

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

**2001**

Department of the Treasury  
Internal Revenue Service

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

For calendar year 2001, or tax year beginning \_\_\_\_\_, and ending \_\_\_\_\_

**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: **Bill & Melinda Gates Foundation**

Employer identification number: **91-1663695**

Number and street (or P.O. box number if mail is not delivered to street address): **1551 Eastlake Avenue East**

Room/suite: \_\_\_\_\_

City or town, state, and ZIP code: **Seattle, WA 98102**

Telephone number: **(206) 709-3100**

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

**J** Accounting method  Cash  Accrual  
 Other (specify) \_\_\_\_\_

Fair market value of all assets at end of year (from Part II, col (c), line 16): **\$ 32751464978.** (Part I, column (d) must be on cash basis)

**C** If exemption application is pending check here

**D 1** Foreign organizations, check here

**2** Foreign organizations meeting the 55% test check here and attach computation

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

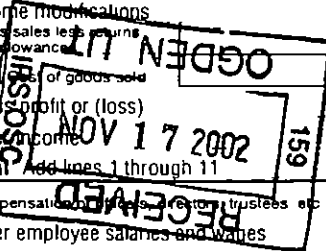
**F** If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

**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).)

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income N/A	(d) Disbursements for charitable purposes (cash basis only)
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<b>1</b> Contributions, gifts, grants, etc., received Check <input type="checkbox"/> if the foundation is not required to attach Sch B	2107500000.			
<b>2</b> Distributions from split-interest trusts				
<b>3</b> Interest on savings and temporary cash investments	1233633782.	1233633782.		Statement 1
<b>4</b> Dividends and interest from securities	9356442.	9356442.		Statement 2
<b>5a</b> Gross rents				
<b>b</b> (Net rental income or (loss))				
<b>6a</b> Net gain or (loss) from sale of assets not on line 10	230646361.			Statement 17
<b>b</b> Gross sales price for all assets on line 6a	41835382114.			
<b>7</b> Capital gain net income (from Part IV, line 2)		2332297682.		
<b>8</b> Net short-term capital gain				
<b>9</b> Income modifications				
<b>10a</b> Gross sales less returns and allowances				
<b>b</b> Less: cost of goods sold				
<b>c</b> Gross profit or (loss)				
<b>11</b> Other income	50329107.	97823926.		Statement 3, 31
<b>12</b> Total (Add lines 1 through 11)	3631465692.	3673111832.		
<b>13</b> Compensation of officers, directors, trustees, etc.	125000.	0.		125000.
<b>14</b> Other employee salaries and wages	13436903.	0.		13099498.
<b>15</b> Pension plans, employee benefits	4363786.	0.		3603767.
<b>16a</b> Legal fees Stmt 4	758440.	0.		1385751.
<b>b</b> Accounting fees Stmt 5	128722.	0.		128722.
<b>c</b> Other professional fees Stmt 6	26101435.	8918297.		16949512.
<b>17</b> Interest		97090.		
<b>18</b> Taxes Stmt 7	32706478.	3262221.		55796.
<b>19</b> Depreciation and depletion Stmt 19	3428119.	0.		
<b>20</b> Occupancy	2997423.	0.		2990713.
<b>21</b> Travel, conferences, and meetings	6238013.	0.		6202092.
<b>22</b> Printing and publications	1131181.	0.		1058680.
<b>23</b> Other expenses Stmt 8	12880859.	6722100.		5995015.
<b>24</b> Total operating and administrative expenses Add lines 13 through 23	104296359.	18999708.		51594546.
<b>25</b> Contributions gifts grants paid	709045355.			1147045501.
<b>26</b> Total expenses and disbursements Add lines 24 and 25	813341714.	18999708.		1198640047.
<b>27</b> Subtract line 26 from line 12				
<b>a</b> Excess of revenue over expenses and disbursements	2818123978.			
<b>b</b> Net investment income (if negative enter 0)		3654112124.		
<b>c</b> Adjusted net income (if negative enter 0)			N/A	

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only			Beginning of year	End of year	
					(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non interest-bearing			406.	612.	612.
	2	Savings and temporary cash investments			3342421953.	1454653837.	1454653837.
	3	Accounts receivable ▶	392617736.				
		Less allowance for doubtful accounts ▶			568032971.	392617736.	392617736.
	4	Pledges receivable ▶					
		Less allowance for doubtful accounts ▶					
	5	Grants receivable					
	6	Receivables due from officers, directors, trustees, and other disqualified persons					
	7	Other notes and loans receivable ▶					
		Less allowance for doubtful accounts ▶					
	8	Inventories for sale or use			109868.		
	9	Prepaid expenses and deferred charges			55513.	219318.	219318.
	10a	Investments - US and state government obligations Stmt 9			8561855840.	8074174924.	8074174924.
	b	Investments - corporate stock Stmt 10			0.	727776139.	727776139.
	c	Investments - corporate bonds Stmt 11			6512953282.	6890702925.	6890702925.
11	Investments - land, buildings, and equipment basis ▶						
	Less accumulated depreciation ▶						
12	Investments - mortgage loans						
13	Investments - other Stmt 12			2148635691.	7559891530.	7559891530.	
14	Land, buildings, and equipment basis ▶	33861953.					
	Less accumulated depreciation ▶	7233265.		12544085.	26628688.	26628688.	
15	Other assets (describe ▶	Statement 13)		2478426.	7624799269.	7624799269.	
16	<b>Total assets</b> (to be completed by all filers)			21149088035.	32751464978.	32751464978.	
Liabilities	17	Accounts payable and accrued expenses			5269447.	11172316.	
	18	Grants payable			2113894017.	1675981663.	
	19	Deferred revenue					
	20	Loans from officers, directors, trustees, and other disqualified persons					
	21	Mortgages and other notes payable					
	22	Other liabilities (describe ▶	Statement 14)		8322517.	9452719829.	
23	<b>Total liabilities</b> (add lines 17 through 22)			2127485981.	11139873808.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31						
	24	Unrestricted			19021602054.	21611591170.	
	25	Temporarily restricted					
	26	Permanently restricted					
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/> and complete lines 27 through 31						
	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					
30	<b>Total net assets or fund balances</b>			19021602054.	21611591170.		
31	<b>Total liabilities and net assets/fund balances</b>			21149088035.	32751464978.		

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	19021602054.
2	Enter amount from Part I, line 27a	2	2818123978.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	21839726032.
5	Decreases not included in line 2 (itemize) ▶ <b>Unrealized losses</b>	5	228134862.
6	<b>Total net assets or fund balances at end of year</b> (line 4 minus line 5) Part II, column (b), line 30	6	21611591170.



**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			
b See Attached Statement			
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 41835382114.		39529261345.	2332297682.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0 ) or Losses (from col (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			
b			
c			
d			
e			2332297682.

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	2332297682.
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) If (loss), enter 0 in Part I, line 8	3	N/A

**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 )

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 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))
2000	991553573.	20261693232.	.0489373
1999	513922234.	13579574683.	.0378452
1998	81413576.	2055122996.	.0396149
1997	35999577.	399816613.	.0900402
1996	6755259.	174663811.	.0386758

2 Total of line 1, column (d)	2	.2551134
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	.0510227
4 Enter the net value of noncharitable use assets for 2001 from Part X, line 5	4	22337837124.
5 Multiply line 4 by line 3	5	1139736762.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	36541121.
7 Add lines 5 and 6	7	1176277883.
8 Enter qualifying distributions from Part XII, line 4	8	1216080494.

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

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

Table with 11 rows for excise tax calculations. Line 1: 36541121. Line 2: 0. Line 3: 36541121. Line 4: 0. Line 5: 36541121. Line 6a: 41150000. Line 7: 41150000. Line 10: 4608879. Line 11: 0.

Part VII-A Statements Regarding Activities

Table with 11 rows for activity statements. Columns: Question, Yes, No. Row 1a: No. Row 1b: No. Row 1c: No. Row 2: No. Row 3: Yes. Row 4a: No. Row 4b: No. Row 5: No. Row 6: Yes. Row 7: Yes. Row 8a: WASHINGTON. Row 8b: Yes. Row 9: No. Row 10: No. Row 11: Yes.

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies

Table with columns for question numbers (1a, 1b, 1c, 2a, 2b, 3a, 3b, 4a, 4b, 5a, 5b, 6a, 6b) and columns for Yes and No. Includes checkboxes for each question and a table grid for responses.

**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**

(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
Patricia Stonesifer 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	0.	6216.	0.
William H. Gates, Sr. 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	125000.	12170.	0.
William H. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Trustee 5 hrs/wk	0.	0.	0.
Melinda F. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Manager 5 hrs/wk	0.	0.	0.

**2 Compensation of five highest-paid employees (other than those included on line 1) 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
Gordon Perkin 1551 Eastlake Ave, Seattle, WA 98102	Exec. Dir. Global Hlth 40 hrs/wk	253780.	30285.	
Sylvia Mathews 1551 Eastlake Ave, Seattle, WA 98102	Exec. Vice Pres. 40 hrs/wk	233397.	11213.	
William H. Foege 1551 Eastlake Ave, Seattle, WA 98102	Sr. Adv. Global Health 20 hrs/wk	198279.	18017.	
Margaret A. Liu 1551 Eastlake Ave, Seattle, WA 98102	Sr. Adv. Vaccinology 32 hrs/wk	187500.	14800.	
Allan Golston 1551 Eastlake Ave, Seattle, WA 98102	CFAO 40 hrs/wk	183452.	27006.	
Total number of other employees paid over \$50,000				93

**3 Five highest-paid independent contractors for professional services If none, enter "NONE"**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Lante Corporation P.O. Box 66973, Chicago, IL 60666-0973	Custom Software Development	3920126.
Grandview Capital Management, LLC 820 Manhattan Ave. #200, Manhattan Beach, CA	Investment Services	2688410.
American Institutes for Research 3333 "K" Street NW, Washington, DC 20007	Program Evaluation	2500000.
Western Asset Management Co. Dept 8995, Los Angeles, CA 90088	Investment Services	1633390.
Guardsmark, Inc. GPO #26961, New York, NY 10087	Security Services	1107322.
Total number of others receiving over \$50,000 for professional services		70

**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 Provided computer installation services, training, and technical support to public libraries in 9 states (NY, NC, VA, IN, OH, ME, VT, MN, CO) for public access to the Internet.	14850981.
2 Provided technical assistance to schools and districts; convened educators to discuss best practices in secondary education, leadership, and other educational issues; and	7605807.
3 shared evaluation information and lessons learned.	
4 Convened vaccine experts to discuss and advise the global health community about new and improved vaccines, and vaccine delivery.	947398.

**Part IX-B Summary of Program-Related Investments**

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	N/A	
2		
All other program related investments See instructions		
3		
<b>Total</b> Add lines 1 through 3		<b>0.</b>

**Part X Minimum Investment Return** (All domestic foundations must complete this part Foreign foundations see 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	20654487315.
b	Average of monthly cash balances	1b	2020378169.
c	Fair market value of all other assets	1c	3141748.
d	<b>Total</b> (add lines 1a, b, and c)	1d	22678007232.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	22678007232.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	340170108.
5	<b>Net value of noncharitable-use assets</b> Subtract line 4 from line 3 Enter here and on Part V, line 4	5	22337837124.
6	<b>Minimum investment return</b> Enter 5% of line 5	6	1116891856.

**Part XI Distributable Amount** (see 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	1116891856.
2a	Tax on investment income for 2001 from Part VI, line 5	2a	36541121.
b	Income tax for 2001 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	36541121.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	1080350735.
4a	Recoveries of amounts treated as qualifying distributions	4a	0.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	0.
5	Add lines 3 and 4c	5	1080350735.
6	Deduction from distributable amount (see instructions)	6	0.
7	<b>Distributable amount as adjusted</b> Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	1080350735.

**Part XII Qualifying Distributions** (see 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	1198640047.
b	Program related investments Total from Part IX B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	17440447.
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	<b>Qualifying distributions</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1216080494.
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	5	36541121.
6	<b>Adjusted qualifying distributions</b> Subtract line 5 from line 4	6	1179539373.

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 instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				1080350735.
2 Undistributed income, if any, as of the end of 2000				
a Enter amount for 2000 only			0.	
b Total for prior years 19 __, 19 __, 19 __		0.		
3 Excess distributions carryover, if any, to 2001				
a From 1996	1013280.			
b From 1997	17182955.			
c From 1998	72267391.			
d From 1999	203473210.			
e From 2000	76942701.			
f Total of lines 3a through e	370879537.			
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 1216080494.				
a Applied to 2000, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2001 distributable amount				1080350735.
e Remaining amount distributed out of corpus	135729759.			
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below	506609296.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2000. Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2001. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2002				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1996 not applied on line 5 or line 7	1013280.			
9 Excess distributions carryover to 2002. Subtract lines 7 and 8 from line 6a	505596016.			
10 Analysis of line 9				
a Excess from 1997	17182955.			
b Excess from 1998	72267391.			
c Excess from 1999	203473210.			
d Excess from 2000	76942701.			
e Excess from 2001	135729759.			

**Part XIV Private Operating Foundations** (see instructions and Part VII A, question 9)

N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2001, 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		(e) Total
	(a) 2001	(b) 2000	(c) 1999	(d) 1998	
2 a 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 26 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) )

**William H. Gates**

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 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  
**Bill & Melinda Gates Foundation, Grant Inquiry Coordinator, P.O. Box 23350, Seattle, WA 98102**

b The form in which applications should be submitted and information and materials they should include  
**See Statement 15**

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

**See Statement 16**

**Part XV** Supplementary Information (continued)

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

Recipient	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
Name and address (home or business)				
<p><b>a</b> Paid during the year</p> <p>See Attached Statement 20</p>	<p>See Attached Statement 20</p>	<p>See Attached Statement 20</p>	<p>See Attached Statement 20</p>	<p>1147045501</p>
<b>Total</b>				▶ <b>3a</b> 1147045501
<p><b>b</b> Approved for future payment</p> <p>See Attached Statement 21</p>	<p>See Attached Statement 21</p>	<p>See Attached Statement 21</p>	<p>See Attached Statement 21</p>	<p>527377655.</p>
<b>Total</b>				▶ <b>3b</b> 527377655.





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

- 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
    - (2) Other assets
  - b Other Transactions
    - (1) Sales of assets to a noncharitable exempt organization
    - (2) Purchases of assets from a noncharitable exempt organization
    - (3) Rental of facilities, equipment, or other assets
    - (4) Reimbursement arrangements
    - (5) Loans or loan guarantees
    - (6) Performance of services or membership or fundraising solicitations
  - c Sharing of facilities, equipment, mailing lists, other assets, or paid employees
  - 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.

	Yes	No
1a(1)	X	
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
a1	1243528.	Alaska Council of School Administrators	Expenditure responsibility grant for charitable purposes
a1	345592.	Alaska Council of School Administrators	Expenditure responsibility grant for charitable purposes
a1	350000.	Idaho Association of School Administrators, Inc.	Expenditure responsibility grant for charitable purposes

2a 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
	N/A	

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 tax collector) is based on all information of which preparer has any knowledge.

Sign Here

Signature of officer or trustee: *William H. Gates* Date: 10/29/02 Title: Trustee

Preparer's signature: \_\_\_\_\_ Date: \_\_\_\_\_ Check if self-employed:  Preparer's SSN or PTIN: \_\_\_\_\_

Paid Preparer's Use Only: Firm's name (if yours is not employed), address and ZIP code: \_\_\_\_\_ EIN: \_\_\_\_\_ Phone no: \_\_\_\_\_

**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

**2001**

Name of organization

**Bill & Melinda Gates Foundation**

Employer identification number

**91-1663695**

Organization type (check one)

- | Filers of          | Section  |
|--------------------|--|
| Form 990 or 990 EZ | <input type="checkbox"/> 501(c)( ) (enter number) organization                                     |
|                    | <input type="checkbox"/> 4947(a)(1) nonexempt charitable trust not treated as a private foundation |
|                    | <input type="checkbox"/> 527 political organization  |
| Form 990 PF        | <input checked="" type="checkbox"/> 501(c)(3) exempt private foundation                            |
|                    | <input type="checkbox"/> 4947(a)(1) nonexempt charitable trust treated as a private foundation     |
|                    | <input type="checkbox"/> 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)

Schedule B (Form 990, 990-EZ, or 990-PF) (2001)

Name of organization

Employer identification number

Bill & Melinda Gates Foundation

91-1663695

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

(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	William H. Gates  2365 Carillon Point, Kirkland, WA 98033	\$ 210750000.	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input checked="" type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)

Name of organization

Employer identification number

**Bill & Melinda Gates Foundation**

**91-1663695**

**Part II Noncash Property** (See Specific Instructions)

(a) No from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	30,000,000 shares of Microsoft Common Stock	\$ 210750000.	05/02/01
		\$	
		\$	
		\$	
		\$	
		\$	

**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 30,000,000 shares Microsoft Corp Stock	D	05/02/01	Various
b Equities/Other (See Statement 27)	P	Various	Various
c Fixed Income (See Statement 28)	P	Various	Various
d Cash Equivalents (See Statement 29)	P	Various	Various
e Options (See Statement 30)	P	Various	Various
f Futures (See Statement 31)		Various	Various
g Mark-to-Market		Various	Various
h ST Capital Gain Distribution on PIMCO Mutual		Various	Various
i Unrealized Gain/Loss on Forward Contracts		Various	Various
j PY Unrealized Gain/Loss on Forward Contracts		Various	Various
k Gain/Loss on Other Assets		Various	Various
l			
m			
n			
o			

(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 2087754361.		64299.	2087690062.
b 195008131.		202127534.	<7119403.>
c 35390418181.		35191553186.	195301762.
d 4152673491.		4127164785.	25508706.
e 9527950.		8351541.	<879043.>
f			46796551.
g			<576372.>
h			55708.
i			<5173154.>
j			<9113233.>
k			<193902.>
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			2087690062.
b			<7119403.>
c			195301762.
d			25508706.
e			<879043.>
f			46796551.
g			<576372.>
h			55708.
i			<5173154.>
j			<9113233.>
k			<193902.>
l			
m			
n			
o			

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	2332297682.
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) If (loss), enter "-0-" in Part I, line 8	3	N/A

# Underpayment of Estimated Tax by Corporations

Department of the Treasury  
Internal Revenue Service

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

Form **990-PF**

**2001**

Name  
**Bill & Melinda Gates Foundation**

Employer identification number  
**91-1663695**

**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 36 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  The corporation is a "large corporation" figuring its first required installment based on the prior year's tax.

