR03
266	528,540.21	443,913.91	84,626.30				18,000.000
	590,961.06	485,898.64	94,620.71			10,441.71	
04MAR03 BUY LOT 003			79,508.34 S				18,000.000
		488,748.55	88,898.31 S			13,314.20 S	
				13JUN03	13JUN03	0.913593	04MAR03 TO 12MAR03
313	1,356,403.61	1,356,403.61	.00				55,000.000
	1,484,690.29	1,484,690.29	.00			.00	
04MAR03 BUY LOT 003			-4,833.63 S				17,000.000
		461,595.86	-5,290.79 S			2,599.20 S	
12MAR03 BUY LOT 117			4,452.02 S				17,000.000
		456,425.18	4,873.09 S			-2,394.00 S	
12MAR03 BUY LOT 118			3,404.49 S				13,000.000
		349,031.02	3,726.48 S			-1,830.70 S	
12MAR03 BUY LOT 119			2,095.08 S				8,000.000
		214,788.32	2,293.23 S			-1,126.68 S	

ASSET ID / LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
573348901 TOTAL							
	1,884,943.82	1,800,317.52	84,626.30				
	2,075,651.35	1,970,588.93	94,620.71			10,441.71	105,062.42
GERMANY TOTAL							
	1,884,943.82	1,800,317.52	84,626.30				
	2,075,651.35	1,970,588.93	94,620.71			10,441.71	105,062.42
NETHERLANDS							
522865906 RANDSTAD HLDGS NV		EURO.10		27JUN03	02JUL03	0.875235	04MAR03 TO 04MAR03
330	245,396.59	203,875.96	41,520.63				25,000.000
	280,377.94	221,985.20	47,439.41			10,953.33	
04MAR03 BUY LOT 004			41,035.34 S				25,000.000
		222,436.92	46,884.94 S			11,056.08 S	
NETHERLANDS TOTAL							
	245,396.59	203,875.96	41,520.63				
	280,377.94	221,985.20	47,439.41			10,953.33	58,392.74
EUR TOTAL							
	2,130,340.41	2,004,193.48	126,146.93				
	2,356,029.29	2,192,574.13	142,060.12			21,395.04	163,455.16
USD - US DOLLAR							
35671D857 FREEPORT MCMORAN COPPER + GOLDCL B				18JUN03	23JUN03	1.000000	04MAR03 TO 04MAR03
325	498,972.60	341,284.00	157,688.60				20,000.000
						.00	
04MAR03 BUY LOT 026							20,000.000
		341,284.00	157,688.60 S			.00 S	

STATE STREET.

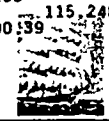
ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)		USD - US DOLLAR			
USD TOTAL	498,972.60	341,284.00	157,688.60	.00	157,688.60
EQUITY TOTAL	3,433,589.65	2,947,347.26	452,926.18	33,316.21	486,242.39

STATE STREET.

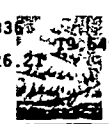
ASSET ID	SECURITY DESCRIPTION / LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / MAT RATE / LOCAL COST / BASE COST	TRD DT / STL DT / LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET BASE GN/LS
FOREIGN CASH					
SECURITY SETTLEMENTS					
		CHF - SWISS FRANC			
++ CHF ++	096	551,349.10 / 414,065.64	12MAR03 / 12MAR03	1.331550	551,349.10 / SS
		551,349.10 / 414,158.95	.00 / .00	-93.31	
++ CHF ++	101	432,886.85 / 325,099.96	12MAR03 / 12MAR03	1.331550	432,886.85 / SS
		432,886.85 / 325,161.16	.00 / .00	-61.20	
++ CHF ++	115	327,456.65 / 242,749.29	13MAR03 / 13MAR03	1.348950	327,456.65 / SS
		327,456.65 / 245,921.41	.00 / .00	-3,172.12	
++ CHF ++	120	161,749.94 / 119,908.03	13MAR03 / 13MAR03	1.348950	161,749.94 / SS
		161,749.94 / 120,238.99	.00 / .00	-330.96	
++ CHF ++	455	424,046.32 / 307,157.52	27MAR03 / 27MAR03	1.380550	424,046.32 / SS
		424,046.32 / 305,663.03	.00 / .00	1,494.49	
++ CHF ++	532	536,646.31 / 392,027.40	29APR03 / 29APR03	1.368900	536,646.31 / SS
		536,646.31 / 391,989.99	.00 / .00	37.41	
++ CHF ++	537	377,165.71 / 278,402.44	30APR03 / 30APR03	1.354750	377,165.71 / SS
		377,165.71 / 278,152.48	.00 / .00	249.96	
++ CHF ++	541	88,180.52 / 65,410.96	02MAY03 / 02MAY03	1.348100	88,180.52 / SS
		88,180.52 / 65,291.67	.00 / .00	119.29	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			CHF - SWISS FRANC				
CHF TOTAL		2,899,481.40 2,144,821.24	2,899,481.40 2,146,577.68	.00 .00		-1,756.44	-1,756 44
			EUR - EURO CURRENCY				
++ EUR ++	054	459,183.29 507,948.36	459,183.29 505,767.51	10MAR03 .00 .00	10MAR03	0.903996 2,180.85	459,183.29 SS
++ EUR ++	062	463,787.20 513,041.21	463,787.20 513,019.35	10MAR03 .00 .00	10MAR03	0.903996 21.86	463,787.20 SS
++ EUR ++	323	119,700.51 131,999.72	119,700.51 127,147.74	11MAR03 .00 .00	11MAR03	0.906824 4,851.98	119,700.51 SS
++ EUR ++	327	342,087.19 377,236.59	342,087.19 370,977.93	11MAR03 .00 .00	11MAR03	0.906824 6,258.66	342,087.19 SS
++ EUR ++	337	57,632.81 63,525.78	57,632.81 63,075.52	12MAR03 .00 .00	12MAR03	0.907235 450.26	57,632.81 SS
++ EUR ++	338	137,531.36 151,593.98	137,531.36 150,519.50	12MAR03 .00 .00	12MAR03	0.907235 1,074.48	137,531.36 SS
++ EUR ++	339	115,248.40 127,032.58	115,248.40 126,132.19	12MAR03 .00 .00	12MAR03	0.907235 900.39	115,248.40 SS



ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	340	439,880.00 484,857.84	439,880.00 481,421.25	12MAR03 .00 .00	12MAR03	0.907235 3,436.59	439,880.00 SS
++ EUR ++	341	509,233.13 561,302.34	509,233.13 557,323.93	12MAR03 .00 .00	12MAR03	0.907235 3,978.41	509,233.13 SS
++ EUR ++	342	249,967.18 275,526.39	249,967.18 273,573.50	12MAR03 .00 .00	12MAR03	0.907235 1,952.89	249,967.18 SS
++ EUR ++	353	68,110.22 75,074.51	68,110.22 74,483.51	12MAR03 .00 .00	12MAR03	0.907235 591.00	68,110.22 SS
++ EUR ++	349	130,741.05 142,135.17	130,741.05 142,974.90	13MAR03 .00 .00	13MAR03	0.919836 -839.73	130,741.05 SS
++ EUR ++	350	250,439.88 272,265.80	250,439.88 273,874.32	13MAR03 .00 .00	13MAR03	0.919836 -1,608.52	250,439.88 SS
++ EUR ++	351	206,853.70 224,881.07	206,853.70 226,209.64	13MAR03 .00 .00	13MAR03	0.919836 -1,328.57	206,853.70 SS
++ EUR ++	352	170,063.54 184,884.63	170,063.54 185,976.92	13MAR03 .00 .00	13MAR03	0.919836 -1,092.29	170,063.54 SS
++ EUR ++	354	19,649.97 21,362.47	19,649.97 21,488.68	13MAR03 .00 .00	13MAR03	0.919836 -126.21	19,649.97 SS



ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE	DTL FUND RSN GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
EUR	355	45,889.26 49,888.52	45,889.26 50,183.26	13MAR03 13MAR03 .00 .00	0.919836 -294.74	45,889.26	SS
EUR	356	275,746.77 299,778.19	275,746.77 301,549.25	13MAR03 13MAR03 .00 .00	0.919836 -1,771.06	275,746.77	SS
EUR	381	31,026.42 33,730.38	31,026.42 33,273.80	13MAR03 13MAR03 .00 .00	0.919836 456.58	31,026.42	SS
EUR	364	182,799.46 196,052.41	182,799.46 197,962.74	14MAR03 14MAR03 .00 .00	0.932401 -1,910.33	182,799.46	SS
EUR	365	63,590.18 68,200.46	63,590.18 68,865.01	14MAR03 14MAR03 .00 .00	0.932401 -664.55	63,590.18	SS
EUR	366	175,388.38 188,104.02	175,388.38 189,936.90	14MAR03 14MAR03 .00 .00	0.932401 -1,832.88	175,388.38	SS
EUR	367	631,890.00 677,701.98	631,890.00 684,305.48	14MAR03 14MAR03 .00 .00	0.932401 -6,603.50	631,890.00	SS
EUR	368	23,767.34 25,490.47	23,767.34 25,738.85	14MAR03 14MAR03 .00 .00	0.932401 -248.38	23,767.34	SS
EUR	369	237,500.37 254,719.13	237,500.37 257,201.10	14MAR03 14MAR03 .00 .00	0.932401 -2,481.97	237,500.37	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR NET BASE	DTL FUND RSN GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
EUR	370	132,897.50 140,931.14	132,897.50 143,921.39	17MAR03 17MAR03 .00 .00	0.942996 -2,990.25	132,897.50	SS
EUR	371	18,261.87 19,365.80	18,261.87 19,776.70	17MAR03 17MAR03 .00 .00	0.942996 -410.90	18,261.87	SS
EUR	372	149,938.47 159,002.23	149,938.47 162,375.92	17MAR03 17MAR03 .00 .00	0.942996 -3,373.69	149,938.47	SS
EUR	373	187,310.87 198,633.79	187,310.87 202,848.37	17MAR03 17MAR03 .00 .00	0.942996 -4,214.58	187,310.87	SS
EUR	380	234,072.22 248,221.86	234,072.22 251,027.13	17MAR03 17MAR03 .00 .00	0.942996 -2,805.27	234,072.22	SS
EUR	382	206,509.68 218,993.17	206,509.68 221,468.11	17MAR03 17MAR03 .00 .00	0.942996 -2,474.94	206,509.68	SS
EUR	386	96,612.97 102,651.33	96,612.97 103,504.15	18MAR03 18MAR03 .00 .00	0.941176 -852.82	96,612.97	SS
EUR	387	23,719.95 25,202.46	23,719.95 25,411.84	18MAR03 18MAR03 .00 .00	0.941176 -209.38	23,719.95	SS
EUR	388	213,180.63 225,769.06	213,180.63 228,386.32	19MAR03 19MAR03 .00 .00	0.944242 -2,617.26	213,180.63	SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	389	230,447.18	230,447.18	19MAR03	19MAR03	0.944242	
		244,055.21	246,884.45	.00 / .00		-2,829.24	230,447.18 SS
++ EUR ++	390	92,399.42	92,399.42	19MAR03	19MAR03	0.944242	
		97,855.66	98,990.06	.00 / .00		-1,134.40	92,399.42 SS
++ EUR ++	391	180,497.85	180,497.85	19MAR03	19MAR03	0.944242	
		191,156.35	193,372.35	.00 / .00		-2,216.00	180,497.85 SS
++ EUR ++	392	112,653.45	112,653.45	19MAR03	19MAR03	0.944242	
		119,305.70	120,688.76	.00 / .00		-1,383.06	112,653.45 SS
++ EUR ++	393	81,792.08	81,792.08	19MAR03	19MAR03	0.944242	
		86,621.95	87,626.12	.00 / .00		-1,004.17	81,792.08 SS
++ EUR ++	394	184,695.42	184,695.42	19MAR03	19MAR03	0.944242	
		195,601.78	197,869.33	.00 / .00		-2,267.55	184,695.42 SS
++ EUR ++	395	23,962.07	23,962.07	19MAR03	19MAR03	0.944242	
		25,377.04	25,671.23	.00 / .00		-294.19	23,962.07 SS
++ EUR ++	414	138,225.76	138,225.76	20MAR03	20MAR03	0.942063	
		146,726.66	146,937.85	.00 / .00		-211.19	138,225.76 SS
++ EUR ++	415	70,771.68	70,771.68	20MAR03	20MAR03	0.942063	
		75,124.15	75,232.28	.00 / .00		-108.13	70,771.68 SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN GN/LS
(CONTINUED)		EUR - EURO CURRENCY					
++ EUR ++	416	33,317.22	33,317.22	20MAR03	20MAR03	0.942063	
		35,366.23	35,417.14	.00 / .00		-50.91	33,317.22 SS
++ EUR ++	417	160,317.72	160,317.72	20MAR03	20MAR03	0.942063	
		170,177.28	170,422.22	.00 / .00		-244.94	160,317.72 SS
++ EUR ++	418	35,140.31	35,140.31	20MAR03	20MAR03	0.942063	
		37,301.44	37,355.13	.00 / .00		-53.69	35,140.31 SS
++ EUR ++	424	37,787.27	37,787.27	21MAR03	21MAR03	0.948902	
		39,822.10	40,124.23	.00 / .00		-302.13	37,787.27 SS
++ EUR ++	425	343,480.45	343,480.45	21MAR03	21MAR03	0.948902	
		361,976.74	364,723.03	.00 / .00		-2,746.29	343,480.45 SS
++ EUR ++	426	20,655.78	20,655.78	21MAR03	21MAR03	0.948902	
		21,768.09	21,933.24	.00 / .00		-165.15	20,655.78 SS
++ EUR ++	427	96,857.47	96,857.47	21MAR03	21MAR03	0.948902	
		102,073.21	102,847.63	.00 / .00		-774.42	96,857.47 SS
++ EUR ++	428	36,930.46	36,930.46	21MAR03	21MAR03	0.948902	
		38,919.15	39,214.43	.00 / .00		-295.28	36,930.46 SS
++ EUR ++	429	221,683.06	221,683.06	21MAR03	21MAR03	0.948902	
		233,620.61	235,393.07	.00 / .00		-1,772.46	221,683.06 SS

STATE STREET.