**Note** The corporation also must file Form 2220 if it has a suspended research credit allowed for the current year (see the instructions for line 4) or it is an indirectly affected taxpayer (see instructions)

**Part II Figuring the Underpayment**

4 Total tax (see instructions)		<b>4</b>		<b>36541121.</b>
5a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	<b>5a</b>			
b Look back interest included on line 4 under section 460(b)(2) for completed long-term contracts or of section 167(g) for property depreciated under the income forecast method	<b>5b</b>			
c Credit for Federal tax paid on fuels (see instructions)	<b>5c</b>			
d Total Add lines 5a through 5c		<b>5d</b>		
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		<b>6</b>		<b>36541121.</b>
7 Enter the tax shown on the corporation's 2000 income tax return <b>Caution</b> See instructions before completing this line		<b>7</b>		<b>49236895.</b>
8 Enter the smaller of line 6 or line 7 If the corporation must skip line 7, enter the amount from line 6		<b>8</b>		<b>36541121.</b>

		(a)	(b)	(c)	(d)
9 <b>Installment due dates</b> 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 <b>Exception</b> Enter October 1, 2001, instead of September 15, 2001	<b>9</b>	05/15/01	06/15/01	10/01/01	12/15/01
10 <b>Required installments</b> 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	<b>10</b>	5888120.	2564002.	18953719.	9135280.
11 Estimated tax paid or credited for each period (see instructions) For column (a) only, enter the amount from line 11 on line 15	<b>11</b>	5900000.	2600000.	26900000.	5750000.
<b>Complete lines 12 through 18 of one column before going to the next column</b>					
12 Enter amount, if any, from line 18 of the preceding column	<b>12</b>		11880.	47878.	7994159.
13 Add lines 11 and 12	<b>13</b>		2611880.	26947878.	13744159.
14 Add amounts on lines 16 and 17 of the preceding column	<b>14</b>				
15 Subtract line 14 from line 13 If zero or less, enter -0-	<b>15</b>	5900000.	2611880.	26947878.	13744159.
16 If the amount on line 15 is zero, subtract line 13 from line 14 Otherwise, enter -0-	<b>16</b>		0.	0.	
17 <b>Underpayment</b> 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	<b>17</b>				
18 <b>Overpayment</b> If line 10 is less than line 15, subtract line 10 from line 15 Then go to line 12 of the next column	<b>18</b>	11880.	47878.	7994159.	

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

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 4/15/2001 and before 7/1/2001	21			
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 8\%}{365}$	22	\$	\$	\$
23 Number of days on line 20 after 6/30/2001 and before 1/1/2002	23			
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 7\%}{365}$	24	\$	\$	\$
25 Number of days on line 20 after 12/31/2001 and before 4/1/2002	25			
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times 6\%}{365}$	26	\$	\$	\$
27 Number of days on line 20 after 3/31/2002 and before 7/1/2002	27			
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times \%}{365}$	28	\$	\$	\$
29 Number of days on line 20 after 6/30/2002 and before 10/1/2002	29			
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	30	\$	\$	\$
31 Number of days on line 20 after 9/30/2002 and before 1/1/2003	31			
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{365}$	32	\$	\$	\$
33 Number of days on line 20 after 12/31/2002 and before 2/16/2003	33			
34 Underpayment on line 17 x $\frac{\text{Number of days on line 33} \times \%}{365}$	34	\$	\$	\$
35 Add lines 22, 24, 26, 28, 30, 32, and 34	35	\$	\$	\$
36 Penalty Add columns (a) through (d), of line 35 Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns	36		\$	0.

\* For underpayments paid after March 31, 2002 For lines 28, 30, 32, and 34, 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](http://www.irs.gov). You can also call 1-800-829-1040 to get interest rate information.



**Schedule A** Annualized Income Installment Method and/or the Adjusted Seasonal Installment Method Under Section 6655(e) (see instructions)

Form 1120S filers For lines 2, 14, 15, and 16, below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a) (or the corresponding provisions of prior law), whichever applies

**Part I - Annualized Income Installment Method**

		(a)	(b)	(c)	(d)	
		First <u>2</u> months	First <u>4</u> months	First <u>7</u> months	First <u>10</u> months	
1	Annualization periods (see instructions)	1				
2	Enter taxable income for each annualization period (see instructions)	2	392541296.	563474750.	2979018171.	3425823075.
3	Annualization amounts (see instructions)	3	6.000000	3.000000	1.714290	1.200000
4	Annualized taxable income Multiply line 2 by line 3	4	2355247776.	1690424250.	5106901060.	4110987690.
5	Figure the tax on the amount in each column on line 4 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the tax return)	5	23552478.	16904243.	51069011.	41109877.
6	Enter other taxes for each payment period (see instructions)	6				
7	Total tax. Add lines 5 and 6	7	23552478.	16904243.	51069011.	41109877.
8	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	8				
9	Total tax after credits Subtract line 8 from line 7. If zero or less, enter -0-	9	23552478.	16904243.	51069011.	41109877.
10	Applicable percentage	10	25%	50%	75%	100%
11	Multiply line 9 by line 10	11	5888120.	8452122.	38301758.	41109877.
12	Add the amounts in all preceding columns of line 11 (see instructions)	12		5888120.	8452122.	27405841.
13	Annualized income installments Subtract line 12 from line 11. If zero or less, enter -0-	13	5888120.	2564002.	29849636.	13704036.

**Part II - Adjusted Seasonal Installment Method (Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70%. See instructions for more information.)**

		(a)	(b)	(c)	(d)	
		First 3 months	First 5 months	First 8 months	First 11 months	
14	Enter taxable income for the following periods					
a	Tax year beginning in 1998	14a				
b	Tax year beginning in 1999	14b				
c	Tax year beginning in 2000	14c				
15	Enter taxable income for each period for the tax year beginning in 2001	15				
16	Enter taxable income for the following periods		First 4 months	First 6 months	First 9 months	Entire year
a	Tax year beginning in 1998	16a				
b	Tax year beginning in 1999	16b				
c	Tax year beginning in 2000	16c				
17	Divide the amount in each column on line 14a by the amount in column (d) on line 16a	17				
18	Divide the amount in each column on line 14b by the amount in column (d) on line 16b	18				
19	Divide the amount in each column on line 14c by the amount in column (d) on line 16c	19				

		(a)	(b)	(c)	(d)
		First 4 months	First 6 months	First 9 months	Entire year
20	Add lines 17 through 19	20			
21	Divide line 20 by 3	21			
22	Divide line 15 by line 21	22			
23	Figure the tax on the amount on line 22 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the return)	23			
24	Divide the amount in columns (a) through (c) on line 16a by the amount in column (d) on line 16a	24			
25	Divide the amount in columns (a) through (c) on line 16b by the amount in column (d) on line 16b	25			
26	Divide the amount in columns (a) through (c) on line 16c by the amount in column (d) on line 16c	26			
27	Add lines 24 through 26	27			
28	Divide line 27 by 3	28			
29	Multiply the amount in columns (a) through (c) of line 23 by columns (a) through (c) of line 28. In column (d), enter the amount from line 23, column (d)	29			
30	Enter other taxes for each payment period (see instructions)	30			
31	Total tax. Add lines 29 and 30	31			
32	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	32			
33	Total tax after credits. Subtract line 32 from line 31. If zero or less, enter -0-	33			
34	Add the amounts in all preceding columns of line 40 (see instructions)	34			
35	Adjusted seasonal installments. Subtract line 34 from line 33. If zero or less, enter -0-	35			

**Part III - Required Installments**

		1st	2nd	3rd	4th	
		installment	installment	installment	installment	
36	If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35	36	5888120.	2564002.	29849636.	13704036.
37	Enter 25% of line 8 on page 1 of Form 2220 in each column (Note: "Large corporations" see the instructions for line 10 for the amounts to enter.)	37	9135280.	9135281.	9135280.	9135280.
38	Subtract line 40 of the preceding column from line 39 of the preceding column	38		3247160.	9818439.	
39	Add lines 37 and 38	39	9135280.	12382441.	18953719.	9135280.
40	Required installments. Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220, line 10	40	5888120.	2564002.	18953719.	9135280.

JWA

Form 2220 2001

**\*\* Annualized Income Installment Method Using Option 1**

**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

OMB No 1545-0026

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <b>BILL &amp; MELINDA GATES FOUNDATION</b>	Identification number (see instructions) <b>91-1663695</b>
Number, street, and room or suite no. (If a P.O. box, see instructions.) <b>1551 Eastlake Avenue East</b>	
City or town, state, and ZIP code <b>Seattle, WA 98102</b>	

- 1** The following questions apply only if the transferor is a corporation
- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b** Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED</b>	4 Identification number, if any <b>52-2309130</b>
5 Address (including country) <b>P O BOX 265GT, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS</b>	
6 Place of organization or creation <b>CAYMAN ISLANDS</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <span style="float:right"><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</span>	

**Part III** Information Regarding Transfer of Property (see instructions)

<b>9</b> Date of transfer FEBRUARY 6, 2001	<b>10</b> Type of nonrecognition transaction (see instructions) 351
---	--

**11** Description of property transferred  
 CASH

**12** Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

**13** Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

**14a** Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

**b** If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

**Please 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) is based on all information of which preparer has any knowledge

Signature <i>Laurel Canella</i>	Date AUG 02 2002	Title
---------------------------------	---------------------	-------

<b>Paid Preparer's Use Only</b> Preparer's signature <i>Laurel Canella</i>	Date AUG 02 2002	Check if self-employed <input type="checkbox"/>	Preparer's social security no 043-72-3679
--	---------------------	---	--

Firm's name (or yours if self-employed) and address PRICEWATERHOUSECOOPERS LLP 100 PEARL ST. HARTFORD, CT	EIN ▶ 13-4008324 ZIP code ▶ 06103
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## Bill & Melinda Gates Foundation

Attachment to Form 926, Return by a U S Transferor of Property to a Foreign Corporation  
For The Year Ended 12/31/01

Statement Required Under Regulation §1 6038B-1T(c) and Temporary Regulation 1 6038-1T(c)(1) through (5)

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Information required with respect to transfers described in section 367(a)(1)

1 TRANSFEROR

Name Bill & Melinda Gates Foundation  
Address 2365 Carillon Point, Kirkland, WA 98033

2 TRANSFEREE

Name Institutional Global Timber Investors 6 Limited  
Address Cayman Islands  
FEIN None

Country of Incorporation Cayman Islands

3 CONSIDERATION RECEIVED BY THE U S PERSON MAKING THE TRANSFER

<u>Class of Stock or Securities</u>	<u>Number of Shares</u>	<u>FMV</u>
Common Stock	13,282,890	13,282,890

4 PROPERTY TRANSFERRED

- (i) Active business property  
Not Applicable
- (ii) Stock or securities  
Not Applicable
- (iii) Depreciated property  
Not Applicable
- (iv) Property to be leased  
Not Applicable
- (v) Property to be sold  
Not Applicable
- (vi) Transfers to FSCs  
Not Applicable

(vii) Tainted property  
Not Applicable

(viii) Foreign loss branch  
Not Applicable

(ix) Other intangibles  
Not Applicable

5 TRANSFER OF FOREIGN BRANCH WITH PREVIOUSLY DEDUCTED LOSSES  
Not applicable

# Information Return of U.S. Persons With Respect To Certain Foreign Corporations

(Rev May 2001)

▶ See separate instructions

File In Duplicate  
(see When and Where To File on page 1 of the instructions)

Department of the Treasury  
Revenue Service

Information furnished for the foreign corporation's annual accounting period (tax year required by section 898) (see instructions) beginning 02/06, 2001, and ending 12/31, 2001

of person filing this return

**BILL & MELINDA GATES FOUNDATION**

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)  
**1551 Eastlake Avenue East**

City or town, state, and ZIP code  
**Seattle, WA 98102**

Filer's tax year beginning **JANUARY 1**, 2001 and ending **DECEMBER 31**, 2001

A Identifying number  
**91-1663695**

B Category of filer (See page 1 of the instructions. Check applicable box(es))  
1  2  3  4  5

C Enter the total percentage of the foreign corporation's voting stock you owned at the end of its annual accounting period **10.62508** %

D Person(s) on whose behalf this information return is filed

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Shareholder	Officer	Director

**Important:** Fill in all applicable lines and schedules. All information must be in the English language. All amounts must be stated in U.S. dollars unless otherwise indicated.

1a Name and address of foreign corporation  
**INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED**  
**P O BOX 265GT**  
**GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS**

b Employer identification number if any  
**52-2309130**

c Country under whose laws incorporated  
**CAYMAN ISLANDS**

d Date of incorporation  
**02/06/2001**

e Principal place of business  
**CAYMAN ISLANDS**

f Principal business activity code number  
**525990**

g Principal business activity  
**INVESTMENTS**

h Functional currency  
**U S DOLLAR**

2 Provide the following information for the foreign corporation's accounting period stated above

a Name, address, and identifying number of branch office or agent (if any) in the United States  
**NONE**

b If a U.S. income tax return was filed, please show

(i) Taxable income or (loss)	(ii) U.S. income tax paid (after all credits)

c Name and address of foreign corporation's statutory or resident agent in country of incorporation

d Name and address (including corporate department if applicable) of person (or persons) with custody of the books and records of the foreign corporation and the location of such books and records if different  
**PETER MERTZ**  
**UBS TIMBER INVESTORS, 24 AIRPORT ROAD**  
**WEST LEBANON, NH 03784**

**Schedule A Stock of the Foreign Corporation**

**Part I — All Classes of Stock**

(a) Description of each class of stock	(b) Number of shares issued and outstanding	
	(i) Beginning of annual accounting period	(ii) End of annual accounting period
<b>COMMON STOCK</b>		<b>125,014,536</b>

**Part II — Additional Information for Preferred Stock**

(To be completed only by Category 1 filers for foreign personal holding companies)

(a) Description of each class of Preferred stock (Note: This description should match the corresponding description entered in Part I column (a))	(b) Par value in functional currency	(c) Rate of dividend	(d) Indicate whether the stock is cumulative or noncumulative

**Schedule B U S Shareholders of Foreign Corporation (See page 5 of the instructions)**

(a) Name, address, and identifying number of shareholder	(b) Description of each class of stock held by shareholder (Note: This description should match the corresponding description entered in Schedule A Part I, column (g))	(c) Number of shares held at beginning of annual accounting period	(d) Number of shares held at end of annual accounting period	(e) Pro rata share of subpart F income (enter as a percentage)
BOSTON SAFE DEPOSIT & TRUST CO AS TRUSTEE FOR KODAK RETIREMENT INCOME PLAN EVERETT, MA 02149	COMMON STOCK		29,993,621	23.99211
	EIN 16-6022967			
BILL & MELINDA GATES FOUND 2365 CARILLON POINT KIRKLAND, WA 98033	COMMON STOCK		13,282,890	10.62508
	EIN 91-1663695			
MELLON BANK, N A AS TRUSTEE FOR THE DOMINION RESOURCES SERVICES RETIREMENT PLAN TRUST PITTSBURGH, PA 15258	COMMON STOCK		12,854,409	10.28233
	EIN 25-6263994			

**Schedule C Income Statement (See page 5 of the instructions)**

**Important.** Report all information in functional currency in accordance with U S GAAP. Also, report each amount in U S dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U S dollar, complete only the U S Dollars column. See instructions for special rules for DASTM corporations.

		Functional Currency	U S Dollars	
Income	1a Gross receipts or sales	1a		
	b Returns and allowances	1b		
	c Subtract line 1b from line 1a	1c		
	2 Cost of goods sold	2		
	3 Gross profit (subtract line 2 from line 1c)	3		
	4 Dividends	4		
	5 Interest	5	113,889	
	6 Gross rents, royalties, and license fees	6		
	7 Net gain or (loss) on sale of capital assets	7		
8 Other income (attach schedule)	8		6,211,203	
9 Total income (add lines 3 through 8)	9		6,325,092	
Deductions	10 Compensation not deducted elsewhere	10		
	11 Rents, royalties, and license fees	11		
	12 Interest	12		
	13 Depreciation not deducted elsewhere	13		
	14 Depletion	14		
	15 Taxes (exclude provision for income, war profits, and excess profits taxes)	15		
	16 Other deductions (attach schedule — exclude provision for income, war profits, and excess profits taxes)	16		488,132
	17 Total deductions (add lines 10 through 16)	17		488,132
Net Income	18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9)	18	5,836,960	
	19 Extraordinary items and prior period adjustments (see instructions)	19		
	20 Provision for income, war profits, and excess profits taxes (see instructions)	20		
	21 Current year net income or (loss) per books (line 18 plus line 19 minus line 20)	21		5,836,960



**Schedule E** Income, War Profits, and Excess Profits Taxes Paid or Accrued (See page 5 of instructions)

(a) Name of country or U S possession	Amount of tax		
	(b) In foreign currency	(c) Conversion rate	(d) In U S dollars
1 US			
2			
3			
4			
5			
6			
7			
8 Total			

**Schedule F** Balance Sheet

Important: Report all amounts in U S dollars prepared and translated in accordance with U S GAAP See page 5 of the instructions for an exception for DASTM corporations

Assets		(a)	(b)
		Beginning of annual accounting period	End of annual accounting period
1 Cash	1		4,604,941
2a Trade notes and accounts receivable	2a		
b Less allowance for bad debts	2b ( ) ( )		
3 Inventories	3		
4 Other current assets (attach schedule)	4		
5 Loans to stockholders and other related persons	5		
6 Investment in subsidiaries (attach schedule)	6		
7 Other investments (attach schedule)	7		124,708,506
8a Buildings and other depreciable assets	8a		
b Less accumulated depreciation	8b ( ) ( )		
9a Depletable assets	9a		
b Less accumulated depletion	9b ( ) ( )		
10 Land (net of any amortization)	10		
11 Intangible assets			
a Goodwill	11a		
b Organization costs	11b		
c Patents, trademarks, and other intangible assets	11c		
d Less accumulated amortization for lines 11a, b, and c	11d ( ) ( )		
12 Other assets (attach schedule)	12		2,251,893
13 Total assets	13		131,565,340
<b>Liabilities and Stockholders' Equity</b>			
14 Accounts payable	14		15,274
15 Other current liabilities (attach schedule)	15		712,804
16 Loans from stockholders and other related persons	16		
17 Other liabilities (attach schedule)	17		
18 Capital stock			
a Preferred stock	18a		
b Common stock	18b		125,015
19 Paid-in or capital surplus (attach reconciliation)	19		124,889,521
20 Retained earnings	20		5,822,726
21 Less cost of treasury stock	21 ( ) ( )		
22 Total liabilities and stockholders' equity	22		131,565,340

**Schedule G Other Information**

- |   |   |                          |                          |
|---|---|--------------------------|--------------------------|
|   |   | <b>Yes</b>               | <b>No</b>                |
| 1 | During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in a foreign partnership?<br>If "Yes," see page 5 of the instructions for required attachment   | <input type="checkbox"/> | <input type="checkbox"/> |
| 2 | During the tax year, did the foreign corporation own an interest in any trust?  | <input type="checkbox"/> | <input type="checkbox"/> |
| 3 | During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3?<br>If "Yes," attach a statement listing the name, country under whose laws the entity was organized, and EIN (if any) of each entity | <input type="checkbox"/> | <input type="checkbox"/> |

**Schedule H Current Earnings and Profits (See page 5 of the instructions )**

**Important:** Enter the amounts on lines 1 through 5c in functional currency

1	Current year net income or (loss) per foreign books of account	<b>1</b>	5,836,960
2	Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions)		
	<b>Net Additions</b>	<b>Net Subtractions</b>	
a	Capital gains or losses		
b	Depreciation and amortization	83,333	
c	Depletion		
d	Investment or incentive allowance		
e	Charges to statutory reserves		
f	Inventory adjustments		
g	Taxes		
h	Other (attach schedule)		6,797,280
3	Total net additions	83,333	
4	Total net subtractions		6,797,280
5a	Current earnings and profits (line 1 plus line 3 minus line 4)	<b>5a</b>	(876,987)
b	DASTM gain or (loss) for foreign corporations that use DASTM (see instructions)	<b>5b</b>	
c	Combine lines 5a and 5b	<b>5c</b>	(876,987)
d	Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions) Enter exchange rate used for line 5d ▶	<b>5d</b>	(876,987)

**Schedule I Summary of Shareholder's Income From Foreign Corporation (See page 6 of instructions )**

1	Subpart F income (line 40b, Worksheet A in the instructions)	<b>1</b>	
2	Earnings invested in U.S. property (line 17, Worksheet B in the instructions)	<b>2</b>	
3	Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions)	<b>3</b>	
4	Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions)	<b>4</b>	
5	Factoring income	<b>5</b>	
6	Total of lines 1 through 5 Enter here and on your income tax return See page 6 of instructions	<b>6</b>	
7	Dividends received (translated at spot rate on payment date under section 989(b)(1))	<b>7</b>	
8	Exchange gain or (loss) on a distribution of previously taxed income	<b>8</b>	

- |   |  |                          |                          |
|---|--|--------------------------|--------------------------|
|   |  | <b>Yes</b>               | <b>No</b>                |
| • | Was any income of the foreign corporation blocked?   | <input type="checkbox"/> | <input type="checkbox"/> |
| • | Did any such income become unblocked during the tax year (see section 964(b))?<br>If the answer to either question is "Yes," attach an explanation | <input type="checkbox"/> | <input type="checkbox"/> |

**BILL & MELINDA GATES FOUNDATION  
INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED  
STATEMENT ATTACHED TO AND MADE PART OF FORM 5471, INFORMATION RETURN  
OF U S PERSONS WITH RESPECT TO CERTAIN FOREIGN CORPORATIONS  
FOR THE YEAR ENDED DECEMBER 31, 2001**

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**Schedule C, Line 8, Other Income**

	U S Dollar
Net Unrealized Gain on Investments	6,211,203
Total Other Income	<u>6,211,203</u>

**Schedule C, Line 16, Other Deductions**

Asset Management Fee	350,883
Legal and Professional Fees	27,034
Organization Costs	100,000
Other Administrative Expenses	10,215
Total Other Deductions	<u>488,132</u>

**Schedule E, Line 7, Other Investments**

Investments in Global Timber Funds	124,708,506
Total Other Investments	<u>124,708,506</u>

**Schedule E, Line 12, Other Assets**

Due From Affiliates	2,251,893
Total Other Assets	<u>2,251,893</u>

**Schedule E, Line 15, Other Current Liabilities**

Accrued Asset Management Fee	156,920
Due to Affiliates	555,884
Total Other Current Liabilities	<u>712,804</u>

BILL & MELINDA GATES FOUNDATION  
INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED  
STATEMENT ATTACHED TO AND MADE PART OF FORM 5471, INFORMATION RETURN  
OF U.S. PERSONS WITH RESPECT TO CERTAIN FOREIGN CORPORATIONS  
FOR THE YEAR ENDED DECEMBER 31, 2001

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Schedule H, Line 2h, Other Adjustments

	<u>Net Additions</u>	<u>Net Subtractions</u>
Unrealized Gain on Investments	-	6,211,203
Taxable Loss from Flow Through Entity	-	586,077
Total Other Adjustments	<u>-</u>	<u>6,797,280</u>

**ELECTION STATEMENT**

**FYE DECEMBER 31, 2001**

Taxpayer hereby elects under the provisions of the Internal Revenue Code Section 195 to treat start-up expenditures as deferred expenses and to amortize such expenses ratably over a sixty month period beginning with the month in which the taxpayer's business begins

Taxpayer hereby elects to adopt the recurring item exception under the provision of the Internal Revenue Code Section 461(h)(3) and Temp Reg Section 1.461-3T (T D 8024) as a method of accounting with respect to all types of items incurred in all trades or businesses, effective with the tax year ending December 31, 2001 for the above partnership

Taxpayer hereby elects under the provision of the Internal Revenue Code Section 248 to amortize organization costs over a period of 60 months

**SCHEDULE O  
(Form 5471)**

(Rev. May 2001)

Department of the Treasury  
Internal Revenue Service

**Organization or Reorganization of Foreign Corporation, and Acquisitions and Dispositions of its Stock**

GMB No 1545-0704

▶ Attach to Form 5471 See Instructions for Form 5471

Name of person filing Form 5471 <b>BILL &amp; MELINDA GATES FOUNDATION</b>	Identifying number <b>91-1663695</b>
Name of foreign corporation <b>INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED</b>	

Important Complete a separate Schedule O for each foreign corporation for which information must be reported

<b>Part I To Be Completed by U.S. Officers and Directors</b>				
(a) Name of shareholder for whom acquisition information is reported	(b) Address of shareholder	(c) Identifying number of shareholder	(d) Date of original 10% acquisition	(e) Date of additional 10% acquisition

**Part II To Be Completed by U.S. Shareholders**  
 Note If this return is required because one or more shareholders became U.S. persons, attach a list showing the names of such persons and the date each became a U.S. person

<b>Section A — General Shareholder Information</b>				
(a) Name, address, and identifying number of shareholder(s) filing this schedule	(b) For shareholder's latest U.S. income tax return filed, indicate			(c) Date (if any) shareholder last filed information return under section 6046 for the foreign corporation
	(1) Type of return (enter form number)	(2) Date return filed	(3) Internal Revenue Service Center where filed	
BILL & MELINDA GATES FOUND. 2365 CARILLON POINT KIRKLAND, WA 98033 EIN 91-1663695				

<b>Section B — U.S. Persons Who Are Officers or Directors of the Foreign Corporation</b>				
(a) Name of U.S. officer or director	(b) Address	(c) Social security number	(d) Check appropriate box(es)	
			Officer	Director
CHARLES E. BUSH	11440 CARMEL COMMONS BLVD CHARLOTTE, NC 28226	AVAILABLE UPON REQUEST		X
EDWARD J. KOBACKER	7 WEXFORD CLUB DRIVE HILTON HEAD, SC 29928	AVAILABLE UPON REQUEST		X
PETER C. MERTZ	24 AIRPORT ROAD WEST LEBANON, NH 03784	AVAILABLE UPON REQUEST		X

<b>Section C — Acquisition of Stock</b>						
(a) Name of shareholder(s) filing this schedule	(b) Class of stock acquired	(c) Date of acquisition	(d) Method of acquisition	(e) Number of shares acquired		
				(1) Directly	(2) Indirectly	(3) Constructively
BILL & MELINDA GATES FOUND	COMMON	02/06/2001	PURCHASE	13,282,890		

(f) Amount paid or value given	(g) Name and address of person from whom shares were acquired
13,282,890	INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED P O BOX 265GT, GEORGE TOWN GRAND CAYMAN, CAYMAN ISLANDS

**Section D — Disposition of Stock**

(a) Name of shareholder disposing of stock	(b) Class of stock	(c) Date of disposition	(d) Method of disposition	(e) Number of shares disposed of		
				(1) Directly	(2) Indirectly	(3) Constructively

(f) Amount received	(g) Name and address of person to whom disposition of stock was made

**Section E — Organization or Reorganization of Foreign Corporation**

(a) Name and address of transferor	(b) Identifying number (if any)	(c) Date of transfer
BILL & MELINDA GATES FOUNDATION 2365 CARILLON POINT, KIRKLAND, WA 98033		02/06/2001

(d) Assets transferred to foreign corporation			(e) Description of assets transferred by or notes or securities issued by foreign corporation
(1) Description of assets	(2) Fair market value	(3) Adjusted basis (if transferor was U S person)	
CASH	13,282,890	13,282,890	COMMON STOCK

**Section F — Additional Information**

(a) If the foreign corporation or a predecessor U S corporation filed (or joined with a consolidated group in filing) a U S income tax return for any of the last 3 years attach a statement indicating the year for which a return was filed (and if applicable, the name of the corporation filing the consolidated return) the taxable income or loss, and the U S income tax paid (after all credits)

(b) List the date of any reorganization of the foreign corporation that occurred during the last 4 years while any U S person held 10% or more in value or vote (directly or indirectly) of the corporation's stock ► NONE

(c) If the foreign corporation is a member of a group constituting a chain of ownership attach a chart, for each unit of which a shareholder owns 10% or more in value or voting power of the outstanding stock The chart must indicate the corporation's position in the chain of ownership and the percentages of stock ownership (see page 13 of the instructions for an example)

NAME: Bill & Melinda Gates Foundation  
YEAR ENDED: 12/31/01

EIN: 91-1663695

STATEMENT REQUIRED BY IRC SECTION 1351-3(a)  
RELATING TO TRANSFERS TO CORPORATION CONTROLLED BY TRANSFEROR

- 1) Description of property transferred including cost or basis on date transferred
  - (i) Property Cash
  - (ii) Date transferred February 6, 2001
  - (iii) Cost/Basis 13,282,890
  
- 2) Stock of the controlled corporation received in exchange
  - (i) Kind of stock: Common Stock
  - (ii) Number of shares 13,282,890
  - (iii) Fair market value 13,282,890
  
- 3) Securities of the controlled corporation received
  - (i) Principal amount and terms N/A
  - (ii) Fair market value N/A
  
- 4) Amount of money received \$0
  
- 5) Other property received
  - (i) Complete description of item N/A
  - (ii) Fair market value N/A
  - (iii) In the case of a corporate shareholder, the adjusted basis immediately before distribution N/A
  
- 6) Liabilities assumed by the controlled corporation
  - (i) Nature N/A
  - (ii) When created N/A
  - (iii) Business reason for assumption N/A
  - (iv) Did assumption eliminate transferor's primary liability N/A



NAME: Institutional Global Timber Investors 6 Limited EIN: 52-2309130  
YEAR ENDED: 12/31/01

STATEMENT REQUIRED BY IRC SECTION 1.351-3(b)  
FORM OF TRANSFEREE CORPORATION'S STATEMENT

- 1) Description of property received including cost or basis on date received
  - (i) Property Cash
  - (ii) Date Transferred (mm/dd/yy) 02/06/01
  - (iii) Cost/Basis 125,014,536
  
- 2) Stock issued
  - (i) Kind of Stock Common Stock
  - (ii) Number of Shares 125,014,536
  - (iii) Fair Market Value 125,014,536
  
- 3) Securities issued N/A
  
- 4) Amount of money received 125,014,536
  
- 5) Other property exchanged N/A
  
- 6) Liabilities of the transferor assumed N/A

Form **8832**

(December 1996)  
Department of the Treasury  
Internal Revenue Service

### Entity Classification Election

OMB No 1545-1810

Please Type or Print	Name of entity <b>Institutional Global Timber Investors 6 Limited</b>	Employer identification number (EIN) <b>52-2309130</b>
	Number, street, and room or suite no. if a P.O. box see instructions <b>c/o Walkers, Walker House, P.O. Box 265GT</b>	
	City or town, state, and ZIP code if a foreign address enter city, province or state, postal code and country <b>George Town, Grand Cayman, Cayman Islands</b>	

**1 Type of election (see instructions)**

- a  Initial classification by a newly formed entity (or change in current classification of an existing entity to take effect on January 1, 1997)
- b  Change in current classification (to take effect later than January 1, 1997)

**2 Form of entity (see instructions).**

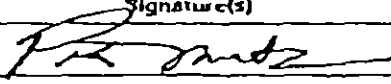
- a  A domestic eligible entity electing to be classified as an association taxable as a corporation.
- b  A domestic eligible entity electing to be classified as a partnership.
- c  A domestic eligible entity with a single owner electing to be disregarded as a separate entity.
- d  A foreign eligible entity electing to be classified as an association taxable as a corporation.
- e  A foreign eligible entity electing to be classified as a partnership.
- f  A foreign eligible entity with a single owner electing to be disregarded as a separate entity.

**3 Election is to be effective beginning (month, day, year) (see instructions)** . . . . . **2 / 21 / 01**

<b>4 Name and title of person whom the IRS may call for more information</b> <b>James A. Smith, Esq.</b>	<b>5 That person's telephone number</b> <b>617-832-1157</b>
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**Consent Statement and Signature(s) (see instructions)**

Under penalties of perjury, I (we) declare that I (we) consent to the election of the above-named entity to be classified as indicated above, and that I (we) have examined this consent statement, and to the best of my (our) knowledge and belief, it is true, correct, and complete. If I am an officer, manager, or member signing for all members of the entity I further declare that I am authorized to execute this consent statement on their behalf.

Signature(s)	Date	Title
	<b>4-19-01</b>	<b>Director</b>

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 1

Source	Amount
Amortization	<32466811.>
Interest income	1266100593.
<b>Total to Form 990-PF, Part I, line 3, Column A</b>	<b>1233633782.</b>

Form 990-PF Dividends and Interest from Securities Statement 2

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividend income	9356442.	0.	9356442.
<b>Total to Fm 990-PF, Part I, ln 4</b>	<b>9356442.</b>	<b>0.</b>	<b>9356442.</b>

Form 990-PF Other Income Statement 3

Description	Amount
Security lending income	43460169.
Dividends received on currency gain	<2708.>
Interest received on currency gain	<314769.>
Securities settlements on currency gain	11831995.
Foreign exchange contracts on currency loss	<6592344.>
Spot FX on currency loss	<12366739.>
Mortgage-backed security paydowns	<4251068.>
TIPs inflation adjustment income	26042594.
Other revenue	52331.
Currency disposal on currency loss	<6430224.>
Tax refund received on currency gain	114.
Loss on equity partnership investments	<1126152.>
Program rental income	25908.
<b>Total to Form 990-PF, Part I, line 11, Column A</b>	<b>50329107.</b>

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Form 990-PF	Legal Fees	Statement	4
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
General legal fees	758440.	0.		1385751.
To Fm 990-PF, Pg 1, ln 16a	758440.	0.		1385751.

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Form 990-PF	Accounting Fees	Statement	5
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Audit and tax services	128722.	0.		128722.
To Form 990-PF, Pg 1, ln 16b	128722.	0.		128722.

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Form 990-PF	Other Professional Fees	Statement	6
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Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Money management fees	8029051.	8828874.		0.
Investment consulting fees	89423.	89423.		0.
Consultants	7476018.	0.		6767806.
Program evaluation	5574335.	0.		5528670.
Public relations	2043607.	0.		1708045.
Instructor/speaker expense	49389.	0.		53536.
Payroll fees	18803.	0.		18063.
Web & editorial development	2325134.	0.		2521474.
Photography expense	118497.	0.		108390.
Security services	243528.	0.		243528.
Supporting memberships	133650.	0.		0.
To Form 990-PF, Pg 1, ln 16c	26101435.	8918297.		16949512.

Form 990-PF	Taxes			Statement 7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Foreign income taxes	3241199.	3262221.		0.
Current & deferred excise taxes	29409483.	0.		0.
Property taxes	55796.	0.		55796.
To Form 990-PF, Pg 1, ln 18	32706478.	3262221.		55796.

Form 990-PF	Other Expenses			Statement 8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Repairs and maintenance	115707.	0.		103604.
Cell phone, data lines	727115.	0.		706048.
Supplies and equipment	2274841.	0.		2314870.
Dues and memberships	104617.	0.		105401.
Postage and delivery	470389.	0.		447856.
Security services	1204487.	0.		1122107.
Temporary employment	394481.	0.		396124.
Training and recruitment	717397.	0.		649169.
Fees, licences and permits	13151.	0.		13281.
Insurance	84956.	0.		84956.
Storage and warehouse	51618.	0.		51599.
Custodian fees	6519025.	6519025.		0.
Investment expenses	203074.	203074.		0.
Rounding	1.	1.		0.
To Form 990-PF, Pg 1, ln 23	12880859.	6722100.		5995015.

Form 990-PF U.S. and State/City Government Obligations Statement 9

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
US & state government obligations	X		8074174924.	8074174924.
Total U.S. Government Obligations			8074174924.	8074174924.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			8074174924.	8074174924.

Form 990-PF Corporate Stock Statement 10

Description	Book Value	Fair Market Value
Corporate stocks (See Attached Statement 26)	727776139.	727776139.
Total to Form 990-PF, Part II, line 10b	727776139.	727776139.

Form 990-PF Corporate Bonds Statement 11

Description	Book Value	Fair Market Value
Corporate bonds (See Attached Statement 24)	6890702925.	6890702925.
Total to Form 990-PF, Part II, line 10c	6890702925.	6890702925.

Form 990-PF Other Investments Statement 12

Description	Book Value	Fair Market Value
Investments other (See Attached Statement 23)	6925971747.	6925971747.
Unrealized loss on forward contracts	<5173154.>	<5173154.>
Unrealized gain on FX receivables	44874.	44874.
Foreign exchange receivable	639048063.	639048063.
Total to Form 990-PF, Part II, line 13	7559891530.	7559891530.

Form 990-PF Other Assets Statement 13

Description	Book Value	Fair Market Value
Refundable federal excise taxes	4555267.	4555267.
Additional collateral related to secured lending transactions	42276000.	42276000.
Investments loaned under secured lending transactions	7540220000.	7540220000.
Deferred excise tax receivable	1354834.	1354834.
Amex disputed charges	2327.	2327.
Accounts receivable	361401.	361401.
Private equity asset funds	36029440.	36029440.
<b>Total to Form 990-PF, Part II, line 15</b>	<b>7624799269.</b>	<b>7624799269.</b>

Form 990-PF Other Liabilities Statement 14

Description	Amount
Payable under investment loan agreements	7582496000.
Foreign exchange payable	639048063.
Unrealized gain on FX payables	1229.
Payable for investments purchased	1227264789.
Other payables	3837987.
Unrealized gain on investment payables	71761.
<b>Total to Form 990-PF, Part II, line 22, Column B</b>	<b>9452719829.</b>

Form 990-PF Part XV, Line 2b Application Requirements Statement 15

Description

Unsolicited proposals are not accepted. Submit a 2 page letter of inquiry. Do not submit additional materials.

Form 990-PF

Part XV, Line 2d  
Award Restrictions and Limitations

Statement 16

Description

Letters of inquiry are accepted in the Global Health, Pacific Northwest and Public Access to Information program areas. Program guidelines can be found at [www.gatesfoundation.org](http://www.gatesfoundation.org).