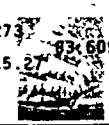
ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
++ EUR ++	430	115,672.48 121,901.40	115,672.48 122,826.25	21MAR03 21MAR03 .00 .00	0.948902 -924.85	115,672.48 SS
++ EUR ++	431	106,518.60 112,254.58	106,518.60 113,106.25	21MAR03 21MAR03 .00 .00	0.948902 -851.67	106,518.60 SS
++ EUR ++	432	232,791.79 245,327.54	232,791.79 247,188.82	21MAR03 21MAR03 .00 .00	0.948902 -1,861.28	232,791.79 SS
++ EUR ++	433	103,634.12 109,214.78	103,634.12 110,043.38	21MAR03 21MAR03 .00 .00	0.948902 -828.60	103,634.12 SS
++ EUR ++	434	25,427.76 26,797.03	25,427.76 27,000.34	21MAR03 21MAR03 .00 .00	0.948902 -203.31	25,427.76 SS
++ EUR ++	435	285,356.41 303,776.18	285,356.41 303,004.30	24MAR03 24MAR03 .00 .00	0.939364 771.88	285,356.41 SS
++ EUR ++	436	234,992.52 250,161.30	234,992.52 249,525.65	24MAR03 24MAR03 .00 .00	0.939364 635.65	234,992 52 SS
++ EUR ++	437	72,441.68 77,117.79	72,441.68 76,921.84	24MAR03 24MAR03 .00 .00	0.939364 195.95	72,441.68 SS
++ EUR ++	438	58,514.40 62,291.51	58,514.40 62,133.23	24MAR03 24MAR03 .00 .00	0.939364 158.28	58,514.40 SS

STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT STL DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN NET BASE GN/LS
	(CONTINUED)		EUR - EURO CURRENCY			
++ EUR ++	439	118,413.33 126,056.92	118,413.33 125,736.61	24MAR03 24MAR03 .00 .00	0.939364 320.31	118,413.33 SS
++ EUR ++	440	128,168.33 136,441.60	128,168.33 136,094.91	24MAR03 24MAR03 .00 .00	0.939364 346.69	128,168.33 SS
++ EUR ++	441	20,382.30 21,754.02	20,382.30 21,642.85	25MAR03 25MAR03 .00 .00	0.936944 111.17	20,382.30 SS
++ EUR ++	442	452,191.56 482,623.89	452,191.56 480,157.39	25MAR03 25MAR03 .00 .00	0.936944 2,466.50	452,191.56 SS
++ EUR ++	445	530,055.56 566,019.90	530,055.56 562,941.57	26MAR03 26MAR03 .00 .00	0.936461 3,078.33	530,055.56 SS
++ EUR ++	446	54,220.99 57,899.89	54,220.99 57,708.61	26MAR03 26MAR03 .00 .00	0.936461 191.28	54,220.99 SS
++ EUR ++	490	77,845.83 83,812.71	77,845.83 84,887.18	02APR03 02APR03 .00 .00	0.928807 -1,074.47	77,845.83 SS
EUR ++	498	68,358.51 73,229.05	68,358.51 73,596.86	04APR03 04APR03 .00 .00	0.933489 -367.81	68,358.51 SS
++ EUR ++	506	104,061.25 111,194.61	104,061.25 111,247.16	08APR03 08APR03 .00 .00	0.935848 -52.55	104,061.25 SS

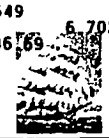
STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	511	119,326.91 128,306.30	119,326.91 128,920.81	11APR03 .00 .00	11APR03	0.930016 -614.51	119,326.91 SS
++ EUR ++	547	99,884.89 113,424.23	99,884.89 113,080.07	06MAY03 .00 .00	06MAY03	0.880631 344.16	99,884.89 SS
++ EUR ++	554	91,177.72 103,404.71	91,177.72 103,452.95	07MAY03 .00 .00	07MAY03	0.881756 -48.24	91,177.72 SS
++ EUR ++	556	45,985.27 52,678.43	45,985.27 52,297.16	08MAY03 .00 .00	08MAY03	0.872943 381.27	45,985.27 SS
++ EUR ++	561	33,611.74 38,661.91	33,611.74 37,627.07	13MAY03 .00 .00	13MAY03	0.869376 1,034.84	33,611.74 SS
++ EUR ++	578	129,186.40 153,305.49	129,186.40 152,136.51	26MAY03 .00 .00	26MAY03	0.842673 1,168.98	129,186.40 SS
++ EUR ++	588	171,282.79 203,261.28	171,282.79 201,767.65	26MAY03 .00 .00	26MAY03	0.842673 1,493.63	171,282.79 SS
++ EUR ++	583	22,500.00 26,670.36	22,500.00 26,498.52	28MAY03 .00 .00	28MAY03	0.843633 171.84	22,500.00 SS
++ EUR ++	601	83,609.00 98,913.61	83,609.00 98,798.34	13JUN03 .00 .00	13JUN03	0.845273 115.27	83,609.00 SS



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT / STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / DTL FUND RSN / NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY				
++ EUR ++	603	346,272.52 408,982.65	346,272.52 409,027.61	17JUN03 .00 .00	17JUN03	0.846668 -44.96	346,272.52 SS
++ EUR ++	612	263,848.30 309,005.79	263,848.30 309,102.62	18JUN03 .00 .00	18JUN03	0.853862 -96.83	263,848.30 SS
++ EUR ++	617	173,501.95 200,377.36	173,501.95 202,956.54	23JUN03 .00 .00	23JUN03	0.865876 -2,579.18	173,501.95 SS
++ EUR ++	618	40,866.27 46,990.06	40,866.27 47,803.94	24JUN03 .00 .00	24JUN03	0.869679 -813.88	40,866.27 SS
EUR TOTAL		13,181,927.60 14,321,811.07	13,181,927.60 14,351,638.25	.00 .00		-29,827.18	-29,827.18
			GBP - POUND STERLING				
++ GBP ++	055	545,894.10 873,840.22	545,894.10 873,991.31	10MAR03 .00 .00	10MAR03	0.624707 -151.09	545,894.10 SS
++ GBP ++	488	60,420.00 95,252.06	60,420.00 95,402.17	01APR03 .00 .00	01APR03	0.634317 -150.11	60,420.00 SS
++ GBP ++	489	6,702.81 10,496.94	6,702.81 10,583.63	02APR03 .00 .00	02APR03	0.638549 -86.69	6,702.81 SS



STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / NET BASE GN/LS
	(CONTINUED)	GBP - POUND STERLING			
GBP ++	496	03APR03	03APR03	0.636031	
	474,349.32	474,349.32	.00	474,349.32	SS
	745,795.91	748,902.99	.00	-3,107.08	
GBP TOTAL					
	1,087,366.23	1,087,366.23	.00		
	1,725,385.13	1,728,880.10	.00	-3,494.97	-3,494.97
		JPY - JAPANESE YEN			
++ JPY ++	222	19MAR03	19MAR03	120.115000	
	32,133,438.00	32,133,438.00	.00	32,133,438.00	SS
	267,522.27	268,779.78	.00	-1,257.51	
++ JPY ++	223	19MAR03	19MAR03	120.115000	
	35,853,213.00	35,853,213.00	.00	35,853,213.00	SS
	298,490.72	299,893.79	.00	-1,403.07	
++ JPY ++	224	19MAR03	19MAR03	120.115000	
	28,194,688.00	28,194,688.00	.00	28,194,688.00	SS
	234,730.78	235,834.15	.00	-1,103.37	
++ JPY ++	225	19MAR03	19MAR03	120.115000	
	51,385,358.00	51,385,358.00	.00	51,385,358.00	SS
	427,801.34	429,812.24	.00	-2,010.90	
++ JPY ++	226	19MAR03	19MAR03	120.115000	
	18,005,940.00	18,005,940.00	.00	18,005,940.00	SS
	149,905.84	150,610.48	.00	-704.64	
++ JPY ++	227	19MAR03	19MAR03	120.115000	
	15,966,870.00	15,966,870.00	.00	15,966,870.00	SS
	132,929.86	133,554.70	.00	-624.84	