**Bill & Melinda Gates Foundation**  
EIN #91-1663695  
Form 990-PF, Part I, Lines 6 and 7

**Statement 17**

The difference between lines 6 and 7 in Part I is primarily due to the difference between book and tax basis for securities contributed to the Foundation that were sold during this tax period

**FIFTH AMENDMENT  
TO  
DECLARATION OF TRUST  
FOR THE  
BILL & MELINDA GATES FOUNDATION**

I, William H Gates, III, of King County, Washington, having executed the Declaration of Trust for the Bill & Melinda Gates Foundation (f/k/a William H Gates Foundation) (the "Foundation") on December 29, 1994, the First Amendment to Declaration of Trust for the Foundation on March 24, 1995, the Second Amendment to Declaration of Trust for the Foundation on May 19, 1997, the Third Amendment to Declaration of Trust for the Foundation on August 3, 1999, and the Fourth Amendment to Declaration of Trust for the Foundation as of January 1, 2000 (together the "Declaration of Trust"), hereby amend such Declaration of Trust as follows

1 Paragraph (a) of Article IX, Trustees is hereby amended to read as follows

(a) In the event the Trustor should be unwilling or unable to act as Trustee or in any event upon his death, Melinda French Gates, is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Melinda French Gates may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the event that Melinda French Gates is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion to appoint additional trustees, successor Trustees are appointed as follows

(i) Patricia Q Stonesifer and William H Gates are appointed to serve as co-trustees, or if one of them is unwilling or unable to so act, or having commenced to so act should resign, become incapacitated or die prior to the appointment of any additional trustees as provided in subparagraph (iv) below, then the other one of them shall serve as sole Trustee. In the event that both Patricia Q. Stonesifer and William H Gates are unwilling or unable to act as a Trustee or having commenced to so act should resign, become incapacitated or die prior to the appointment of any additional trustees as provided in subparagraph (iv) below, then the person designated in subparagraph (ii) is appointed to serve as Trustee

(ii) Kristianne Gates Blake is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Kristianne Gates Blake may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the event that Kristianne Gates Blake is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion under this subparagraph or subparagraph (iv) below to appoint additional trustees, then the person designated in subparagraph (iii) is appointed to serve as Trustee

(iii) Elizabeth Gates Armintrout is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Elizabeth Gates Armintrout may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the

event that Elizabeth Gates Armintrout is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion under this subparagraph or subparagraph (iv) below to appoint additional trustees, the trustees shall be appointed by the King County Superior Court as provided in paragraph (b) of this Article IX

(iv) At such time as each child born of the marriage of the Trustor and Melinda French Gates attains the age of twenty-one (21) years, the then Trustee(s) shall consider the appointment of such child as an additional trustee provided such child is willing and able to accept such appointment. In the event that one or more of such children are serving as the only Trustees, acting in their discretion as trustees, they may, but shall not be required to, appoint such number of additional trustees as they may deem necessary or appropriate

(v) In case the Trustor should subsequently be willing and able to act as Trustee, the Trustor may remove any or all other Trustees by executed written instrument delivered to such other Trustees, and the Trustor shall again serve as Trustee upon execution of a written instrument to that effect. In the event the Trustor should subsequently be again unwilling or unable to act as Trustee or in any event upon his subsequent death, each successor Trustee removed by the Trustee under the terms of this subparagraph shall be deemed reappointed as Trustee unless the instrument of his or her earlier removal specifies otherwise

2 Paragraph (b) of Article IX is hereby amended to read as follows

(b) In the absence of any remaining Trustees, at least three successor Trustees shall be appointed by order of the King County Superior Court, which appointment shall be evidenced by such court order and written instrument executed by such successor Trustees, and a minimum of three Trustees shall be maintained thereafter. Whenever for any reason the number of Trustees is reduced below such minimum, there shall be, and at any other time there may be, appointed one or more additional Trustees. Except as provided in paragraph (a) above and the first sentence of this paragraph (b) of Article IX, successor Trustees shall be appointed by the Trustees then in office, which appointment shall be evidenced by written instrument executed by at least one of the appointing Trustees and by the successor Trustee

3 Paragraph (c) of Article IX is hereby amended to read as follows

(c) It is recognized that a successor Trustee appointed under paragraph (a) or (b) of this Article IX may hold stock of Microsoft Corporation and that such holding may cause the Foundation to have "excess business holdings," as such term is defined in Section 4943 of the Code or may increase the "excess business holdings" of the Foundation. Such holding by a Trustee shall not be a factor in the determination of the fitness of the Trustee to serve. The Foundation will dispose of shares of Microsoft Corporation in amounts that will cause it to comply with the provisions of Section 4943 of the Code taking into consideration the holding of the Trustee

4 Paragraph (l) of Article IX is amended to read as follows

(l) In respect to the selection and appointment of successor Trustees, other than those appointed by name in paragraph (a) of this Article IX, the Trustees or the appointing authority shall apply the following considerations

(i) if the appointing authority is the King County Superior Court, the assigned judge shall consult with, and give substantial weight to the recommendation of, the then President of the University of Washington,

(ii) persons selected shall be of high repute with substantial experience relevant to conducting the affairs of the Foundation,

(iii) the Trustees serving at any time shall include one or more persons with direct experience and expertise in the life sciences, and

(iv) consideration shall be given to selection of one or more of the Trustor's descendants

5 Paragraph (a) of Article X is amended to read as follows

(a) Notwithstanding any other provision of this Declaration of Trust other than the limitations set forth in Article V, the Trustee(s) is authorized and encouraged to grant Steven A. Ballmer a proxy to vote any and all stock of Microsoft Corporation held as part of the Trust Estate until and unless he shall be adjudged incapacitated by a court of law or by the written opinion of three qualified physicians, one of whom shall be selected by Steven A. Ballmer or who shall be his regularly attending physician

6 Paragraph (b) of Article X is deleted in its entirety and paragraph (c) of Article X and any references to paragraph (c) in such paragraph are hereby renumbered as paragraph (b)

7 Article XIV, Fiscal Year is hereby amended to read as follows

The Foundation shall have a fiscal year ending December 31, which the Foundation shall use as its accounting period

8 Capitalized terms used in this Fifth Amendment to Declaration of Trust shall have the meanings set forth in the Declaration of Trust

9 This Fifth Amendment to Declaration of Trust amends the Declaration of Trust solely as provided herein

IN WITNESS WHEREOF, the Trustor, who is also the original Trustee, has executed this Fifth Amendment to Declaration of Trust on this 5 day of April, 2001

William H. Gates III  
William H Gates, III, Trustor and Trustee

Bill & Melinda Gates Foundation

Statement 19

EIN #91-1663695

Form 990-PF Page 2 Part II Balance Sheets, Line 14 Land, Buildings, and Equipment

Asset Class	Est Useful Life	1998 Additions	1999 Additions	2000 Additions	Cost 1/1/2001	2001 Additions	2001 Deletions	Balance 12/31/2001	12/31/2000	2001 Depreciation	2001 Disposals	Accum.
									Accum. Depreciation Prior Years			Accum. Depreciation 12/31/2001
Computers, printers & software	3	\$ 726,216	\$ 2,483,794	\$ 2,754,661	\$ 5,964,671	\$ 6,538,015	\$ (97,648)	\$ 12,502,686	\$ 2,574,581	\$ 2,349,840	\$ (72,275)	\$ 4,852,146
Furniture & Fixtures	10	173,738	2,002,021	820,755	\$ 2,996,514	1,782,937	-	\$ 4,779,451	308,616	271,342		\$ 579,958
Telecommunications	5	-	302,275	220,888	\$ 523,162	37,935	-	\$ 561,097	148,005	-		\$ 148,005
Vehicles	5	-	-	-	\$ -	25,106	-	\$ 25,106	-	5,019		\$ 5,019
Leasehold improvements	10	16,893	5,745,168	1,175,098	\$ 6,937,159	9,056,454	-	\$ 15,993,613	846,219	801,918		\$ 1,648,137
		\$ 916,847	\$ 10,533,258	\$ 4,971,402	\$ 16,421,506	\$ 17,440,447	\$ (97,648)	\$ 33,861,953	\$ 3,877,421	\$ 3,428,119	\$ (72,275)	\$ 7,233,265

Note: Straightline method of depreciation is used for all asset classes.

**Bill & Melinda Gates Foundation**  
EIN #91-1663695  
Form 990-PF, Part XV, Line 3a

**Statement 20**

**Grants and Contributions Paid During the Year**

Grants paid	\$1,146,689,105	Stmt 20a
Employee gift match contributions	<u>\$356,396</u>	Stmt 20b
Total 2001 grants paid	\$1,147,045,501	Part I, line 25, col c
Donation of Used Equipment	\$20,920	Stmt 20c

**Bill & Melinda Gates Foundation  
Grants Paid**

*Statement 20a  
Form 990 PF December 31, 2001 EIN 91-1663695*

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Abbott Memorial Library</b> Dexter, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>ACAP Child &amp; Family Services</b> Auburn, WA	No	501(c)(3) public charity	to support the ACAP Courthouse Child Care Center	\$10,000 00
<b>Achieve, Inc , A Resource Center On Standards, Assessment, Accountability</b> Washington, DC	No	501(c)(3) private operating foundation (ER)	to support the National Education Summit in Palisades, NY on October 9-10, 2001	\$25,000 00
<b>Achieve, Inc., A Resource Center On Standards, Assessment, Accountability</b> Washington, DC	No	501(c)(3) private operating foundation (ER)	to support comprehensive benchmarking and review of academic standards and assessments between states	\$334,000 00
<b>Achievement Rewards for College Scientists Foundation, Inc</b> Los Angeles, CA	No	501(c)(3) public charity	to support comprehensive benchmarking and review of academic standards and assessments between states	\$50,000 00
<b>Achievement Rewards For College Scientists Seattle Chapter</b> Seattle, WA	No	501(c)(3) public charity	to support the Melinda Gates Graduate Fellowship in Computer Science	\$5,000 00
<b>Adair County Public Library</b> Kirksville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Adams County Library System</b> Gettysburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Adams County Library System</b> Thornton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$64,620 00
<b>Adams County Public Library</b> West Union, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,182 00
<b>African Comprehensive HIV/AIDS Part.</b> Whitehouse Station, NJ	No	501(c)(3) private foundation (ER)	to develop a large-scale demonstration project that brings together the public and private sectors to significantly reduce HIV transmission and advance management and treatment	\$2,260,734 00
<b>Aguilar Public Library</b> Aguilar, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
<b>AIDS Vaccine Advocacy Coalition</b> New York, NY	No	501(c)(3) public charity	to support their HIV/AIDS policy analysis, vaccine advocacy, and outreach efforts	\$200,000 00
<b>Ak-Chin Indian Community of the Maricopa Indian Reservation</b> Maricopa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,092.10
<b>Ak-Chin Indian Community of the Maricopa Indian Reservation</b> Maricopa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$9,540 92
<b>Akron Public Library</b> Akron, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Alabama Public Library Service</b> Montgomery, AL	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$105,000 00
<b>Alan Guttmacher Institute</b> New York, NY	No	501(c)(3) public charity	to stimulate and sharpen policies and programs focused on youth to halt the spread of HIV	\$7,500,000 00
<b>Alan Guttmacher Institute</b> New York, NY	No	501(c)(3) public charity	to document the benefits of family planning and reproductive health services	\$75,000 00
<b>Alaska Council of School Administrators</b> Douglas, AK	No	501(c)(6) business league (ER)	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$1,243,528 00
<b>Alaska Council of School Administrators</b> Douglas, AK	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$345,592 00
<b>Albert Lea Public Library</b> Albert Lea, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Albion Area Public Library</b> Albion, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,790 00
<b>Albion Public Library</b> Albion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Albion Public Library</b> Albion, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Alburg Public Library</b> Alburg, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
<b>Aldrich Public Library</b> Barre, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Aledo Mercer Carnegie Public Library District</b> Aledo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,145 00
<b>Alexandria-Monroe Public Library</b> Alexandria, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Alexandrian Public Library</b> Mount Vernon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Alger Public Library</b> Alger, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Alice L Pendleton Library</b> Islesboro, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,088 00
<b>Alice Ward Memorial Library</b> Canaan, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,626 00
<b>Aliquippa District Library Center</b> Aliquippa, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Allentown Public Library</b> Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Allentown Public Library</b> Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Allentown Public Library</b> Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to support development of a new, small high school focusing on the Arts to provide a personalized learning environment for students and staff at The Center School	\$50,000 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to contribute to the academic achievement of all Seattle School District students by making them effective users of ideas and information through their school librarians	\$48,050 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Cleveland High School)	\$18,000 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology	\$7,229,360 00
<b>Alliance for Language Immersion, Inc.</b> Charlotte, NC	No	501(c)(3) public charity	to create and maintain a digital language immersion resource center	\$100,000 00
<b>Alliance Library System</b> Perkin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Alonzo Mourning Chanties, Inc.</b> Key Biscayne, FL	No	501(c)(3) public charity	to support Zo's Mega Groove concert to benefit charities in Southern Florida	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Altamont Public Library</b> Altamont, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,979 00
<b>Altoona Area Public Library</b> Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>American Cancer Society</b> Tacoma, WA	No	501(c)(3) public charity	to support the Relay for Life 2002	\$1,000 00
<b>American Friends of London School of Hygiene &amp; Tropical Medicine, Inc.</b> Washington, DC,	No	501(c)(3) public charity	to establish the Malana Center	\$20,000,000 00
<b>American National Red Cross</b> Seattle, WA	No	501(c)(3) public charity	to support the National Disaster Relief Fund in the wake of the September 11th terrorist attacks	\$1,000,000 00
<b>Amherst County Public Library</b> Amherst, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,008 00
<b>Amity Township Public Library</b> Cornell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,074 00
<b>Anderson City, Anderson, Stony Creek &amp; Union Townships Public Library</b> Anderson, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Anderson Oglesby Public Library</b> Markham, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,854 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Andover Public Library</b> Andover, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Andover Public Library</b> Andover, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Annie Halenbake Ross Library</b> Lock Haven, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$21,285 00
<b>Apollo Memorial Library</b> Apollo, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,675 00
<b>Appleton City Public Library</b> Appleton City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>Arapahoe Library District</b> Littleton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,870 00
<b>Arcola Public Library District</b> Arcola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Argos Public Library</b> Argos, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
<b>Arkansas Department of Education</b> Little Rock, AR	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$492,019 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Arkansas State Library</b> Little Rock, AR	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$91,200 00
<b>Arkansas Valley Regional Library Service System</b> Pueblo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Arrowhead Library System</b> Virginia, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Arthur Public Library District</b> Arthur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,210 00
<b>Arvin A. Brown Public Library</b> Richford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,250 00
<b>Ashland Community Library</b> Ashland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Ashland Public Library</b> Ashland, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Ashland Public Library District</b> Ashland, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Ashley Public Library</b> Ashley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,238 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Ashtabula Cnty District Library</b> Ashtabula, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716 00
<b>Aspire Public Schools</b> San Carlos, CA	No	501(c)(3) public charity	to design and open five small charter high schools in the next three years	\$845,000 00
<b>Association for Retarded Citizens of Spokane County</b> Spokane, WA	No	501(c)(3) public charity	to provide matching funds for the development of a new facility to serve persons living with developmental disabilities	\$200,000 00
<b>Astoria Public Library District</b> Astoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Atchison County Library</b> Rock Port, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,103 00
<b>Atkins Memorial Library</b> Corinth, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Atlantic Street Center</b> Seattle, WA	No	501(c)(3) public charity	to support the Extended Learning Program for at-risk and homeless Seattle youth	\$150,000 00
<b>Atwood-Hammond Public Library District</b> Atwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,700 00
<b>Auburn Public Library</b> Auburn, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Auburn Public Library</b> Auburn, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

**Statement 20a**

(ER)=Expenditure Responsibility



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Aurora Public Library</b> Aurora, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$103,646 00
<b>Aurora Public Library</b> Aurora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Aurora Public Library</b> Aurora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Aurora Public Library</b> Aurora, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
<b>Aurora Public Library District</b> Aurora, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,166 00
<b>Austin Public Library</b> Austin, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
<b>Babbitt Public Library</b> Babbitt, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Baca County Library</b> Springfield, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,810 00
<b>Bailey Memorial Library</b> North Clarendon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Baldwin Memorial Library</b> Wells River, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,100 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Barberton Public Library</b> Barberton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,416 00
<b>Bard College</b> Annandale, NY	No	501(c)(3) public charity	to support startup costs of Bard High School Early College in Brooklyn, NY, a high school program culminating in AA degree	\$333,000 00
<b>Barnesville Hutton Memorial Public Library</b> Barnesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Barneveld Free Library Association</b> Barneveld, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$7,250 00)
<b>Barry Public Library</b> Barry, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Barry-Lawrence Regional Library</b> Monett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$72,460 00
<b>Bartholomew County Public Library</b> Columbus, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Barton County Library</b> Lamar, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,585 00
<b>Barton Public Library</b> Barton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,438 00
<b>Barton Rees Pogue Memorial Public Library</b> Upland, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundaton Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Baudette Public Library</b> Baudette, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Baxter Memorial Library</b> Sharon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,600 00
<b>Bay Area Coalition of Essential Schools</b> Oakland, CA	No	501(c)(3) public charity	to support the Small Schools Initiative	\$3,448,694 00
<b>Bay Crty Public Library</b> Bay City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,100 00
<b>Beardstown Houston Memorial Library</b> Beardstown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Beaver Cnty Fed Library System</b> Monaca, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,850 00
<b>Beaver Cnty Fed Library System</b> Monaca, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,845 00
<b>Bedford Cnty Fed Lib System</b> Bedford, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$44,823 50
<b>Bedford Public Library</b> Bedford, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Beech Grove Public Library</b> Beech Grove, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Belfast Free Library</b> Belfast, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Bell Memorial Library</b> Nunda, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
<b>Belleville Public Library</b> Belleville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,383 00
<b>Bellingham School District 501</b> Bellingham, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Bellingham School District in partnership with Western Washington University	\$100,000 00
<b>Bellingham School District 501</b> Bellingham, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,297,920 00
<b>Bellwood Public Library</b> Bellwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
<b>Bennington Free Library</b> Bennington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,026 65
<b>Benton Foundation</b> Washington, DC	No	501(c)(3) private foundation (ER)	to support the Digital Divide Network	\$50,000 00
<b>Benton Public Library District</b> Benton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,355 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Berne Public Library</b> Berne, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Berwick Public Library</b> Berwick, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,205 00
<b>Bethany Public Library</b> Bethany, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00
<b>BHM Regional Library</b> Washington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,182 30
<b>Biblioteca del Congreso de la Nación</b> Buenos Aires, Argentina	No	Foreign Government	to support the 2001 Access to Learning Award	\$250,000 00
<b>Bicknell-Vigo Township Public Library</b> Bicknell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
<b>Big Picture Company Inc.</b> Providence, RI	No	501(c)(3) public charity	to change how people think about high school education by modeling and building new small schools	\$830,000 00
<b>Birchard Public Library Of Sandusky County</b> Fremont, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Blair County Library System</b> Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$77,674 00
<b>Blair County Library System</b> Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,765 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Blairsville Public Library</b> Blairsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Blandinsville-Hire Library District</b> Blandinsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,454 00
<b>Bloomfield Public Library</b> Bloomfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Bloomfield-Eastern Greene County Public Libra</b> Bloomfield, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,836 00
<b>Bloomington Public Library</b> Bloomington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Bloomsburg Public Library</b> Bloomsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Blue Earth Community Library</b> Blue Earth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,138 00
<b>Blue Earth County Library Systems</b> Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,060 00
<b>Blue Hill Public Library</b> Blue Hill, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Bluffs Public Library</b> Bluffs, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Board of Regents of the University and Community College System of Nevada on behalf of the University of Nevada, Reno</b> Reno, NV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integraton and whole systems change	\$400,000 00
<b>Board of Regents of the University of Oklahoma</b> Norman, OK	No	170(c)(1) government unit	to provide a one-time scholarship to a student attending the University of Oklahoma School of Library and Information Studies	\$7,560 00
<b>Board of Regents of the University of Oklahoma</b> Norman, OK	No	170(c)(1) government unit	to support the University's library internship program	(\$18,988 37)
<b>Board of Trustees for the University of Alabama</b> Birmingham, AL	No	501(c)(3) public charity	to demonstrate the feasibility and sustainability of a computerized perinatal medical record system in a developing country	\$2,000,000 00
<b>Bollinger County Library</b> Marble Hill, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Bolsters Mills Village Library Association</b> Otisfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
<b>Bonne Terre Memorial Library</b> Bonne Terre, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
<b>Book-It Repertory Theatre</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$15,000 00
<b>Boonslick Regional Library</b> Sedalia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Boonville-Warrick County Public Library</b> Boonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,253 00
<b>Boswell-Grant Township Public Library</b> Boswell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Boulder Public Library</b> Boulder, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,465 00
<b>Bourbonnais Public Library District</b> Bourbonnais, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Bovey Public Library</b> Bovey, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Bowerston Public Library</b> Bowerston, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
<b>Boys &amp; Girls Aid Society of Oregon</b> Portland, OR	No	501(c)(3) public charity	to support the Girls Leadership and Development Program	\$70,000 00
<b>Boys &amp; Girls Club of Spokane County</b> Spokane, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Boys &amp; Girls Club of the Columbia Basin</b> Moses Lake, WA	No	501(c)(3) public charity	to purchase and renovate the Othello Branch clubhouse	\$100,000 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Boys &amp; Girls Clubs of King County</b> Seattle, WA	No	501(c)(3) public charity	to support the Techmobile a mobile computer lab which offers county-wide opportunities and skills in computer education, access to the Internet and work readiness to underserved youth	\$31,530 36
<b>Boys &amp; Girls Clubs of Pierce County</b> Tacoma, WA	No	501(c)(3) public charity	to support the Campaign for Kids	\$750,000 00
<b>Bradford Area Public Library</b> Bradford, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,173 00
<b>Bradford County Library System</b> Troy, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$96,826 00
<b>Bradford Public Library</b> Bradford, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Bradford Public Library</b> Bradford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
<b>Bradford Public Library District</b> Bradford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
<b>Bradley Public Library District</b> Bradley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Branch District Library System</b> Coldwater, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$5,332 00)