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS
	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	SHS/PAR / NET BASE GN/LS
	(CONTINUED)	JPY - JAPANESE YEN			
++ JPY ++	228	19MAR03	19MAR03	120.115000	
	91,231,077.00	91,231,077.00	.00	91,231,077.00	SS
	759,531.09	763,101.31	.00	-3,570.22	
++ JPY ++	253	20MAR03	20MAR03	120.055000	
	23,747,400.00	23,747,400.00	.00	23,747,400.00	SS
	197,804.34	198,634.86	.00	-830.52	
++ JPY ++	254	20MAR03	20MAR03	120.055000	
	65,215,972.00	65,215,972.00	.00	65,215,972.00	SS
	543,217.46	545,498.26	.00	-2,280.80	
++ JPY ++	299	20MAR03	20MAR03	120.055000	
	17,356,008.00	17,356,008.00	.00	17,356,008.00	SS
	144,567.14	144,678.70	.00	-111.56	
++ JPY ++	300	20MAR03	20MAR03	120.055000	
	11,738,588.00	11,738,588.00	.00	11,738,588.00	SS
	97,776.75	97,852.20	.00	-75.45	
++ JPY ++	590	30MAY03	30MAY03	119.485000	
	42,613,181.00	42,613,181.00	.00	42,613,181.00	SS
	356,640.42	359,741.51	.00	-3,101.09	
JPY TOTAL					
	433,441,733.00	433,441,733.00	.00		
	3,610,918.01	3,627,991.98	.00	-17,073.97	-17,073.97
		KRW - SOUTH KOREAN WON			
++ KRW ++	193	18MAR03	18MAR03	1252.650000	
	18,219,840.00	18,219,840.00	.00	18,219,840.00	SS
	14,545.04	14,603.33	.00	-58.29	

STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
(CONTINUED)			KRW - SOUTH KOREAN WON				
++ KRW ++	238	387,775,721.00 309,564.30	387,775,721.00 310,804.89	18MAR03 .00 .00	18MAR03	1252.650000 387,775,721.00 -1,240.59	SS
++ KRW ++	239	607,785,663.00 485,199.91	607,785,663.00 487,144.37	18MAR03 .00 .00	18MAR03	1252.650000 607,785,663.00 -1,944.46	SS
++ KRW ++	241	1,751,110.00 1,393.09	1,751,110.00 1,393.10	19MAR03 .00 .00	19MAR03	1257.000000 1,751,110.00 -.01	SS
++ KRW ++	247	462,878,170.00 371,939.07	462,878,170.00 368,240.39	20MAR03 .00 .00	20MAR03	1244.500000 462,878,170.00 3,698.68	SS
++ KRW ++	248	58,617,830.00 47,101.51	58,617,830.00 46,633.12	20MAR03 .00 .00	20MAR03	1244.500000 58,617,830.00 468.39	SS
++ KRW ++	303	79,825,340.00 63,816.88	79,825,340.00 63,707.38	24MAR03 .00 .00	24MAR03	1250.850000 79,825,340.00 109.50	SS
++ KRW ++	505	383,578,020.00 306,030.01	383,578,020.00 305,007.97	08APR03 .00 .00	08APR03	1253.400000 383,578,020.00 1,022.04	SS
KRW TOTAL		2,000,431,694.00 1,599,589.81	2,000,431,694.00 1,597,534.55	.00 .00		2,055.26	2,055.26

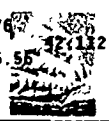
STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR DTL FUND RSN NET BASE GN/LS
			SGD - SINGAPORE DOLLAR				
++ SGD ++	188	56,665.56 32,092.41	56,665.56 32,092.42	17MAR03 .00 .00	17MAR03	1.765700 56,665.56 -.01	SS
SGD TOTAL		56,665.56 32,092.41	56,665.56 32,092.42	.00 .00		-.01	-.01
CURRENCY TRADES							
			CAD - CANADIAN DOLLAR				
++ CAD ++	485	1,500.00 1,020.69	1,500.00 1,017.49	31MAR03 .00 .00	31MAR03	1.469600 1,500.00 3.20	CT
++ CAD ++	633	3,500.00 2,581.60	3,500.00 2,576.91	30JUN03 .00 .00	30JUN03	1.355750 3,500.00 4.69	CT
CAD TOTAL		5,000.00 3,602.29	5,000.00 3,594.40	.00 .00		7.89	7.89
			CHF - SWISS FRANC				
++ CHF ++	542	-88,180.52 -65,410.96	-88,180.52 -65,410.95	02MAY03 .00 .00	02MAY03	1.348100 -88,180.52 -.01	CT BTC
++ CHF ++	549	32,760.00 24,566.93	32,760.00 24,300.86	06MAY03 .00 .00	06MAY03	1.333500 32,760.00 266.07	CT

STATE STREET.

ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
(CONTINUED)			CHF - SWISS FRANC						
++ CHF ++	569	33,540.00 25,929.65	33,540.00 25,725.19	.00 .00	20MAY03	20MAY03	1.293500 204.46	33,540.00	CT
++ CHF ++	580	39,000.00 30,365.55	39,000.00 29,913.02	.00 .00	27MAY03	27MAY03	1.284350 452.53	39,000.00	CT
++ CHF ++	593	8,125.00 6,188.12	8,125.00 6,257.22	.00 .00	03JUN03	03JUN03	1.313000 -69.10	8,125.00	CT
CHF TOTAL		25,244.48 21,639.29	25,244.48 20,785.34	.00 .00			853.95		853.95
			EUR - EURO CURRENCY						
++ EUR ++	081	-224,672.00 -248,532.07	-224,672.00 -248,253.76	.00 .00	10MAR03	10MAR03	0.903996 -278.31	-224,672.00	CT BTC
++ EUR ++	082	-221,472.93 -244,993.26	-221,472.93 -244,718.91	.00 .00	10MAR03	10MAR03	0.903996 -274.35	-221,472.93	CT BTC
++ EUR ++	083	-459,183.29 -507,948.36	-459,183.29 -507,379.55	.00 .00	10MAR03	10MAR03	0.903996 -568.81	-459,183.29	CT BTC
++ EUR ++	084	-274,021.61 -303,122.59	-274,021.61 -302,783.15	.00 .00	10MAR03	10MAR03	0.903996 -339.44	-274,021.61	CT BTC

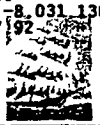
ASSET ID	SECURITY DESCRIPTION / LOT	LOCAL PRINCIPAL / BASE PRINCIPAL	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE	DTL FUND RSN / GN/LS
(CONTINUED)			EUR - EURO CURRENCY						
++ EUR ++	085	-377,308.92 -417,378.97	-377,308.92 -417,059.85	.00 .00	10MAR03	10MAR03	0.903996 -319.12	-377,308.92	CT BTC
++ EUR ++	477	-416,245.00 -453,914.95	-416,245.00 -453,914.92	.00 .00	01APR03	01APR03	0.917011 -.03	-416,245.00	CT BTC
++ EUR ++	478	-922,760.00 -1,006,269.28	-922,760.00 -1,006,269.21	.00 .00	01APR03	01APR03	0.917011 -.07	-922,760.00	CT BTC
++ EUR ++	559	-77,845.83 -84,890.84	-77,845.83 -82,572.52	.00 .00	01APR03	01APR03	0.917011 -2,318.32	-77,845.83	CT BTC
++ EUR ++	507	-104,061.25 -111,194.61	-104,061.25 -111,194.62	.00 .00	08APR03	08APR03	0.935848 .01	-104,061.25	CT BTC
++ EUR ++	508	19,460.68 20,794.70	19,460.68 20,794.71	.00 .00	08APR03	08APR03	0.935848 -.01	19,460.68	CT
++ EUR ++	535	27,000.00 29,729.69	27,000.00 29,563.64	.00 .00	29APR03	29APR03	0.908183 166.05	27,000.00	CT
EUR ++	544	528,540.21 595,823.59	528,540.21 595,720.48	.00 .00	05MAY03	05MAY03	0.887075 103.11	528,540.21	CT
++ EUR ++	562	42,112.50 48,439.92	42,112.50 47,143.36	.00 .00	13MAY03	13MAY03	0.869376 1,296.56	42,112.50	CT



ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
(CONTINUED)			EUR - EURO CURRENCY					
++ EUR ++	570	15,000.00 17,530.49	15,000.00 17,248.50	20MAY03 .00 .00	20MAY03	0.855652 281.99	15,000.00	CT
++ EUR ++	581	55,081.25 65,290.54	55,081.25 64,869.84	27MAY03 .00 .00	27MAY03	0.843633 420.70	55,081.25	CT
++ EUR ++	591	42,820.69 50,369.99	42,820.69 50,441.91	30MAY03 .00 .00	30MAY03	0.850123 -71.92	42,820.69	CT
++ EUR ++	594	33,518.00 39,226.10	33,518.00 39,412.41	03JUN03 .00 .00	03JUN03	0.854482 -186.31	33,518.00	CT
++ EUR ++	598	73,875.00 86,330.30	73,875.00 87,081.50	10JUN03 .00 .00	10JUN03	0.855725 -751.20	73,875.00	CT
++ EUR ++	602	-83,609.00 -98,913.61	-83,609.00 -98,913.62	13JUN03 .00 .00	13JUN03	0.845273 .01	-83,609.00	CT BTC
++ EUR ++	620	48,376.50 55,625.70	48,376.50 56,589.15	24JUN03 .00 .00	24JUN03	0.869679 -963.45	48,376.50	CT
EUR TOTAL		-2,275,395.00 -2,467,997.52	-2,275,395.00 -2,464,194.61	.00 .00		-3,802.91		-3,802.91

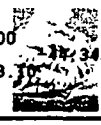
STATE STREET.

ASSET ID	SECURITY DESCRIPTION LOT	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST / BASE COST	TRD DT LOCAL SECTY GN/LS / BASE SECTY GN/LS	STL DT	SELL RATE BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR	DTL FUND RSN NET BASE GN/LS
			GBP - POUND STERLING					
++ GBP ++	086	-98,182.75 -157,166.08	-98,182.75 -157,215.38	10MAR03 .00 .00	10MAR03	0.624707 49.30	-98,182.75	CT BTC
++ GBP ++	087	-20,724.06 -33,174.05	-20,724.06 -33,184.45	10MAR03 .00 .00	10MAR03	0.624707 10.40	-20,724.06	CT BTC
++ GBP ++	090	-545,894.10 -873,840.22	-545,894.10 -874,114.32	10MAR03 .00 .00	10MAR03	0.624707 274.10	-545,894.10	CT BTC
++ GBP ++	526	32,421.88 51,124.42	32,421.88 50,921.83	22APR03 .00 .00	22APR03	0.634176 202.59	32,421.88	CT
++ GBP ++	582	67,975.00 111,485.78	67,975.00 111,276.63	27MAY03 .00 .00	27MAY03	0.609719 209.15	67,975.00	CT
GBP TOTAL		-564,404.03 -901,570.15	-564,404.03 -902,315.69	.00 .00		745.54		745.54
			JPY - JAPANESE YEN					
++ JPY ++	088	-15,280,500.00 -131,123.70	-15,280,500.00 -130,975.42	10MAR03 .00 .00	10MAR03	116.535000 -148.28	-15,280,500.00	CT BTC
++ JPY ++	091	-8,031,130.00 -68,916.03	-8,031,130.00 -68,838.11	10MAR03 .00 .00	10MAR03	116.535000 -77.92	-8,031,130.00	CT BTC



STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			JPY - JAPANESE YEN						
++ JPY ++	076	-7,571,413.00 -64,671.48	-7,571,413.00 -64,897.68	.00 .00	11MAR03	11MAR03	117.075000 -7,571,413.00 226.20		CT BTC
++ JPY ++	146	-51,385,358.00 -434,291.40	-51,385,358.00 -434,291.41	.00 .00	13MAR03	13MAR03	118.320000 -51,385,358.00 .01		CT BTC
JPY TOTAL		-82,268,401.00 -699,002.61	-82,268,401.00 -699,002.62	.00 .00			.01		01
			KRW - SOUTH KOREAN WON						
++ KRW ++	240	-1,751,110.00 -1,393.09	-1,751,110.00 -1,393.10	.00 .00	19MAR03	19MAR03	1257.000000 -1,751,110.00 .01		CT BTC
++ KRW ++	242	-58,617,830.00 -46,633.12	-58,617,830.00 -46,633.13	.00 .00	20MAR03	20MAR03	1257.000000 -58,617,830.00 .01		CT BTC
KRW TOTAL		-60,368,940.00 -48,026.21	-60,368,940.00 -48,026.23	.00 .00			.02		.02
			SGD - SINGAPORE DOLLAR						
++ SGD ++	089	-15,513.01 -8,943.79	-15,513.01 -8,928.72	.00 .00	10MAR03	10MAR03	1.734500 -15,513.01 -15.07		CT BTC
++ SGD ++	092	-44,345.64 -25,566.81	-44,345.64 -25,523.71	.00 .00	10MAR03	10MAR03	1.734500 -44,345.64 -43.10		CT BTC



STATE STREET.

ASSET ID	LOT	SECURITY DESCRIPTION / LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	MAT DATE / LOCAL COST / BASE COST	MAT RATE / LOCAL SECTY GN/LS / BASE SECTY GN/LS	TRD DT	STL DT	SELL RATE / BASE CURR GN/LS	TRD DTS OF ORIG BUYS SHS/PAR / NET BASE GN/LS	DTL FUND RSN
(CONTINUED)			SGD - SINGAPORE DOLLAR						
++ SGD ++	078	-38,952.69 -22,405.92	-38,952.69 -22,419.73	.00 .00	11MAR03	11MAR03	1.738500 -38,952.69 13.81		CT BTC
++ SGD ++	079	-125,154.83 -71,990.12	-125,154.83 -72,034.49	.00 .00	11MAR03	11MAR03	1.738500 -125,154.83 44.37		CT BTC
++ SGD ++	149	-417,966.81 -238,851.83	-417,966.81 -238,851.84	.00 .00	13MAR03	13MAR03	1.749900 -417,966.81 .01		CT BTC
++ SGD ++	183	-56,665.56 -32,092.41	-56,665.56 -32,092.42	.00 .00	17MAR03	17MAR03	1.765700 -56,665.56 .01		CT BTC
++ SGD ++	211	-223,167.50 -125,951.69	-223,167.50 -125,951.70	.00 .00	19MAR03	19MAR03	1.771850 -223,167.50 .01		CT BTC
++ SGD ++	509	-27,587.00 -15,476.58	-27,587.00 -15,476.59	.00 .00	07APR03	07APR03	1.782500 -27,587.00 .01		CT BTC
++ SGD ++	519	27,587.00 15,489.18	27,587.00 15,476.59	.00 .00	15APR03	15APR03	1.781050 27,587.00 12.59		CT
GD ++	608	27,300.00 15,805.93	27,300.00 15,695.53	.00 .00	17JUN03	17JUN03	1.727200 27,300.00 110.40		CT

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE / MAT RATE / TRD DT / STL DT / SELL RATE	TRD DTS OF OR16 BUYS / SHS/PAR	LOCAL PRINCIPAL NET / BASE PRINCIPAL NET	LOCAL COST / BASE COST	LOCAL SECTY GN/LS / BASE SECTY GN/LS	BASE CURR GN/LS	DTL FUND RSN / NET BASE GN/LS
(CONTINUED)				SGD - SINGAPORE DOLLAR			
SGD TOTAL			-894,466.04 -509,984.04	-894,466.04 -510,107.08	.00 .00	123.04	123.04
MISCELLANEOUS RECEIPT							
				EUR - EURO CURRENCY			
++ EUR ++	03APR03 / 03APR03 / 0.917305						
497			-19,725.00 -21,503.21	-19,725.00 -21,499.64	.00 .00	-19,725.00 -3.57	MR BTC
EUR TOTAL			-19,725.00 -21,503.21	-19,725.00 -21,499.64	.00 .00	-3.57	-3.57
				SGD - SINGAPORE DOLLAR			
++ SGD ++	13JUN03 / 13JUN03 / 1.739350						
600			-27,300.00 -15,695.52	-27,300.00 -15,695.50	.00 .00	-27,300.00 -.02	MR BTC
SGD TOTAL			-27,300.00 -15,695.52	-27,300.00 -15,695.50	.00 .00	-.02	-.02
FOREIGN CASH TOTAL			18,796,079.99	18,848,253.35	.00	-52,173.36	-52,173.36

STATE STREET.