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Brandon Free Public Library</b> Brandon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,460 00
<b>Brazil Public Library</b> Brazil, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
<b>Brewer Public Library</b> Brewer, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Bridge Academy</b> Dresden, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
<b>Bridgton Public Library</b> Bridgton, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Briggs Lawrence County Public Library System</b> Ironton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,532 00
<b>Brookings Institution</b> Washington, DC	No	501(c)(3) public charity	to support a National Working Commission on Choice in K-12 Education through The Brookings Institution	\$500,000 00
<b>Brooks Memorial Library</b> Brattleboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
<b>Broome Library Foundation, Inc.</b> Binghamton, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,608 00
<b>Brown County Public Library</b> Mt Orab, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Brown County Public Library District</b> Mt Sterling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,620 00
<b>Brown Memorial Library</b> Lewisburg, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Browns Valley Public Library</b> Browns Valley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Brownstown Public Library</b> Brownstown, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Brownsville Free Public Library</b> Brownsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,360 00
<b>Brunswick County Library</b> Southport, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,080 00
<b>Brunswick Public Library Association</b> Brunswick, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
<b>Bryan-Bennett Library</b> Salem, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Bucks County Free Library &amp; District Center</b> Doylestown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Bucyrus Public Library</b> Bucyrus, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Buffalo Public Library</b> Buffalo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,672 65)
<b>Buhl Public Library</b> Buhl, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Bunker Hill Public Library</b> Bunker Hill, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Burke County Public Library</b> Morganton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$849 00)
<b>Burlington Public Library</b> Burlington, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
<b>Burlington Township Library</b> Burlington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,666 00)
<b>Burlington-Edison School District</b> Burlington, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lucille Umbarger Elementary School)	\$151,200 00
<b>Burr Oak Township Library</b> Burr Oak, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,600 00)
<b>Burrell Township Library</b> Black Lick, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Burton Public Library</b> Burton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Bushnell Public Library District</b> Bushnell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,329 00
<b>Busy Buddies Child Development Center</b> Roslyn, WA	No	501(c)(3) public charity	to support the computer education program serving low-income children	\$56,831 71
<b>Butch McClanahan Memorial Library</b> Ignacio, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Butler County Fed Lib System</b> Butler, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,815 00
<b>Butler County Fed Lib System</b> Butler, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,995 00
<b>C E Brehm Memorial Public Library District</b> Mt Vernon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Cabot Public Library</b> Cabot, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Cahokia Public Library District</b> Cahokia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Cairo Public Library</b> Cairo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
<b>Calais Free Library</b> Calais, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>California County Superintendents Educational Services Association</b> Sacramento, CA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$5,800,500 00
<b>California Institute of Technology</b> Pasadena, CA	No	501(c)(3) public charity	to support the Thomas H Wolff Memorial Fund	\$50,000 00
<b>California State Library Foundation</b> Sacramento, CA	No	501(c)(3) public charity	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$181,650 00
<b>Calumet City Public Library</b> Calumet City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Calumet Public Library</b> Calumet, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Cambria County Library System</b> Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$205,663 92
<b>Cambria County Library System</b> Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,815 00
<b>Cambria Library Association</b> Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Cambridge City Public Library</b> Cambridge City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Cambridge Public Library District</b> Cambridge, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Camden County Library District</b> Camdenton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$78,320 00
<b>Cameron County Public Library</b> Emporium, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,520 00
<b>Cameron Public Library</b> Cameron, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Camp Fire Boys and Girls</b> Everett, WA,	No	501(c)(3) public charity	to support the construction of a new storage, laundry and program planning center at Camp Killoqua	\$25,000 00
<b>Camp Point Public Library District</b> Camp Point, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,179 00
<b>Canby Public Library</b> Canby, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
<b>Cancer Lifeline of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Cannelton Public Library</b> Cannelton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
<b>Canon City Public Library</b> Canon City, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,362 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Canton Free Library</b> Canton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
<b>Canton Public Library</b> Canton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Cape Girardeau Public Library</b> Cape Girardeau, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>CARE</b> Atlanta, GA	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 13, 2001 earthquake centered in El Salvador	\$500,000 00
<b>CARE</b> Atlanta, GA	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 26, 2001 earthquake centered in western India	\$1,000,000 00
<b>CARE</b> Atlanta, GA	No	501(c)(3) public charity	to support the establishment of CARE's humanitarian operations in the Democratic Republic of Congo	\$300,000 00
<b>CARE</b> Atlanta, GA	No	501(c)(3) public charity	to help families affected by the drought in Ethiopia	\$500,000 00
<b>CARE</b> Atlanta, GA	No	501(c)(3) public charity	to support CARE's humanitarian response in Afghanistan, which includes providing immediate winter emergency relief to 12,000 families (about 72,000 people) in the Eastern region of Afghanistan	\$1,000,000 00
<b>Caribou Public Library</b> Caribou, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Carlinville Public Library</b> Carlinville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Carlton Public Library</b> Carlton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Carmi Public Library</b> Carmi, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Carnegie Corporation of New York</b> New York, NY	No	501(c)(3) private foundation (ER)	to support urban high school reform through the Schools for a New Society initiative	\$3,012,000 00
<b>Carnegie Free Library</b> Connellsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,202 00
<b>Carnegie Public Library</b> Albany, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Carnegie Public Library</b> Washington C H, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
<b>Carnegie Public Library - East Liverpool</b> East Liverpool, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Carnegie Public Library/Trinidad</b> Trinidad, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,644 00
<b>Carnegie-Schuyler Library</b> Pana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Carrier Mills-Stonefort Public Library District</b> Carrier Mills, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Carroll County District Library</b> Carrollton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
<b>Carrollton Public Library</b> Carrollton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Carrollton Public Library</b> Carrollton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Carterville Public Library</b> Carterville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,595 00
<b>Carthage Public Library</b> Carthage, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Carthage Public Library District</b> Carthage, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,895 00
<b>Caruthersville Public Library</b> Caruthersville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Carver Memorial Library</b> Searsport, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Cary Library</b> Houlton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Casa Latina Centro De Ayuda Solidaria a Los Amigos</b> Seattle , WA	No	501(c)(3) public charity	to support the Family Literacy Program and to expand its services to South King County	\$15,000 00
<b>Case-Halstead Public Library</b> Carlyle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Casey Township Library</b> Casey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Caseyville Public Library District</b> Caseyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Cass County Public Library</b> Harrisonville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$45,300 00
<b>Castleton Free Library</b> Castleton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Caswell Public Library</b> Harrison, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Cataldo Catholic School</b> Spokane, WA	No	501(c)(3) public charity	to support personalized learning environments where all students achieve	\$109,200 00
<b>Catlin Public Library District</b> Catlin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,509 00
<b>Cedar County Library</b> Stockton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,580 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Center for Collaborative Education Metro Boston Inc</b> Boston, MA	No	501(c)(3) public charity	to support existing small schools, work with districts to launch up to 20 new small schools over the next five years, serve as a clearinghouse of research on small schools, and develop a cadre of new small school leaders	\$1,478,505 00
<b>Center for Community Service Fund</b> Seattle, WA	No	501(c)(3) public charity	to support the community activities of the Urban Enterprise Center	\$25,000 00
<b>Center for Policy Studies</b> St Paul, MN	No	501(c)(3) public charity	to support national meeting October 29-30, 2001 in St Paul MN - New Schools=Great Cities How Cities Can Grow Strong New Public Schools	\$30,000 00
<b>Central Pennsylvania District Library</b> Belleville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Central Virginia Regional Library</b> Farmville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,920 30
<b>Central Washington University Foundation</b> Ellensburg, WA	No	501(c)(3) public charity	to create a mobile computer lab to serve rural Kittitas County and to create a youth computer lab	\$101,000 00
<b>Centralia Public Library</b> Centralia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Centralia Regional Library District</b> Centralia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,581 48
<b>Centralia School District</b> Centralia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Oakview Elementary School)	\$114,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Centre Co Fed Of Pub Libraries</b> Bellefonte, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,205 00
<b>Centre Co Fed Of Pub Libraries</b> Bellefonte, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$48,845 00
<b>Centre for Development and Population Activities</b> Washington, DC	No	501(c)(3) public charity	to support women-friendly reproductive health centers Management and Resources of Community Health in Haiti	\$228,000 00
<b>Centreville Public Library</b> Centreville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,444 00
<b>Ceres Inc.</b> Boston, MA	No	501(c)(3) public charity	to support the Global Reporting Initiative in establishment of an HIV/AIDS-related information disclosure standard for the mining, trucking, forestry, and itinerant agriculture workplace	\$950,000 00
<b>Chadwick Public Library District</b> Chadwick, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,620 00
<b>Champaign Public Library</b> Champaign, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,680 00
<b>Charles Pinckney Jones Memorial Library, Inc.</b> Covington, VA	No	501(c)(3) public charity	to expand public access computers and the Internet	\$21,575 65
<b>Charleston Carnegie Public Library</b> Charleston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Charlestown Clark County Public Library</b> Charlestown, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,074 00
<b>Charlotte County Library</b> Charlotte Court House, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$6,233 65)
<b>Chatfield Public Library</b> Chatfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Chatsworth Township Library</b> Chatsworth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,344 00
<b>Chelsea Public Library</b> Chelsea, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,144 00
<b>Cheltenham Twnshp Lib System</b> Glenside, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,470 00
<b>Chester Public Library</b> Chester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,064 00
<b>Chicago Community Foundation</b> Chicago, IL	No	501(c)(3) public charity	to support restructuring high school education in Chicago	\$125,000 00
<b>Chicago Heights Free Public Library</b> Chicago Heights, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,340 00
<b>Child Abuse Prevention Foundation, Inc.</b> Freeland, WA	No	501(c)(3) public charity	to support the Oak Harbor Crisis Nursery	\$30,000 00

**Statement 20a**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Childhaven</b> Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$700,000 00
<b>Children's Hospital Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the establishment of the Eloise Evans Chair	\$500,000 00
<b>Children's Hospital Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Chillicothe And Ross County Public Library</b> Chillicothe, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$115,106 00
<b>Chillicothe Public Library District</b> Chillicothe, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,513 00
<b>Chimacum School District #49</b> Chimacum, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Chimacum Middle School)	\$24,322 00
<b>Chisholm Public Library</b> Chisholm, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Chrisman Public Library</b> Chrisman, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,454 00
<b>Christian County Library</b> Ozark, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Christian Schools International</b> Grand Rapids, MI	No	501(c)(3) public charity	to establish models of excellence in private urban schools in Chicago and tribal schools in New Mexico	\$343,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Christopher Public Library</b> Christopher, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
<b>Cicero Public Library</b> Cicero, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,845 00
<b>Citizens International Development Fund, Inc.</b> Boston, MA	No	501(c)(3) public charity	to support the development of a new health care delivery model in Nigeria	\$840,000 00
<b>Citizens Library</b> Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>City Club</b> Seattle, WA	No	501(c)(3) public charity	to support the 20th Anniversary Founders Forum	\$4,600 00
<b>City Club</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$19,200 00
<b>City of Blue Island Public Library</b> Blue Island, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,133 00
<b>City of Seattle</b> Seattle, WA,	No	170(c)(1) government unit	to support the Seattle Police Department K-9 Unit	\$5,325 00
<b>City of Seattle Department of Neighborhoods</b> Seattle, WA	No	170(c)(1) government unit	to help support the Wallingford Playfield Project	\$30,000 00
<b>City of Seattle Department of Neighborhoods</b> Seattle, WA	No	170(c)(1) government unit	to help create a children's play area at Rogers Playfield	\$15,000 00

**Statement 20a**

(ER)=Expenditure Responsibility



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>City Year, Inc.</b> Seattle, WA	No	501(c)(3) public charity	to help young people make significant positive impact in their communities, develop leadership and citizenship skills, and connect to the region's social and economic mainstream	\$250,000 00
<b>Clarence Public Library</b> Clarence, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
<b>Clarion County Library System</b> Clarion, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,814 00
<b>Clarion County Library System</b> Clarion, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,765 00
<b>Claymont School District Public Library</b> Uhrichsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,061 00
<b>Clayton Public Library District</b> Clayton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
<b>Clearfield Co Pub Lib Fed</b> Curwensville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$25,545 00
<b>Clermont County Public Library</b> Batavia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$91,790 00
<b>Cleveland Heights-University Heights Public Library</b> Cleveland Hts, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Clinton Public Library</b> Clinton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,565 00
<b>Cloquet Public Library</b> Cloquet, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,362 00
<b>Clover Park School District #400</b> Lakewood, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Clover Park High School)	\$180,000 00
<b>Cobleigh Public Library</b> Lyndonville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,225 00
<b>Colchester District Library</b> Colchester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,000 00
<b>Coleraine Public Library</b> Coleraine, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>College Entrance Examination Board</b> New York, NY	No	501(c)(3) public charity	to prepare, inspire, and connect students to college and university opportunities by delivering a semester course called College Ed to seventh or eighth graders in the entire country	\$900,000 00
<b>Colorado Children's Campaign</b> Denver, CO	No	501(c)(3) public charity	to support the Small Schools Initiative that has the potential to dramatically improve student outcomes in urban high schools in Colorado	\$941,567 00
<b>Colorado Department of Education</b> Denver, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Colorado River Indian Tribes of the Colorado River Indian Reservation</b> Parker, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
<b>Colorado Seminary</b> Denver, CO	No	501(c)(3) public charity	to support the university's library internship program	\$223,934 00
<b>Columbia Cnty Traveling Lib</b> Bloomsburg, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,719 00
<b>Columbiana Public Library</b> Columbiana, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Comfrey Community Library</b> Comfrey, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Commonwealth of Puerto Rico Dept. of Education Library and Information Services Program</b> San Juan, Puerto Rico	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$300,565 00
<b>Communities in School, Inc</b> Alexandria, VA	No	501(c)(3) public charity	to help build capacity to serve at-risk students throughout the nation by bringing resources, services, parents, and volunteers into schools to meet students' needs so they can concentrate on learning	\$100,000 00
<b>Communities In Schools of Washington State</b> Seattle, WA	No	501(c)(3) public charity	to meet its mission of championing the connection of needed resources into schools to help young people stay in school, successfully learn, and prepare for life	\$100,000 00
<b>Communities In Schools of Washington State</b> Seattle, WA	No	501(c)(3) public charity	to support the implementation of CIS strategy in district grantee's communities	\$150,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Community Foundation of Southern Indiana, Inc.</b> English, IN	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$27,204 00
<b>Community Lib Of W Perry Co</b> Blain, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,024 00
<b>Community Outreach, Inc.</b> Corvallis, OR	No	501(c)(3) public charity	to build a new service center	\$500,000 00
<b>Community Public Library - Leetonia</b> Leetonia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) public charity	to support 39 New York City high schools in educational reform for small schools and performance assessment coalition over the next five years	\$852,000 00
<b>Community Studies, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the Teacher Center	\$25,000 00
<b>Computer History Museum</b> Moffet Field, CA	No	501(c)(3) public charity	for general support	\$1,000 00
<b>Conejos County Library</b> La Jara, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
<b>Conneaut Public Library</b> Conneaut, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Cook Public Library</b> Cook, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Cooperstown Public Library</b> Cooperstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,648 00
<b>Corry Public Library, Inc.</b> Corry, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,583 00
<b>Cortez Public Library</b> Cortez, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>COSA Foundation</b> Salem, OR	No	501(c)(3) public charity	to provide superintendents and pncipals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$535,455 00
<b>Coshocton Public Library</b> Coshocton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$34,816 00
<b>Coulterville Public Library</b> Coulterville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
<b>Council for Christian Colleges &amp; Universities</b> Washington, DC	No	501(c)(3) public charity	to support student programs, professional development programs for faculty and administrators, and leadership initiatives to its member colleges and universities	\$5,000 00
<b>Council on Foundations, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support analysis and advocacy work relating to private foundation issues	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Council on Foundations, Inc</b> Washington, DC	No	501(c)(3) public charity	for general support	\$49,600 00
<b>Covington-Veedersburg Public Library</b> Covington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,515 00
<b>Crab Orchard Public Library District</b> Manon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,038 00
<b>Craftsbury Public Library, Inc.</b> Craftsbury Common, VT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Creston-Dement Library District</b> Creston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,113 00
<b>Creve Coeur Public Library District</b> Creve Coeur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Crystal City Public Library</b> Crystal City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Culver-Union Township Public Library</b> Culver, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146 00
<b>Cumberland County Library System</b> Carlisle, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,370 00
<b>Cumberland County Public Library &amp; Information Center</b> Fayetteville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Cutler Public Library</b> Cutler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Dacono Public Library</b> Dacono, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,604 00
<b>Dahlgren Public Library</b> Dahlgren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Dailey Memorial Library</b> Derby, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,381 65
<b>Dallas County Library</b> Buffalo, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Daniel Boone Regional Library</b> Columbia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,370 00
<b>Danville Public Library</b> Danville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Daugherty Public Library District</b> Dupo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,735 00
<b>Dauphin County Library System</b> Harnsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Dauphin County Library System</b> Harnsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$70,183 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dauphin County Library System</b> Harnsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Daviess County Library</b> Gallatin, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,620 00
<b>De Soto Public Library</b> De Soto, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Decatur Public Library</b> Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Decatur Public Library</b> Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
<b>Decatur Public Library</b> Decatur, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00
<b>Deckerville Public Library</b> Deckerville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600 00
<b>Deepam Educational Society for Health</b> Alwarpet, Chennai, India	No	Foreign Organization (ER)	to support the reproductive health program in India	\$360,640 00
<b>Defiance Public Library</b> Defiance, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Dekalb Public Library</b> Dekalb, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Delaware County District Library</b> Delaware, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Delaware Department of Education</b> Dover, DE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$157,500 00
<b>Delphi Public Library</b> Delphi, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Delta County Public Library District</b> Delta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,800 00
<b>Denmark Public Library</b> Denmark, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Didymus Thomas Memorial Library</b> Remsen, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650.00)
<b>Dimmick Memorial Library</b> Jim Thorpe, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Dimmit County Public Library</b> Carzo Springs, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
<b>Direccion de Bibliotecas, Archivos y Museos-(DIBAM)</b> Santiago, Chile	No	Foreign Government	to provide public access to computers and Internet access to libraries in Chile	\$9,284,339 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Discovery Institute</b> Seattle, WA	No	501(c)(3) public charity	to support the Cascadia Transportation Initiative	\$1,000,000 00
<b>Dixon Public Library</b> Dixon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>DKT International, Inc</b> Washington , DC	No	501(c)(3) public charity	to provide services in social marketing in Indonesia	\$4,500,000 00
<b>Dodge Memorial Public Library District</b> Olive Branch, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Dolores County School/Public Library/Dove Creek</b> Dove Creek, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,529 00
<b>Dolores Public Library District (Montezuma)</b> Dolores, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
<b>Dolton Public Library District</b> Dolton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Dongola Public Library District</b> Dongola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Doniphan-Ripley County Library District</b> Doniphan, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,303 00
<b>Dorcas Library Association</b> Prospect Harbor, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,019 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Douglas County Library</b> Alexandria, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,431 00
<b>Dr. Samuel L. Bossard Memorial Library</b> Gallipolis, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,703 00
<b>Dr. Shaw Memorial Library</b> Mount Vernon, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
<b>Dry Point Township Library</b> Cowden, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Dublin Public Library</b> Dublin, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Dubois Public Library</b> Dubois, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,381 00
<b>Duke University</b> Durham, NC	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Duke University</b> Durham, NC	No	501(c)(3) public charity	to support the scholarship endowment for future women athletes at Duke University	\$3,000 00
<b>Dufany Library</b> Salisbury, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>Duluth Public Library</b> Duluth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$39,026 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Dunklin County Library</b> Kennett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,900 00
<b>DuPage Library System</b> Geneva, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Duquoin Public Library</b> Duquoin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Durango Public Library</b> Durango, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$71,791 00
<b>Dyckman Free Library</b> Sleepy Eye, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Dyer Library Association</b> Saco, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,395 00
<b>Earl Township Public Library</b> Earlville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,274 00
<b>Early Head Start Family Center of Portland</b> Portland, OR	No	501(c)(3) public charity	to develop a Garden Park Play Area	\$25,000 00
<b>East Alton Public Library District</b> East Alton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>East Central Regional Library</b> Cambridge, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,421 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>East Central Regional Library System</b> Cambridge, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>East Cheyenne County Library District</b> Cheyenne Wells, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>East Chicago Public Library</b> East Chicago, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$120,106 00
<b>East Cleveland Public Library</b> East Cleveland, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$115,199 00
<b>East Dubuque District Library</b> East Dubuque, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,516 00
<b>East Grand Forks Public Library</b> East Grand Forks, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>East Moline Public Library</b> East Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,595 00
<b>East Moline Public Library</b> East Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>East Morgan County Library District</b> Brush, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,005 00
<b>East Routt Library District</b> Steamboat Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>East St. Louis Public Library</b> East St. Louis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>East Valley School District #361</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Continuous Curriculum School)	\$14,400 00
<b>Easter Seals Washington</b> Seattle, WA	No	501(c)(3) public charity	to support assistive technology programs for people with disabilities in rural and underserved populations in Washington	\$235,854 82
<b>Eastmont School District #206</b> East Wenatchee, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kenroy Elementary School)	\$29,400 00
<b>Easton Area Public Library</b> Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$35,159 00
<b>Easton Area Public Library</b> Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Easton Area Public Library &amp; District Center</b> Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Eastport Public Library Association</b> Eastport, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Edinburgh Wright-Hageman Public Library</b> Edinburgh, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Edmonds Community College Foundation</b> Lynnwood, WA	No	501(c)(3) public charity	to support the Center for Families capital campaign	\$200,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Meadowdale Elementary School)	\$131,600 00
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mountlake Terrace High School)	\$199,709 00
<b>EdVisions, Inc.</b> Henderson, MN	No	501(c)(3) public charity	to develop a minimum of fifteen new schools over the next five years, create a network of these schools, and disseminate the successful practices of the New Country School and the network around the nation	\$800,000 00
<b>Edward Chipman Public Library</b> Mokenca, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,059 00
<b>Edwardsville Public Library</b> Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Edwardsville Public Library</b> Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>El Centro de la Raza</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Elbert County Library District</b> Kiowa, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,216 00
<b>ElderHealth Northwest</b> Seattle, WA	No	501(c)(3) public charity	to provide general support for the Elder Abuse and Neglect Prevention Project	\$10,000 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Eldorado Memorial Public Library District</b> Eldorado, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Elizabeth Glaser Pediatric AIDS Foundation</b> Santa Monica, CA	No	501(c)(3) public charity	to support a forum, "Preventing Mother-to-Child Transmission of HIV Making Programs Work"	\$10,000 00
<b>Elizabeth Glaser Pediatric AIDS Foundation</b> Santa Monica, CA	No	501(c)(3) public charity	to successfully implement interventions to prevent mother to child transmission of HIV in developing countries, and to lay the foundation for more comprehensive care and support for families with HIV	\$5,000,000 00
<b>Elizabeth Titus Memorial Library</b> Sullivan, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Elizabeth Township Library</b> Elizabeth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
<b>Elkhart Public Library</b> Elkhart, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
<b>Elmore Public Library</b> Elmore, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
<b>Elmwood Park Public Library</b> Elmwood Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Elwood Township Carnegie Library</b> Ridge Farm, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Ely Public Library</b> Ely, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Elyria Public Library</b> Elyria, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,854 00
<b>Emergency Food Network of Tacoma and Pierce County</b> Lakewood, WA	No	501(c)(3) public charity	to expand the farm and cannery project	\$50,000 00
<b>Emory University</b> Atlanta, GA	No	501(c)(3) public charity	to improve the analytic capabilities of Epi Info	\$500,000 00
<b>Endowment for Equal Justice</b> Seattle , WA	No	501(c)(3) public charity	for general support	\$250,000 00
<b>Engenderhealth Inc</b> New York, NY	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,288,208 39
<b>Enosburgh Public Library</b> Enosburg Falls, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Enumclaw School District</b> Enumclaw, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Enumclaw School District by Seattle Pacific University	\$100,000 00
<b>Enumclaw School District</b> Enumclaw, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$673,640 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Equilibres et Populations</b> 75007 Pans, France	No	Foreign Organization (ER)	to mobilize support in the French, European, and global francophone communities for reproductive health and education activities	\$300,000 00
<b>Erie County Public Library</b> Erie, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
<b>Erie County Public Library</b> Erie, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Erie Public Library District</b> Erie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,360 00
<b>Entrean Association in Greater Seattle</b> Seattle, WA	No	501(c)(3) public charity	to build a community center	\$50,000 00
<b>Euclid Public Library</b> Euclid, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Eureka Public Library District</b> Eureka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Evans Mills Public Library</b> Evans Mills, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
<b>Evans Public Library</b> Vandalia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Evanston Public Library</b> Evanston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Evansville Public Library</b> Evansville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
<b>Evansville-Vanderburgh Public Library</b> Evansville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148 00
<b>Eveleth Public Library</b> Eveleth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Everett School District #2</b> Everett, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerson Elementary School)	\$22,250 00
<b>Evergreen School District #114</b> Vancouver, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Evergreen School District in partnership with Washington State University	\$100,000 00
<b>Evergreen School District #114</b> Vancouver, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$526,911 00
<b>Expanding the Circle of Excellence</b> Bowie, MD	No	Tax Status Pending (ER)	to support the education summit	\$1,000 00
<b>Facing the Future: People and the Planet</b> Seattle, WA	No	501(c)(3) public charity	to support solutions-oriented education and outreach programs on population and development issues	\$50,000 00
<b>Fair Haven Free Library</b> Fair Haven, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fairfield County District Library</b> Lancaster, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,482 00
<b>Fairfield Public Library</b> Fairfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Fairmount Public Library</b> Fairmount, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Fairport Harbor Public Library</b> Fairport Harbor, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Family Care International, Inc</b> New York, NY	No	501(c)(3) public charity	to provide technical assistance and educational resources to reduce maternal mortality through the promotion of skilled birth attendants at home deliveries	\$2,021,384 00
<b>Farmersville-Waggoner Public Library District</b> Farmersville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,770 00
<b>Farmington Public Library</b> Farmington, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,400 00
<b>Farmington Public Library</b> Farmington, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Farmington Public Library District</b> Farmington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,830 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fayette County Public Library</b> Connersville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Federal Way School District #210</b> Federal Way, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through <i>supporting school redesign, implementing early college awareness, and removing financial barriers</i> (Harry S Truman High School)	\$36,720 00
<b>Federated States of Micronesia Department of Health, Education &amp; Social Affairs</b> Palikir, Pohnpei, Federated States of Micronesia	No	Foreign Government	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$82,455 00
<b>Feleti Barstow Public Library</b> Pago Pago, American Samoa	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$23,690 00
<b>Fergus Falls Public Library</b> Fergus Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Ferguson Municipal Public Library</b> Ferguson, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Ferndale School District #502</b> Ferndale, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Horizon Middle School)	\$27,000 00
<b>Festus Public Library</b> Festus, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>FilmAid</b> Seattle, WA	No	501(c)(3) public charity	to support FilmAid 2001	\$7,500 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Findlay Hancock Cnty Dist Public Library</b> Findlay, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>First Place</b> Seattle, WA	No	501(c)(3) public charity	to provide high quality computer equipment for the classroom, to purchase and install a computer lab in its new building at time of occupancy and to define required support services	\$26,629 00
<b>Flagg-Rochelle Public Library District</b> Rochelle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Flagler Community Library</b> Flagler, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
<b>Fleming Community Library</b> Fleming, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Flesh Public Library</b> Piqua, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Fletcher Free Library</b> Burlington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,550 00
<b>Fletcher Memorial Library</b> Ludlow, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
<b>Flora Public Library</b> Flora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Florida Department of Education</b> Tallahassee, FL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,747,968 00
<b>Florida Department of State</b> Tallahassee, FL	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and assist the State Library in meeting the ongoing information technology training needs of public libraries	\$194,250 00
<b>Florida State University Research Foundation</b> Tallahassee, FL	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,220 51
<b>Florida State University Research Foundation</b> Tallahassee, FL	No	501(c)(3) public charity	to provide a one-time scholarship to a student attending Florida State University's School of Information Studies	\$10,293 00
<b>Fondulac Public Library District</b> East Peoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,892 20
<b>Food Lifeline</b> Shoreline, WA	No	501(c)(3) public charity	to collect and distribute safe, usable food to food banks, meal programs and family shelters	\$10,000 00
<b>Ford City Public Library</b> Ford City, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,485 00
<b>Ford Heights Public Library District</b> Ford Heights, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
<b>Fort Collins Public Library</b> Fort Collins, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Fort McDowell Mohave-Apache Community of the Fort McDowell Indian Reservation</b> Fort McDowell, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,983 66
<b>FosStars Institute</b> Seattle, WA	No	501(c)(3) public charity	to donate office furniture to support their charitable activities	\$1,120 00
<b>Foster Parents Association of Washington State</b> Renton, WA	No	501(c)(3) public charity	to support the Foster Parent Liaison Program	\$60,000 00
<b>Foundation Center</b> New York, NY	No	501(c)(3) public charity	for general support	\$175,000 00
<b>Foundation for Educational Administration, Inc.</b> Monroe Township, NJ	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,612,500 00
<b>Foundation for the Improvement of Mathematics and Science Education</b> San Diego, CA	No	501(c)(3) public charity	to support San Diego Unified School District's Blueprint for Student Success	\$6,000,000 00
<b>Four Star Public Library District</b> Mendon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Fowler Public Library</b> Fowler, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Frank Bertetti Benld Public Library</b> Benld, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,564 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Frankfort Community Public Library</b> Frankfort, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Franklin County Library</b> Louisburg, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,500 00
<b>Franklin County Library System</b> Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Franklin County Library System</b> Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Franklin County Library System</b> Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$79,005 00
<b>Franklin Public Library</b> Franklin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Fred Hutchinson Cancer Research Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Freeland Holmes Library</b> Oxford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Freeport Public Library</b> Freeport, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Frenchmans Bay Library</b> East Sullivan, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Friends of the Frederick Douglass Academy Inc</b> New York, NY	No	501(c)(3) public charity	to support model school program at FDA	\$15,000 00
<b>Friends of the Nelson Mandela Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to combat AIDS, improve immunization efforts and develop models of educational excellence in South Africa	\$10,000,000 00
<b>Friends of Youth</b> Redmond, WA	No	501(c)(3) public charity	to support the capital campaign for Griffin Home, a residential treatment center for troubled adolescent boys	\$100,000 00
<b>Fulda Memorial Library</b> Fulda, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Fulton County Library</b> Mcconnellsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,580 00
<b>Fulton County Public Library</b> Rochester, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$34,474 00
<b>Fulton Public Library</b> Fulton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
<b>Fundacion Mexicana para la Planeacion Familiar (MEXFAM)</b> Tlalpan, Mexico	No	Public Charity Affidavit of Equivalency	to expand and enhance the Gente Joven Program in the states of Sinaloa, Nayarit, and Coahuila	\$500,000 00
<b>Funders Concerned About AIDS, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$50,000 00
<b>FUNDEVI-Universidad de Costa Rica</b> San Jose, Costa Rica	No	Public Charity Affidavit of Equivalency	to support the Central American Center for Population Studies and Training	\$200,000 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Gail Borden Public Library District</b> Elgin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Galatia Public Library District</b> Galatia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Galax-Carroll Regional Library</b> Galax, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Galesburg Public Library</b> Galesburg, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Galva Public Library District</b> Galva, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Gardiner Public Library</b> Gardiner, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Garfield County Public Library Sys</b> New Castle, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,370 00
<b>Garnet A. Wilson Pl Of Pike Co</b> Waverly, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$87,892 00
<b>Gary Public Library</b> Gary, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,832 00
<b>Gas City-Mill Township Public Library</b> Gas City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Gatesville Public Library</b> Gatesville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
<b>Gay City Health Project</b> Seattle, WA	No	501(c)(3) public charity	to fund the Lifelong Learning project which will expand successful educational and health promotion programs	\$10,000 00
<b>Geauga County Public Library</b> Chardon, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Geneva Public Library</b> Geneva, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Gentry County Library</b> Stanberry, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
<b>Georgetown Public Library</b> Georgetown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,066 00
<b>Georgia Office of Public Library Services</b> Atlanta, GA	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$146,950 00
<b>German Masontown Pub Library</b> Masontown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,485 00
<b>Gifts In Kind International</b> Fairfax, VA	No	501(c)(3) public charity	to support expansion efforts	\$500,000 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Gila River Indian Community of the Gila River Indian Reservation</b> Sacaton, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,344 48
<b>Gilbert Public Library</b> Gilbert, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Gillespie Public Library</b> Gillespie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
<b>Gilpin County Public Library</b> Black Hawk, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Girard Township Library</b> Girard, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Glee Merritt Kelley Community Library</b> Wolcott, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Glenwood Public Library</b> Glenwood, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,931 00
<b>Global Alliance for TB Drug Development</b> New York, NY	No	501(c)(3) public charity	to develop new and effective anti-TB drugs affordable worldwide through public-private partnerships	\$5,000,000 00
<b>Global Business Council on HIV and AIDS</b> New York, NY	No	501(c)(3) public charity	to promote the role of business in the global response to the HIV/AIDS epidemic	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Global Forum for Health Research</b> 1215 Geneva, Switzerland	No	Public Charity Affidavit of Equivalency	to support an initiative on public-private partnerships for the promotion of global health equity	\$1,000,000 00
<b>Global Health Council, Inc</b> Washington, DC	No	501(c)(3) public charity	to establish and implement the initial phase of the Gates Award for Global Health	\$1,509,483 00
<b>Global Health Council, Inc</b> Washington, DC	No	501(c)(3) public charity	to support education and outreach on key health issues related to the 2001 World Summit for Children	\$150,000 00
<b>Golconda Public Library</b> Golconda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Goodland-Grant Township Public Library</b> Goodland, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Goodrich Memorial Library</b> Newport, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,950 65
<b>Grand County Library District</b> Granby, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,965 00
<b>Grand Marais Public Library</b> Grand Marais, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Grand Prairie Of The West Public Library District</b> Virden, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Grand Rapids Area Library</b> Grand Rapids, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Grand Tower Public Library</b> Grand Tower, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
<b>Grand Valley Public Library</b> Orwell, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Granite City Public Library District</b> Granite City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Grant Foundation</b> Sarasota, FL	No	501(c)(3) public charity	to develop integrated reproductive health services for women in the Artibonite valley of Haiti	\$500,000 00
<b>Grantmakers for Education</b> Portland, OR	No	501(c)(3) public charity	to support the annual conference in Seattle October 1-3, 2001	\$10,000 00
<b>Graves-Hume Public Library District</b> Mendota, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,064 00
<b>Grayville Carnegie Public Library</b> Grayville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Great Cranberry Library</b> Cranberry Isles, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,157 00
<b>Great River Regional Library</b> St Cloud, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$185,816 00
<b>Great River Regional Library System</b> St Cloud, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Greater West Central Public Library District</b> Augusta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,104 00
<b>Greene County Library System</b> Waynesburg, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$41,650 00
<b>Greene County Public Library</b> Xenia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$111,600 00
<b>Greenfield Public Library</b> Greenfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Greensboro Free Library</b> Greensboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,041 00
<b>Greensburg-Decatur County Contractual Public Library</b> Greensburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708 00
<b>Greenup Township Carnegie Library</b> Greenup, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Greenville Area Public Library Association</b> Greenville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,735 00
<b>Greenville Public Library</b> Greenville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Griffin School District #324</b> Olympia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Griffin School)	\$35,712 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Grggsville Public Library</b> Grggsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,717 00
<b>Groton Free Public Library</b> Groton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Grundy County Library</b> Trenton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Guilford Free Library</b> Guilford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,200 00
<b>Guilford Memorial Library</b> Guilford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Gunnison County Public Library</b> Gunnison, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,310 00
<b>H. F. Brigham Free Public Library</b> Bakersfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
<b>H. Leslie Perry Memorial Library</b> Henderson, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,060 00
<b>Halifax County Library System</b> Halifax, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,600 00
<b>Hamilton Public Library</b> Hamilton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hamlin Memorial Library</b> Smethport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,590 00
<b>Hammond Public Library</b> Hammond, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,159 00
<b>Hancock Community Library</b> Hancock, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,374 00
<b>Hancock Free Public Library</b> Hancock, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
<b>Hannibal Free Library</b> Hannibal, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
<b>Hannibal Free Public Library</b> Hannibal, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Hanover Township Library</b> Hanover, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Harbor-Topky Memorial Library</b> Ashtabula Harbor, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Hardin Northern Public Library</b> Dunkirk, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Harmony Hill of Union</b> Union, WA	No	501(c)(3) public charity	to fund basic operations and program expansion	\$150,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Harmony Public Library</b> Harmony, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Harnett County Public Library</b> Lillington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,401 00
<b>Harrington Library Association</b> Harrington, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Harnsburg Public Library District</b> Harnsburg, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,245 00
<b>Hartford City Public Library</b> Hartford City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
<b>Hartford Public Library District</b> Hartford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>Harvey Public Library District</b> Harvey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Haskell Free Library</b> Derby Line, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
<b>Haston Library</b> Franklin, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
<b>Havana Public Library District</b> Havana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Hawaii State Public Library System</b> Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Hawaii State Public Library System</b> Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,900 00
<b>Hawaii State Public Library System</b> Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
<b>Hawaii State Public Library System</b> Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$297,660 00
<b>Hayner Public Library District</b> Alton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
<b>Health Systems Trust</b> Durban, South Africa	No	Public Charity Affidavit of Equivalency	to support and evaluate LoveLife Health Adolescents HIV/AIDS campaign to reduce incidence of HIV infection among young South Africans	\$4,000,000 00
<b>Hearing, Speech &amp; Deafness Center</b> Seattle, WA	No	501(c)(3) public charity	to build Views at Madison and provide services to families in crisis during their period of transition to a more stable condition	\$331,135 00
<b>Hearing, Speech &amp; Deafness Center</b> Seattle, WA	No	501(c)(3) public charity	to renovate and expand the facility	\$250,000 00
<b>Heartland Regional Library</b> Vienna, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,965 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Heginbotham Library</b> Holyoke, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Helen Keller International, Inc</b> New York, NY	No	501(c)(3) public charity	to expand trachoma eliminaton and support programs in China, Burkina Faso, Cambodia, Mali, Morocco, Nepal, Niger, Tanzania, and Viet Nam	\$1,087,294 00
<b>Helen Keller International, Inc</b> New York, NY	No	501(c)(3) public charity	to rebuild infrastructure necessary to maintain global health operations	\$1,000,000 00
<b>Helping Hand House</b> Puyallup, WA	No	501(c)(3) public charity	to build Rural Bright Futures and provide services to families in crisis durng their period of transition to a more stable condition	\$260,000 00
<b>Helping Hand of South Whidbey</b> Langley, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Henderson County Public Library District</b> Biggsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Henderson-Nor'Wester Camp</b> Lopez Island, WA	No	501(c)(3) public charity	to build a permanent dock facility	\$10,000 00
<b>Henry C Adams Memorial Library</b> Prophetstown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Henry County Library</b> Clinton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,440 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Henry D Moore Library</b> Steuben, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
<b>Herbert Wescoat Memorial Library</b> McArthur, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
<b>Heritage Trail Library System</b> Shorewood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Herrick Township Public Library</b> Herrick, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Herrin City Library</b> Herrin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Hershey Public Library</b> Hershey, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,478 00
<b>Hibbing Public Library</b> Hibbing, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
<b>Hickory County Library</b> Hermitage, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>High Tech High Foundation</b> San Diego, CA	No	501(c)(3) public charity	to develop High Tech High in San Diego and replicate the program in nine other communities	\$1,156,155 00
<b>Highgate Public Library</b> Highgate Center, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Highland County District Library</b> Hillsboro, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00
<b>Highwood Public Library</b> Highwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,123 92
<b>Hillsboro Public Library</b> Hillsboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Hockinson School District #98</b> Brush Prairie, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Hockinson School District in partnership with Washington State University	\$41,666 00
<b>Hockinson School District #98</b> Brush Prairie, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$265,325 00
<b>Hodgkins Public Library District</b> Hodgkins, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Holden Public Library</b> Holden, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Holly Public Library</b> Holly, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Holmes County District Public Library</b> Millersburg, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$90,697 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Homer Public Library</b> Homer, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Hood Canal School District #404</b> Shelton, WA	No	170(c)(1) government unit	to support components of a discipline-based arts education program	\$29,000 00
<b>Hoopeston Public Library District</b> Hoopeston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Hopelink</b> Redmond, WA	No	501(c)(3) public charity	to support the new Adelle Maxwell Child Care Center	\$50,000 00
<b>Hopi Tribe</b> Hotevilla, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
<b>Hopi Tribe</b> Polacca, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$29,270 36
<b>Hopi Tribe</b> Second Mesa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
<b>Hopi Tribe</b> Tuba City, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
<b>Hoquiam School District #28</b> Hoquiam, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lincoln Elementary School)	\$20,250 00
<b>Hospitality House</b> Burien, WA	No	501(c)(3) public charity	to support a homeless shelter for women	\$40,000 00