CAD CANADIAN DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00 .00	7.89	7.89
FOREIGN CASH TOTAL	.00 .00	7.89	7.89
CURRENCY TOTAL	.00 .00	7.89	7.89

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GAIN BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	199,888.92 153,177.46	11,921.17	165,098.63
EQUITY TOTAL	199,888.92 153,177.46	11,921.17	165,098.63
CURRENCY TOTAL	199,888.92 153,177.46	11,921.17	165,098.63

STATE STREET.

CHF SWISS FRANC USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	199,888.92 153,177.46	11,921.17	165,098.63
EQUITY TOTAL	199,888.92 153,177.46	11,921.17	165,098.63
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-1,756.44	-1,756.44
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	853.95	853.95
FOREIGN CASH TOTAL	.00 .00	-902.49	-902.49
CURRENCY TOTAL	199,888.92 153,177.46	11,018.68	164,196.14

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GAIN / BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS				
	EQUITY			
	** BIFURCATE COMMON STOCK	126,146.93 142,060.12	21,395.04	163,455.16
	EQUITY TOTAL	126,146.93 142,060.12	21,395 04	163,455.16
	CURRENCY TOTAL	126,146.93 142,060.12	21,395.04	163,455.16

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC LOSS / BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	.00 .00	.00	.00
	EQUITY TOTAL	.00 .00	.00	.00
	CURRENCY TOTAL	.00 .00	.00	.00

STATE STREET.

EUR / USD	EURO CURRENCY / US DOLLAR	LOCAL SEC GN/LS / BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	EQUITY			
	** BIFURCATE COMMON STOCK	126,146.93		
		142,060.12	21,395.04	163,455.16
	EQUITY TOTAL	126,146.93		
		142,060.12	21,395.04	163,455.16
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS			
	** BIFURCATE	.00		
		.00	-29,827.18	-29,827.18
	** BIFURCATE CURRENCY TRADES			
	** BIFURCATE SPOTS	.00		
		.00	-3,802.91	-3,802.91
	** BIFURCATE MISCELLANEOUS RECEIPT			
	** BIFURCATE	.00		
		.00	-3.57	-3.57
	FOREIGN CASH TOTAL	.00		
		.00	-33,633.66	-33,633.66
	CURRENCY TOTAL	126,146.93		
		142,060.12	-12,238.62	129,821.50

STATE STREET.

GBP / USD	POUND STERLING / US DOLLAR	LOCAL SEC GN/LS / BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES				
	FOREIGN CASH			
	** BIFURCATE SECURITY SETTLEMENTS			
	** BIFURCATE	.00		
		.00	-3,494.97	-3,494.97
	** BIFURCATE CURRENCY TRADES			
	** BIFURCATE SPOTS	.00		
		.00	745.54	745.54
	FOREIGN CASH TOTAL	.00		
		.00	-2,749.43	-2,749.43
	CURRENCY TOTAL	.00		
		.00	-2,749.43	-2,749.43

STATE STREET.

JPY JAPANESE YEN USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-17,073.97	-17,073.97
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	.01	.01
FOREIGN CASH TOTAL	.00 .00	-17,073.96	-17,073.96
CURRENCY TOTAL	.00 .00	-17,073.96	-17,073.96

STATE STREET.

KRW SOUTH KOREAN WON USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	2,055.26	2,055.26
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	.02	.02
FOREIGN CASH TOTAL	.00 .00	2,055.28	2,055.28
CURRENCY TOTAL	.00 .00	2,055.28	2,055.28

STATE STREET.

SGD SINGAPORE DOLLAR USD US DOLLAR	LOCAL SEC GN/LS BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS			
** BIFURCATE	.00 .00	-.01	-.01
** BIFURCATE CURRENCY TRADES			
** BIFURCATE SPOTS	.00 .00	123.04	123.04
** BIFURCATE MISCELLANEOUS RECEIPT			
** BIFURCATE	.00 .00	-.02	-.02
FOREIGN CASH TOTAL	.00	123.01	123.01
CURRENCY TOTAL	.00	123.01	123.01

STATE STREET.

USD US DOLLAR	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	157,688.60	.00	157,688.60
EQUITY TOTAL	157,688.60	.00	157,688.60
CURRENCY TOTAL	157,688.60	.00	157,688.60

STATE STREET.

USD US DOLLAR	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	157,688.60	.00	157,688.60
EQUITY TOTAL	157,688.60	.00	157,688.60
CURRENCY TOTAL	157,688.60	.00	157,688.60

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
EQUITY			
** BIFURCATE COMMON STOCK	452,926.18	33,316.21	486,242.39
EQUITY TOTAL	452,926.18	33,316.21	486,242.39
CURRENCY TOTAL	452,926.18	33,316.21	486,242.39

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	.00	.00	.00
EQUITY TOTAL	.00	.00	.00
CURRENCY TOTAL	.00	.00	.00

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
EQUITY			
** BIFURCATE COMMON STOCK	452,926.18	33,316.21	486,242.39
EQUITY TOTAL	452,926.18	33,316.21	486,242.39
FOREIGN CASH			
** BIFURCATE SECURITY SETTLEMENTS	.00	-50,097.31	-50,097.31
** BIFURCATE CURRENCY TRADES ** BIFURCATE SPOTS	.00	-2,072.46	-2,072.46
** BIFURCATE MISCELLANEOUS RECEIPT	.00	-3.59	-3.59
FOREIGN CASH TOTAL	.00	-52,173.36	-52,173.36
CURRENCY TOTAL	452,926.18	-18,857.15	434,069.03

STATE STREET.

KAUFFMAN- BLEICHROEDER
BLEICHROEDER AD LLC
DETAIL REALIZED GAIN/LOSS REPORT
JULY 1, 2002 TO JUNE 30, 2003

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
EQUITY				
COMMON STOCK	3,433,589.65	2,947,347.26	128,000.000	5
FOREIGN CASH				
SECURITY SETTLEMENTS	23,434,617.67	23,484,714.98	N/A	N/A
CURRENCY TRADES				
CURRENCY TRADES	5,895,057.82	5,891,293.26	N/A	N/A
SPOTS	-4,601,338.95	-4,599,266.49	N/A	N/A
MISCELLANEOUS RECEIP	37,198.73	37,195.14	N/A	N/A
MISCELLANEOUS RECEIP	-37,198.73	-37,195.14	N/A	N/A
TOTAL	24,728,336.54	24,776,741.75	N/A	N/A
BUYS TO COVER				
CURRENCY TRADES	-5,895,057.82	-5,891,293.26	-147,500,855.30	28
MISCELLANEOUS RECEIP	-37,198.73	-37,195.14	-47,025.00	2
TOTAL	-5,932,256.55	-5,928,488.40	-147,547,880.30	30

RUN DATE: 02DEC03

STATE STREET.

STATE STREET.

STATE STREET.

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
FIXED INCOME					
GOVERNMENT ISSUES					
		USD - US DOLLAR			
9128272M3	UNITED STATES TREAS INFLATION	15JAN2007 3.375	24MAR03 24MAR03	1.000000	03MAR03 TO 03MAR03
154	3,754,238.86	3,780,761.58	-26,522.72		3,436,620.00 .00
03MAR03 BUY LOT 012		3,801,115.18	-46,876.32 S		3,436,620.00 .00 S
			31MAR03 31MAR03	1.000000	03MAR03 TO 03MAR03
173	3,784,178.38	3,780,605.63	3,572.75		3,440,040.00 .00
03MAR03 BUY LOT 012		3,801,167.79	-16,989.41 S		3,440,040.00 .00 S
			03APR03 03APR03	1.000000	03MAR03 TO 03MAR03
195	251,690.56	252,040.38	-349.82		229,486.00 .00
03MAR03 BUY LOT 012		253,411.19	-1,720.63 S		229,486.00 .00 S
			16APR03 16APR03	1.000000	03MAR03 TO 03MAR03
227	2,508,307.72	2,516,046.98	-7,739.26		2,302,520.00 .00
03MAR03 BUY LOT 012		2,536,315.07	-28,007.35 S		2,302,520.00 .00 S
			21APR03 21APR03	1.000000	03MAR03 TO 03MAR03
229	4,383,480.97	4,403,082.21	-19,601.24		4,034,555.00 .00
03MAR03 BUY LOT 012		4,438,551.36	-55,070.39 S		4,034,555.00 .00 S

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION / PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR			
			28APR03 28APR03	1.000000	03MAR03 TO 03MAR03
255	408,673.87	408,638.94	34.93		375,306.75 .00
03MAR03 BUY LOT 012		412,199.60	-3,525.73 S		375,306.75 .00 S
			29APR03 29APR03	1.000000	03MAR03 TO 21MAR03
256	1,630,896.84	1,634,980.40	-4,083.56		1,501,617.00 .00
03MAR03 BUY LOT 012		595,219.73	-6,615.42 S		541,946.13 .00 S
21MAR03 BUY LOT 153		1,037,509.69	4,782.84 S		959,670.87 .00 S
			30APR03 30APR03	1.000000	21MAR03 TO 21MAR03
257	3,141,189.37	3,144,982.47	-3,793.10		2,888,450.00 .00
21MAR03 BUY LOT 153		3,122,731.91	18,457.46 S		2,888,450.00 .00 S
			01MAY03 02MAY03	1.000000	21MAR03 TO 09APR03
271	12,628,207.50	12,574,970.94	53,236.56		11,559,000.00 .00
21MAR03 BUY LOT 153		3,946,601.79	44,948.04 S		3,653,592.52 .00 S
28MAR03 BUY LOT 165		503,249.05	1,601.72 S		462,105.97 .00 S
07APR03 BUY LOT 196		2,880,390.83	23,878.66 S		2,658,370.24 .00 S
09APR03 BUY LOT 199		5,198,673.78	28,863.63 S		4,784,931.27 .00 S
			14MAY03 14MAY03	1.000000	09APR03 TO 09APR03
325	7,622,798.08	7,552,538.17	70,259.91		6,952,540.00 .00
09APR03 BUY LOT 199					[illegible] .00

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR			
		7,535,357.35	87,440.73 S	.00 S	
			16MAY03 16MAY03	1.000000	09APR03 TO 24APR03
348	3,174,655.61	3,146,890.90	27,764.71		2,897,575.00
					.00
09APR03 BUY LOT 199					2,165,576.83
		2,346,559.24	26,100.87 S	.00 S	
24APR03 BUY LOT 238					731,998.17
		791,365.58	10,629.92 S	.00 S	
			22MAY03 22MAY03	1.000000	24APR03 TO 05MAY03
352	5,098,238.32	5,035,025.45	63,212.87		4,641,520.00
					.00
24APR03 BUY LOT 238					3,910,960.48
		4,223,232.89	72,559.99 S	.00 S	
05MAY03 BUY LOT 274					730,559.52
		793,832.31	8,613.13 S	.00 S	
			23MAY03 23MAY03	1.000000	05MAY03 TO 06MAY03
356	6,055,736.52	5,979,092.72	76,643.80		5,512,850.00
					.00
05MAY03 BUY LOT 274					5,075,458.68
		5,513,992.04	61,280.37 S	.00 S	
06MAY03 BUY LOT 278					437,391.32
		475,098.03	5,366.08 S	.00 S	
			28MAY03 28MAY03	1.000000	06MAY03 TO 06MAY03
365	1,905,130.04	1,831,772.32	73,357.72		1,742,580.00
					.00
06MAY03 BUY LOT 278					1,742,580.00
		1,834,532.64	70,597.40 S	.00 S	
			31MAY03 31MAY03	1.000000	06MAY03 TO 06MAY03
376					58,002.25
ADJC-	.00	.00	.00	.00	
06MAY03 BUY LOT 278					58,002.25

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	PRINCIPAL NET	MAT DATE / MAT RATE / COST	TRD DT / STL DT / SECTY GN/LS	SELL RATE / CURR GN/L	TRD DTS OF ORIG BUYS / SHS/PAR / DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR			
		.00	.00	.00	
			12JUN03 12JUN03	1.000000	06MAY03 TO 06JUN03
410					2,127.50
ADJC-	.00	.00	.00	.00	
06MAY03 BUY LOT 278					64.48
		.00	.00	.00	
06JUN03 BUY LOT 394					2,063.02
		.00	.00	.00	
06MAY03 BUY LOT 278					145,234.27
		214,028.81	-53,249.93 S	.00 S	
06JUN03 BUY LOT 394					1,597,300.73
		1,757,061.81	11,200.01 S	.00 S	
			12JUN03 12JUN03	1.000000	06MAY03 TO 06JUN03
411	1,929,040.70	1,936,439.14	-7,398.44		1,742,535.00
					.00
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			13JUN03 13JUN03	1.000000	06JUN03 TO 06JUN03
414					210.00
ADJC-	.00	.00	.00	.00	
06JUN03 BUY LOT 394					210.00
		.00	.00	.00	
06JUN03 BUY LOT 394					2,439,381.00
		2,683,551.25	23,685.22 S	.00 S	
			13JUN03 13JUN03	1.000000	06JUN03 TO 06JUN03
415	2,707,236.47	2,711,014.80	-3,778.33		2,439,381.00
					.00
		*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***			
			30JUN03 30JUN03	1.000000	06JUN03 TO 06JUN03
476					750.75
ADJC-	.00	.00	.00	.00	
06JUN03 BUY LOT 394					750.75

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
	PRINCIPAL NET	COST		SECTY GN/LS	CURR GN/L	DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR				
		.00		.00	.00	
9128272M3 TOTAL						
	60,983,699.81	60,688,883.03		294,816.78	.00	294,816.78
9128273T7	UNITED STATES TREAS INFLATION	15JAN2008	3.625	27JUN03 / 27JUN03	1.000000	03MAR03 TO 03MAR03
471						13,317.00
ADJC-	.00	.00		.00	.00	
03MAR03 BUY LOT 010						13,317.00
		.00		.00	.00	
03MAR03 BUY LOT 010		8,737,978.55		56,640.01 S	.00 S	7,852,338.00
				27JUN03 / 27JUN03	1.000000	03MAR03 TO 03MAR03
472						7,852,338.00
	8,794,618.56	8,737,978.55		56,640.01	.00	
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					
9128273T7 TOTAL						
	8,794,618.56	8,737,978.55		56,640.01	.00	56,640.01
9128274Y5	UNITED STATES TREAS INFLATION	15JAN2009	3.875	03JUN03 / 03JUN03	1.000000	03MAR03 TO 03MAR03
391	5,142,683.92	5,059,401.03		83,282.89	.00	4,492,040.00
03MAR03 BUY LOT 011						4,492,040.00
		5,084,787.06		57,896.86 S	.00 S	
				30JUN03 / 30JUN03	1.000000	03MAR03 TO 01MAY03
477						20,900.00
ADJC-	.00	.00		.00	.00	
03MAR03 BUY LOT 011						5,496.68
		.00		.00	.00	
01MAY03 BUY LOT 268						15,403.32
		.00		.00	.00	