**Statement 20a**

(ER)=Expenditure Responsibility



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Housing Authority of Snohomish County</b> Everett, WA	No	170(c)(1) government unit	to build Edmonds Highlands and provide services to families in crisis during their period of transition to a more stable condition	\$330,000 00
<b>Housing Hope</b> Everett, WA	No	501(c)(3) public charity	to build New Century House and provide services to families in crisis during their period of transition to a more stable condition	\$129,400 00
<b>Housing Resources Board of Bainbridge Inter-Parish</b> Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Howard County District Library</b> Fayette, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Hoyt Lakes Public Library</b> Hoyt Lakes, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Hualapai Indian Tribe of the Hualapai Indian Reservation</b> Peach Springs, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
<b>Hudson Area Public Library District</b> Hudson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Hugo Public Library</b> Hugo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
<b>Huntingburg Public Library</b> Huntingburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Huntingdon County Library</b> Huntingdon, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$29,609 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundaton Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Huntington City-Township Public Library</b> Huntington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Hyconeechee Regional Library</b> Hillsborough, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,507 65
<b>Ida Public Library</b> Belvidere, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Ida Rupp Public Library</b> Port Clinton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Idaho Association of School Administrators Inc.</b> Boise, ID	No	501(c)(6) business league (ER)	to provide superntendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$350,000 00
<b>Idaho Springs Public Library</b> Idaho Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Idaho State Library</b> Boise, ID	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libranes and to assist the State Library in meeting the ongoing needs of public libranes for training in the use of information technology resources	\$61,200 00
<b>IDSA Foundation</b> New York, NY	No	501(c)(3) public charity	to support programs that improve the health and welfare of youth	\$200,000 00
<b>Illinois Prairie District Public Library</b> Metamora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,460 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Illinois State Library</b> Springfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Illinois State University</b> Normal, IL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$843,750 00
<b>Ilsley Public Library</b> Middlebury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Indiana Department of Education</b> Indianapolis, IN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$708,277 00
<b>Indiana Free Library</b> Indiana, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,120 00
<b>Indiana State Library</b> Indianapolis, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
<b>Indiana University</b> Bloomington, IN	No	170(c)(1) government unit	to support the university's library internship program	\$165,285 40
<b>Indochinese Cultural and Service Center</b> Tacoma, WA,	No	501(c)(3) public charity	to create a multimedia computer lab for at-risk youth and provide computer training and access for SE Asian/Pacific Islander immigrants in Tacoma	\$69,348 89
<b>Infectious Disease Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to develop a vaccine for leishmaniasis	\$3,750,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Information &amp; Referral - Volunteer Connection Inc</b> Coeur d'Alene, ID	No	501(c)(3) public charity	to increase the training capacity of neighborhood technology centers in Spokane and bring technology training directly into other low income community organizations	\$153,950 00
<b>Initiative for a Competitive Inner City, Inc.</b> Boston, MA	No	501(c)(3) public charity	for general support	\$250,000 00
<b>Institute for Family Development</b> Federal Way, WA	No	501(c)(3) public charity	to purchase and renovate new office space	\$200,000 00
<b>Institute for Health Policy Analysis, Inc.</b> Washington, DC	No	501(c)(3) public charity	to support the second phase of a program to control tuberculosis in the areas of Ekaterinburg, Kazan, and Khabarovsk in Russia	\$700,000 00
<b>Institute for Rehabilitation, Research and Recreation, Inc.</b> Pendleton, OR	No	501(c)(3) public charity	to improve the water supply and treatment facilities of Meadowood Springs Speech and Hearing Camp	\$50,000 00
<b>Institute of American Indian Arts Foundation</b> Santa Fe, NM	No	501(c)(3) public charity	to support the Native American Access to Technology internship program	(\$49,774 61)
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago, Chile	No	Foreign Organization (ER)	to develop human resources for Reproductive Health in Latin America	\$931,719 00
<b>Intercommunity Housing</b> Seattle, WA	No	501(c)(3) public charity	to support the second building phase of Lincoln Way Apartments, and serve families in crisis during their transition period	\$376,907 00
<b>International AIDS Trust</b> Washington, DC	No	501(c)(3) public charity	to support the creation of the African First Ladies Alliance Against AIDS	\$980,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>International Crisis Group</b> Washington, DC	No	501(c)(3) public charity	to document the strong linkages between AIDS and instability	\$55,000 00
<b>International District Housing Alliance</b> Seattle, WA,	No	501(c)(3) public charity	to support the housing search and stabilization services	\$75,000 00
<b>International Falls Public Library</b> Int'l Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>International HIV/AIDS Alliance</b> Brighton, United Kingdom	No	Public Charity Affidavit of Equivalency	to build capacity for an effective and sustained community response to HIV focused on high-risk groups	\$10,000,000 00
<b>International Institute of Rural Reconstruction</b> New York, NY	No	501(c)(3) public charity	to build constituencies in family planning	\$765,724 00
<b>International Planned Parenthood Federation</b> London, United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen reproductive health and education services and develop Gates Youth Centers for young people in nine South African communities	\$968,396 00
<b>International Planned Parenthood Federation</b> New York, NY	No	501(c)(3) public charity	to support research on Gender Equity in Sexual and Reproductive Health in Latin America and the Caribbean	\$594,000 00
<b>International Rescue Committee, Inc.</b> New York, NY	No	501(c)(3) public charity	to help rural communities in western Afghanistan survive the drought and prevent similar devastation in the future	\$300,000 00
<b>International Rescue Committee, Inc.</b> New York, NY	No	501(c)(3) public charity	to help the most vulnerable Afghans survive by improving food security and basic living conditions for 750,000 of the most vulnerable families in the northern, western, and eastern regions of Afghanistan	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>International Society for Infectious Diseases</b> Boston, MA	No	501(c)(3) public charity	to support ProMED-mail, an e-mail based emerging disease detection and reporting system	\$481,638 00
<b>International Society for Techology in Education</b> Eugene, OR	No	501(c)(3) public charity	to support the Center for Applied Research in Educational Technology	\$350,000 00
<b>International Trachoma Initiative, Inc</b> New York, NY	No	501(c)(3) public charity	to eliminate blinding trachoma in 10 countries and to further improve the tools for fighting trachoma	\$4,000,000 00
<b>International Tuberculosis Foundation, Inc.</b> Chicago, IL	No	501(c)(3) public charity	to establish, sustain and reproduce a system to monitor, diagnosis, and manage acute childhood respiratory diseases in Malawi	\$386,000 00
<b>International Vaccine Institute</b> Seoul, Korea	No	501(c)(3) public charity	to develop, evaluate, and introduce vaccines against diseases of the most impoverished	\$10,850,000 00
<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Global Alliance for Improved Nutrition (GAIN)	\$10,000,000 00
<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to improve the health of poor, and to protect the poor from further impoverishment through illness	\$560,000 00
<b>Iowa State Department of Education</b> Des Moines, IA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$643,000 00
<b>Ira C Reed Public Library</b> Lafayette, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Iron County Library</b> Mertzou, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,010 00)
<b>Island Pond Public Library</b> Island Pond, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
<b>Isle La Motte Free Public Library</b> Isle La Motte, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Ivanhoe Public Library</b> Ivanhoe, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>J R. Huffman Public Library</b> Hemphill, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,162 65
<b>Jackman Library Association</b> Jackman, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Jackson City Library</b> Jackson, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Jackson County Library</b> Jackson, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,215 00
<b>Jackson County Public Library</b> Seymour, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,124 00
<b>Jackson County Public Library</b> Walden, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jacksonville Public Library</b> Jacksonville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>James Memorial Library</b> Saint James, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,695 00
<b>James V. Brown Library</b> Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Jaquith Public Library</b> Marshfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,194 00
<b>Jasonville Public Library</b> Jasonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846 00
<b>Jay-Niles Memorial Library</b> North Jay, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Jefferson County Lib System</b> Brockway, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$76,647 00
<b>Jeffersonville Township Public Library</b> Jeffersonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Jennings County Public Library</b> North Vernon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Jerome Public Library</b> Jerome, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jerseyville Public Library</b> Jerseyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,900 00
<b>Jesup Memorial Library</b> Bar Harbor, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Jeudevine Memorial Library</b> Hardwick, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
<b>Jewish Family Service</b> Seattle, WA	No	501(c)(3) public charity	to expand the Morris Polack Food Bank	\$75,000 00
<b>Jicarilla Apache</b> Dulce, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Joeten-Kiyu Public Library</b> Saipan, MP, Commonwealth of the Northern Mariana Islands	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$58,720 00
<b>John G. McCullough Free Library</b> North Bennington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,881 65
<b>John Mosser Public Library District</b> Abingdon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>John R Kauffman, Jr. Public Library</b> Sunbury, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,133 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>John Tomay Memorial Library</b> Georgetown, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
<b>Johns Hopkins University</b> Baltimore, MD	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,000,000 00
<b>Johnson County Public Library</b> Franklin, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
<b>Johnson Public Library</b> Johnson, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,200 00
<b>Johnston City Public Library</b> Johnston City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,125 00
<b>Joliet Public Library</b> Joliet, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Jones Memorial Library</b> Orleans, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
<b>Joplin Public Library</b> Joplin, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Joseph R Palmer Family Memorial Library</b> Elsberry, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$9,404 00
<b>JSI Research &amp; Training Institute, Inc</b> Arlington, VA	No	501(c)(3) public charity	to support reproductive health programs for refugees	\$106,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Jubilee Women's Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$545 00
<b>Juniata County Library</b> Mifflintown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,133 00
<b>Kaibab Band of Paiute Indian</b> Pipe Spring, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
<b>Kankakee Public Library</b> Kankakee, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,845 00
<b>Kansas City Public Library</b> Kansas City, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$86,415 00
<b>Kansas Community Memorial Library</b> Kansas, IL	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,024 00
<b>Kansas State Department of Education</b> Topeka, KS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$311,500 00
<b>Kate Love Simpson-Morgan County Library</b> McConnelsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,166 00
<b>KCTS Television</b> Seattle, WA	No	501(c)(3) public charity	to support the conversion to digital broadcasting	\$3,848,667 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Keewatin Public Library</b> Keewatin, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Keller Public Library</b> Dexter, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
<b>Kendallville Public Library</b> Kendallville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,693 00
<b>Kennewick School District # 17</b> Kennewick, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,394,457 00
<b>Kennewick School District # 17</b> Kennewick, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Kennewick School District by Washington State University	\$99,000 00
<b>Kent Free Library</b> Kent, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Kent School District #415</b> Kent, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kent-Mendian High School)	\$218,950 00
<b>Kent School District #415</b> Kent, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerald Park Elementary School)	\$162,059 00
<b>Kent State University</b> Kent, OH	No	170(c)(1) government unit	to support the university's library internship program	\$129,785 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Kentucky Department for Libraries &amp; Archives</b> Frankfort, KY	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$117,150 00
<b>Kentucky Department of Education</b> Frankfort, KY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$828,410 00
<b>Kettle Falls School District #212</b> Kettle Falls, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kettle Falls Elementary School)	\$16,974 00
<b>Kewanee Public Library District</b> Kewanee, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,745 00
<b>Kewanna-Union Township Public Library</b> Kewanna, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00
<b>Keystone Symposia on Molecular and Cellular Biology</b> Westlake Village, CA	No	501(c)(3) public charity	to support the "Gene-Based Vaccines Mechanisms, Delivery Systems and Efficacy" conference	\$50,000 00
<b>King County Law Library</b> Seattle, WA	No	170(c)(1) government unit	to establish a training center for public access to computer and internet legal research to foster citizen participation in the court system	\$36,893 00
<b>King County Library System Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to support outreach programs in King County	\$4,520 00
<b>Kingman-Milcreek Public Library</b> Kingman, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Kingsville Public Library</b> Kingsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Kinmundy Public Library</b> Kinmundy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,628 00
<b>Kinney Public Library</b> Kinney, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Kinsman Free Public Library</b> Kinsman, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Kiowa County Public Library District</b> Eads, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Kitchigami Regional Library</b> Pine River, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Kitchigami Regional Library</b> Pine River, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,715 00
<b>Kittitas School District #403</b> Kittitas, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kittitas High School)	\$36,080 00
<b>Klamath-Lake Counties Food Bank</b> Klamath Falls, OR	No	501(c)(3) public charity	to provide back-to-school clothing and supplies for children in the Klamath Basin who have been impacted by the economic crisis	\$60,000 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Klickitat School District #402</b> Klickitat, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Klickitat School)	\$21,000 00
<b>KnowledgeWorks Foundation</b> Cincinnati, OH	No	501(c)(3) public charity	to close the achievement gap and implement systemic reform in Detroit, MI, Cleveland and Cincinnati, OH, East St Louis, IL, Clark County, NV, Boston, MA, Rochester, NY, and Compton, CA	\$1,883,634 00
<b>Knox County Public Library</b> Vincennes, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Knoxville Public Library</b> Knoxville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Kokomo-Howard County Public Library</b> Kokomo, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,608 00
<b>La Harpe Carnegie Public Library District</b> Laharpe, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,158 92
<b>La Porte County Public Library</b> La Porte, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
<b>La Veta Public Library District</b> La Veta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
<b>Lackawanna County Library System</b> Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$68,451 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lackawanna County Library System</b> Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>LaCrescent Public Library</b> LaCrescent, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Lafayette Public Library</b> Lafayette, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>LaGrange County Public Library</b> LaGrange, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,574 00
<b>Lake Agassiz Regional Library</b> Moorhead, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$164,291 00
<b>Lake Agassiz Regional Library System</b> Moorehead, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Lake Benton Public Library</b> Lake Benton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Lake City Public Library</b> Lake City, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Lake County Public Library</b> Leadville, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Lake County Public Library</b> Merrillville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,832 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lake Washington School District</b> Kirkland, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Environmental and Adventure School)	\$10,800 00
<b>Lakeside School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Lakewood Public Library</b> Lakewood, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00
<b>Lamar Public Library</b> Lamar, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Lamberton Public Library</b> Lamberton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Lanark Public Library</b> Lanark, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,200 00
<b>Lane Public Library</b> Hamilton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
<b>Lanesboro Public Library</b> Lanesboro, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,250 00
<b>Lanpher Memorial Library</b> Hyde Park, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,322 00
<b>Laplata Public Library</b> Laplata, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Las Animas/Bent County Library</b> Las Animas, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Lasalle Public Library</b> Lasalle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Laurelhurst Elementary School Parent Teachers Association</b> Seattle, WA	No	501(c)(3) public charity	to support the Laurelhurst Elementary Technology Plan	\$18,000 00
<b>Lawrence County Library System</b> New Castle, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$26,370 00
<b>Lawrence Public Library</b> Fairfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Lawrenceburg Public Library</b> Lawrenceburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,752 00
<b>Lebanon County Library System</b> Lebanon, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet -	\$12,125 00
<b>Lebanon Public Library</b> Lebanon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Lebanon Public Library</b> Lebanon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Lebanon-Laclede County Library</b> Lebanon, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Leepertown Township Public Library</b> Bureau, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Legacy House/International District Village Square Association</b> Seattle, WA	No	501(c)(3) public charity	to build a community center in the International District Village Square	\$250,000 00
<b>Lehighton Area Memorial Library</b> Lehighton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,250 00
<b>Lenawee County Library</b> Adrian, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,734 68)
<b>Leroy Public Library</b> Leroy, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Lewis &amp; Clark Library System</b> Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Lewis Library Of Glasgow</b> Glasgow, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Lewiston Public Library</b> Lewiston, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Lewistown Carnegie Public Library District</b> Lewistown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Liberty Library Association</b> Liberty, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Library of Michigan</b> Lansing, MI	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$194,350 00
<b>Lifetime Advocacy Plus</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Ligonier Public Library</b> Ligonier, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Lilac Blind Foundation</b> Spokane, WA	No	501(c)(3) public charity	to provide training on assistive technologies to blind and low vision residents of 19 Eastern Washington counties	\$21,904 66
<b>Lima Public Library</b> Lima, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Limon Memorial Library</b> Limon, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
<b>Lincoln Library</b> Springfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$58,120 00
<b>Lincoln Memorial Library</b> Lincoln, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Lincoln Public Library District</b> Lincoln, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,138 00
<b>Lincoln Trail Libraries System</b> Champaign, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Litchfield Carnegie Public Library</b> Litchfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,595 00
<b>Lithgow Public Library</b> Augusta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Little Dixie Regional Libraries</b> Moberly, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,370 00
<b>Little Voice Productions Inc</b> Denver, CO	No	501(c)(3) public charity	to support the production of the documentary film entitled "Hart's Small Miracles"	\$82,000 00
<b>Livermore Public Library</b> Livermore, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Livingston County Library</b> Chillicothe, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Loaves and Fishes Centers, Inc.</b> Portland, OR	No	501(c)(3) public charity	to build a new centralized kitchen	\$500,000 00