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT / STL DT	SELL RATE	TRD DTS OF ORIG BUYS / SHS/PAR
	PRINCIPAL NET	COST		SECTY GN/LS	CURR GN/L	DTL FUND RSN / NET GN/LS
(CONTINUED)		USD - US DOLLAR				
9128274Y5 TOTAL						
	5,142,683.92	5,059,401.03		83,282.89	.00	83,282.89
9128275W8	UNITED STATES TREAS INFLATION	15JAN2010	4.250	02JUN03 / 02JUN03	1.000000	03MAR03 TO 03MAR03
386	2,187,562.81	2,172,886.17		14,676.64	.00	1,861,075.00
03MAR03 BUY LOT 008						1,861,075.00
		2,169,462.30		18,100.51 S	.00 S	
				10JUN03 / 10JUN03	1.000000	03MAR03 TO 03MAR03
406						2,735,300.00
	3,263,768.51	3,206,918.42		56,850.09	.00	
03MAR03 BUY LOT 008						2,735,300.00
		3,132,859.45		130,909.06 S	.00 S	
				19JUN03 / 19JUN03	1.000000	03MAR03 TO 05JUN03
440						8,568.00
ADJC-	.00	.00		.00	.00	
03MAR03 BUY LOT 008						318.45
		.00		.00	.00	
09MAY03 BUY LOT 304						1,832.06
		.00		.00	.00	
20MAY03 BUY LOT 341						3,304.72
		.00		.00	.00	
29MAY03 BUY LOT 362						1,103.49
		.00		.00	.00	
05JUN03 BUY LOT 392						2,009.28
		.00		.00	.00	
03MAR03 BUY LOT 008		554,251.63		17,603.86 S	.00 S	483,598.72
09MAY03 BUY LOT 304						609,801.28
		694,871.25		26,218.76 S	.00 S	
				19JUN03 / 19JUN03	1.000000	03MAR03 TO 09MAY03
441						1,093,400.00
	1,292,945.50	1,282,767.37		10,178.13	.00	
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***					

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR					
478				30JUN03	30JUN03	1.000000	09MAY03 TO 05JUN03 9,483.00
ADJC-	.00	.00		.00		.00	
09MAY03 BUY LOT 304		.00		.00		.00	1,728.53
20MAY03 BUY LOT 341		.00		.00		.00	3,993.21
29MAY03 BUY LOT 362		.00		.00		.00	1,333.38
05JUN03 BUY LOT 392		.00		.00		.00	2,427.88
9128275W8 TOTAL							
	6,744,276.82	6,662,571.96		81,704.86		.00	81,704.86
912828AF7	UNITED STATES TREAS NTS	15JUL2012	3.000	20MAR03	20MAR03	1.000000	03MAR03 TO 03MAR03
145	10,305,773.49	10,612,654.29		-306,880.80		.00	9,583,980.00
03MAR03 BUY LOT 007		5,586,352.50		-162,261.19 S		.00 S	5,044,200.00
03MAR03 BUY LOT 017		5,026,301.79		-144,619.61 S		.00 S	4,539,780.00
466				26JUN03	26JUN03	1.000000	12MAY03 TO 25JUN03 2,805.00
ADJC-	.00	.00		.00		.00	
12MAY03 BUY LOT 314		00		.00		.00	935.94
24JUN03 BUY LOT 460		.00		.00		.00	934.57
25JUN03 BUY LOT 458		.00		.00		.00	934.49
12MAY03 BUY LOT 314		1,670,791.05		30,220.77 S		.00 S	1,535,469.06
24JUN03 BUY LOT 460		1,714,598.00		-16,077.24 S		.00 S	1,583,220.43
25JUN03 BUY LOT 458		1,720,336.36		-21,948.46 S		.00 S	1,535,100.51

STATE STREET.

ASSET ID / LOT	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
	PRINCIPAL NET	COST		SECTY GN/LS		CURR GN/L	DTL FUND RSN NET GN/LS
(CONTINUED)		USD - US DOLLAR					
467				26JUN03	26JUN03	1.000000	12MAY03 TO 25JUN03 4,601,790.00
	5,097,920.48	5,105,725.41		-7,804.93		.00	
	*** THERE ARE NO DETAIL RECORDS FOR THIS SELL ***						
912828AF7 TOTAL							
	15,403,693.97	15,718,379.70		-314,685.73		.00	-314,685.73
USD TOTAL							
	97,068,973.08	96,867,214.27		201,758.81		.00	201,758.81
FIXED INCOME TOTAL							
	97,068,973.08	96,867,214.27		201,758.81		.00	201,758.81

STATE STREET.

ASSET ID / SECURITY DESCRIPTION / LOT	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	TRD DTS OF ORIG BUYS SHS/PAR
PRINCIPAL NET	COST	SECTY GN/LS	CURR GN/L	DTL FUND RSN NET GN/LS		
CASH EQUIV						
SHORT TERMS						
USD - US DOLLAR						
76720U0D3 RIO TINTO LTD DTC MMI G	19JUN2003	1.280	18JUN03	18JUN03	1.000000	2,750,000.00
438						
2,749,805.98	2,749,804.44	1.54	.00			
18JUN03 BUY LOT 425						2,750,000.00
	.00	.00 S	.00			
85788L0D3 STEAMBOAT FDG CORP Y DTC MMI G	15MAY2003	1.280	14MAY03	14MAY03	1.000000	1,400,000.00
333						
1,399,901.22	1,399,900.44	.78	.00			
12MAY03 BUY LOT 310						1,400,000.00
	.00	.00 S	.00			
USD TOTAL						
4,149,707.20	4,149,704.88	2.32	.00			2.32
CASH EQUIV TOTAL						
4,149,707.20	4,149,704.88	2.32	.00			2.32

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GAIN	BASE CURR GAIN	BASE TOTAL GAIN
GROSS GAINS			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	589,711.01	.00	589,711.01
FIXED INCOME TOTAL	589,711.01	.00	589,711.01
CASH EQUIV			
** BIFURCATE SHORT TERMS	2.32	.00	2.32
CASH EQUIV TOTAL	2.32	.00	2.32
CURRENCY TOTAL	589,713.33	.00	589,713.33

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC LOSS	BASE CURR LOSS	BASE TOTAL LOSS
GROSS LOSSES			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	-387,952.20	.00	-387,952.20
FIXED INCOME TOTAL	-387,952.20	.00	-387,952.20
CURRENCY TOTAL	-387,952.20	.00	-387,952.20

STATE STREET.

FUND GAIN/LOSS TOTALS	BASE SEC GN/LS	BASE CURR GN/LS	BASE TOTAL GN/LS
NET GAINS/LOSSES			
FIXED INCOME			
** BIFURCATE GOVERNMENT ISSUES	201,758.81	.00	201,758.81
FIXED INCOME TOTAL	201,758.81	.00	201,758.81
CASH EQUIV			
** BIFURCATE SHORT TERMS	2.32	.00	2.32
CASH EQUIV TOTAL	2.32	.00	2.32
CURRENCY TOTAL	201,761.13	.00	201,761.13

STATE STREET.

FUND TOTALS	BASE PRINCIPAL NET	BASE COST	SHARES	# OF TRANSACTIONS
FIXED INCOME GOVERNMENT ISSUES	97,068,973.08	96,867,214.27	88,031,662.25	32
CASH EQUIV SHORT TERMS	4,149,707.20	4,149,704.88	4,150,000.00	2

RUN DATE: 02DEC03

FUND: 21A1 FROM: 20020701 TO: 20030630 *** THERE ARE NO CONTROL RECORDS FOR THIS RUN