<b>Logan County District Library</b> Bellefontaine, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,982 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Logan-Hocking County District Library</b> Logan, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
<b>Logansport-Cass County Public Library</b> Logansport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634 00
<b>London Public Library</b> London, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Long Island Community Library</b> Long Island, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,088 00
<b>Longmont Public Library</b> Longmont, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,281 00
<b>Loogootee Public Library</b> Loogootee, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Lorain Public Library System</b> Lorain, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$50,124 00
<b>Lostant Community Library</b> Lostant, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,260 00
<b>Loudonville Public Library</b> Loudonville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,915 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Louisiana Department of Education</b> Baton Rouge, LA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$472,701 00
<b>Louisiana Library Foundation, Inc.</b> Baton Rouge, LA	No	501(c)(3) public charity	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$119,000 00
<b>Louisiana Public Library</b> Louisiana, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Loveland Public Library</b> Loveland, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Lovington Public Library District</b> Lovington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Low Income Housing Institute</b> Seattle, WA	No	501(c)(3) public charity	to build Meadowbrook View and provide services to families in crisis during their period of transition to a more stable condition	\$645,850 00
<b>Lowell Public Library</b> Lowell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,258 00
<b>Lubec Memorial Library</b> Lubec, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Ludden Memorial Library</b> Dixfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lycoming County Library System</b> Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Lycoming County Library System</b> Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$26,480 00
<b>Mabel Public Library</b> Mabel, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Mabton School District in partnership with Heritage College	\$41,702 00
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$208,137 44
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mabton High School)	\$8,020 00
<b>Macomb Public Library District</b> Macomb, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,802 00
<b>Macon Public Library</b> Macon, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Madison County Public Library</b> Marshall, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,601 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Madison Public Library</b> Madison, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Madison-Jefferson County Public Library</b> Madison, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Magellan Foundation Inc</b> Latham, NY	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (NY)	\$2,725,700 00
<b>Mahanoy City Public Library</b> Mahanoy City, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,695 00
<b>Maine Department of Education</b> Augusta, ME	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$510,610 00
<b>Maine Department of Education</b> Augusta, ME	No	170(c)(1) government unit	to support the Maine Learning Technology Endowment A Teacher Leadership Project	\$1,000,000 00
<b>Maine State Library</b> Augusta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,021 00
<b>Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000 00
<b>Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington</b> Seattle, WA	No	501(c)(3) public charity	to match funds raised during the Wishmaker Match segment of the Gala Auction	\$49,250 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Malta Township Public Library</b> Malta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,014 00
<b>Management Sciences for Health, Inc.</b> Boston, MA	No	501(c)(3) public charity	to develop pilot reproductive health programs in urban, rural, and mountain tribal environments in India	\$994,000 00
<b>Management Sciences for Health, Inc.</b> Boston, MA	No	501(c)(3) public charity	to establish the Strategies for Enhancing Access to Medicines program to provide sustainable access to priority drugs, vaccines and essential health commodities in underserved areas	\$6,108,949 00
<b>Mancos Public Library</b> Mancos, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Manito Public Library District</b> Manito, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Manitou Springs Public Library</b> Manitou Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Mansfield-Richland County Public Library</b> Mansfield, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$129,458 00
<b>Manzanola Public Library</b> Manzanola, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Marceline Carnegie Library</b> Marceline, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Margaret Cooper Public Library</b> Linton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Margaret Reaney Memorial Library</b> St Johnsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$10,300 00)
<b>Manenville Area Library</b> Manenville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
<b>Marion Carnegie Library</b> Marion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Marion Public Library</b> Marion, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Marissa Area Public Library District</b> Manssa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Marseilles Public Library</b> Marseilles, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,378 00
<b>Marshall Public Library</b> Marshall, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,651 00
<b>Marshall-Iyon County Library</b> Marshall, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,060 00
<b>Martin County Library</b> Fairmont, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$57,797 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Martin Library Association</b> York, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Martin Township Public Library</b> Colfax, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
<b>Martins Ferry Public Library</b> Martins Ferry, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$123,006 00
<b>Martinsville Public Library District</b> Martinsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,617 00
<b>Mary E. Seymour Memorial Free Library</b> Stockton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
<b>Mary Lou Johnson-Hardin Cnty District Library</b> Kenton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Mary Queen of Viet-Nam Church</b> New Orleans, LA	No	501(c)(3) public charity	to support the computer lab	\$7,500 00
<b>Mary S Biesecker Pub Library</b> Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,506 00
<b>Maryland State Department of Education</b> Baltimore, MD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$300,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Maryville Public Library</b> Maryville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Mascoutah Public Library</b> Mascoutah, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Mason City Public Library Distnct</b> Mason City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Mason Memorial Public Library</b> Buda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
<b>Massachusetts Elementary School Principals Education Foundation</b> Marlborough, MA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,408,640 00
<b>Massillon Public Library</b> Massillon, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,224 00
<b>Matson Public Library</b> Princeton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Mattoon Public Library</b> Mattoon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,202 00
<b>Mayhew Library Assn</b> Addison, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Maywood Public Library District</b> Maywood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
<b>M-C River Valley Public Library District</b> Meredosia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,498 00
<b>McArthur Library Association</b> Biddeford, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
<b>McCord Memorial Library</b> North East, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,065 00
<b>McCoy Memorial Library</b> Mcleansboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>McDonald County Library</b> Pineville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,750 00
<b>McDowell County Public Library</b> Marion, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,402 00
<b>McGregor Public Library</b> Highland Park, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$4,642 00)
<b>McKinley Memorial Library</b> Niles, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>McKinley Public Library</b> McKinley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mead School District</b> Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mead New School)	\$168,000 00
<b>Mead School District</b> Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Shiloh Hills Elementary School)	\$35,168 00
<b>Meadville Library Art and Historical Association</b> Meadville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$74,870 00
<b>Medical Teams International, Inc.</b> Bellevue, WA	No	501(c)(3) public charity	to send volunteer medical teams and supplies to serve the most vulnerable in northern Afghanistan	\$250,000 00
<b>Medicines for Malaria Venture</b> Geneva, Switzerland	No	Public Chanty Affidavit of Equivalency	to promote the discovery and development of anti-malarial drugs	\$5,000,000 00
<b>Medina County District Library</b> Medina, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Meeker Regional Library</b> Meeker, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Meigs County District Public Library</b> Pomeroy, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00
<b>Melrose Park Public Library</b> Melrose Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
<b>Melton Public Library</b> French Lick, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Melvin Public Library</b> Melvin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
<b>Mercer Area Library</b> Mercer, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,498 00
<b>Mercer County Library</b> Pnnceon, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Mercy Corps International</b> Portland, OR	No	501(c)(3) public charity	to prevent the additional displacement of the drought-affected populations in the Chora District of Afghanistan	\$300,000 00
<b>Mesa County Public Library District</b> Grand Junction, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,585 00
<b>Mescalero Apache Tribe</b> Mescalero, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Mesquite Public Library</b> Mesquite, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,250 00
<b>Metropolis Public Library</b> Metropolis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Metropolitan Library Service Agency</b> St Paul, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Mexico Free Public Library</b> Mexico, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,188 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mexico-Audrain County Library</b> Mexico, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,745 00
<b>Michigan City Public Library</b> Michigan City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Michigan Virtual University</b> Lansing, MI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,992,500 00
<b>Michigan Virtual University</b> Lansing, MI	No	501(c)(3) public charity	to support expansion of Michigan's capacity to deliver technology integration training to classroom teachers	\$450,000 00
<b>Middlebury Community Library</b> Middlebury, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Middletown Free Public Library</b> Middletown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,366 00
<b>Middletown Public Library</b> Middletown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,895 00
<b>Mifflin County Library</b> Lewistown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$54,030 00
<b>Milbridge Public Library</b> Milbridge, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mildred Stevens Williams Memorial Library</b> Appleton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Milford District Library</b> Milford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00
<b>Millionair Club, Inc.</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000 00
<b>Milton Public Library</b> Milton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,575 00
<b>Mineral-Gold Public Library District</b> Mineral, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,868 00
<b>Minerva Public Library</b> Minerva, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Minnesota Public Library</b> Minnesota, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Minnesota Department of Children, Families &amp; Learning</b> Roseville, MN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$767,000 00
<b>Minnesota Library Development and Services</b> Roseville, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mishawaka-Penn Public Library</b> Mishawaka, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,275 00
<b>Mississippi County Library</b> Charleston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,580 00
<b>Mississippi Department of Education</b> Jackson, MS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$213,676 00
<b>Mississippi Library Commission</b> Jackson, MS	No	170(c)(1) government unit	to assist the State Library Agency in promoting long-term sustainability of public access computing in public libraries	\$118,800 00
<b>Mississippi State Department of Education</b> Jackson, MS	No	170(c)(1) government unit	to support Mississippi's TeachNETT2 (T2T) Teacher Leadership Project	\$500,000 00
<b>Missouri River Regional Library</b> Jefferson City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,785 00
<b>Missouri State Library</b> Jefferson City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Mitchell Community Public Library</b> Mitchell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Moffat County Libraries</b> Craig, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,465 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Moline Public Library</b> Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,733 00
<b>Monessen Public Library</b> Monessen, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Monon Town &amp; Township Public Library</b> Monon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Monroe City Public Library</b> Monroe City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Monroe County Distnct Library</b> Woodsfield, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Monroe County Public Library</b> Bloomington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,308 00
<b>Monroe School District #103</b> Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monroe High School)	\$77,625 00
<b>Monroe School District #103</b> Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Hidden River Middle School)	\$92,400 00
<b>Monson Public Library</b> Monson, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Montana State Library</b> Helena, MT	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$53,700 00
<b>Monterey-Tippecanoe Township Public Library</b> Monterey, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Montezuma Public Library</b> Montezuma, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
<b>Montgomery City Public Library</b> Montgomery City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Montgomery Co-Norristown Public Library</b> Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,945 00
<b>Montgomery Co-Norristown Public Library</b> Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Montgomery County-Norristown Public Library</b> Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Monticello-Union Township Public Library</b> Monticello, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Montrose Library District</b> Montrose, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,834 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Moore Memorial Library District</b> Hillsdale, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,325 00
<b>Moose Lake Public Library</b> Moose Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Morgan County Library</b> Versailles, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Morgan County Public Library</b> Martinsville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Morgan Public Library</b> Morgan, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Morley Library</b> Painesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Morrill Memorial &amp; Harris Library</b> Strafford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,969 00
<b>Morris Public Library</b> Morris, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Morrisson-Reeves Library</b> Richmond, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,048 00
<b>Morristown Centennial Library</b> Morrisville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Morrisville Fr Lib Association</b> Morrisville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Mound City Public Library</b> Mound City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
<b>Mound City Public Library</b> Mound City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Mounds Public Library</b> Mounds, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Mount Carmel Public Library</b> Mount Carmel, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Mount Carmel Public Library</b> Mt Carmel, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,942 00
<b>Mount Gilead Public Library</b> Mt Gilead, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Mount Jewett Memorial Library</b> Mount Jewett, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Mount Pleasant Free Library Association, Inc.</b> Mount Pleasant, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Mount Sterling Public Library</b> Mt Sterling, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Mount Vernon School District #320</b> Mount Vernon, WA	No	170(c)(1) government unit	to support the development of personalized learning environments where all students achieve at Madison Elementary School	\$53,150 00
<b>Mountain Iron Public Library</b> Mountain Iron, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Mountain Lake Public Library</b> Mountain Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Mountain View Public Library</b> Mountain View, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Moxie Firecracker Inc.</b> New York, NY	No	For-profit organization (ER)	to produce a two hour documentary examining the global AIDS crisis entitled Within Reach Hope for the Global AIDS Epidemic	\$600,000 00
<b>Mt. Olive Public Library</b> Mount Olive, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Muir Library</b> Winnebago, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Mukilteo School District #6</b> Everett, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Manner High School)	\$201,784 00
<b>Muncie Center Township Public Library</b> Muncie, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,582 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Muskingum County Library System</b> Zanesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$134,908 00
<b>Myers Memorial Library</b> Frewsburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,039 65
<b>Nancy L McConathy Public Library District</b> Sauk Village, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Nashville Public Library</b> Nashville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,890 00
<b>National Academy of Sciences</b> Washington, DC	No	501(c)(3) public charity	for general support	\$10,000 00
<b>National Center for State Courts</b> Williamsburg, PA	No	501(c)(3) public charity	for general support	\$7,500 00
<b>National Council of La Raza</b> Washington, DC	No	501(c)(3) public charity	to develop a network of new charter schools across the United States	\$1,331,044 00
<b>National Council on the Aging, Inc.</b> Washington, DC	No	501(c)(3) public charity	to expand access of rural and homebound elders to BenefitsCheckup, an on-line information services of public benefits in Washington State	\$189,145 00
<b>National Institute of Child Health and Human Development</b> Bethesda, MD	No	501(c)(3) public charity	to support the Global Network for Maternal and Child Health, Population and Human Development	\$5,000,000 00
<b>National Public Radio</b> Washington, DC	No	501(c)(3) public charity	to support coverage and increase understanding of global health issues and crises	\$270,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>National Staff Development Council</b> Dallas, TX	No	501(c)(3) public charity	to identify best practices in our state leadership projects	\$150,000 00
<b>National Staff Development Council</b> Dallas, TX	No	501(c)(3) public charity	to convene a meeting for professional staff development directors in state departments of education in Dallas TX on February 26-27, 2001	\$11,000 00
<b>Navajo Nation</b> Window Rock, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$1,070,566 97
<b>Navajo Nation</b> Window Rock, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$937,588 00
<b>Nebraska Department of Education</b> Lincoln, NE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$438,270 00
<b>Neighborhood House Inc.</b> Seattle, WA	No	501(c)(3) public charity	to provide social and educational services to low-income residents in Seattle, Auburn and Kent	\$25,000 00
<b>Nelsonville Public Library</b> Nelsonville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$158,274 00
<b>Neoga District Library</b> Neoga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,290 00
<b>Neosho-Newton County Library</b> Neosho, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,165 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Neponset Public Library</b> Neponset, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Nevada Public Library</b> Nevada, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
<b>Nevus Outreach, Inc.</b> Lansing , MI	No	501(c)(3) public charity	for general support	\$20,000 00
<b>New Albany-Floyd County Public Library</b> New Albany, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>New Avenues for Youth, Inc.</b> Portland, OR	No	501(c)(3) public charity	to build an education and employment training facility for homeless youth	\$50,000 00
<b>New Castle Public Library</b> New Castle, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>New Castle-Henry County Public Library</b> New Castle, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>New Hampshire Department of Education</b> Concord, NH	No	170(c)(1) government unit	to provide superntendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$308,750 00
<b>New Harmony Workingmen's Institute</b> New Harmony, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>New Horizons Ministries</b> Seattle, WA	No	501(c)(3) public charity	to purchase a drop in center for homeless youth	\$140,490 00
<b>New Mexico State Library</b> Santa Fe, NM	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$51,600 00
<b>New Portland Community Library</b> North New Portland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
<b>New Sharon Town Library</b> New Sharon, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
<b>New Technology Foundation</b> Napa, CA	No	501(c)(3) public charity	to bring the first phase of the Western States New Technology Public School School system vision to reality over the next five years by opening ten new schools	\$3,084,200 00
<b>New Visions for Public Schools, Inc</b> New York City, NY	No	501(c)(3) public charity	to create small high schools and redesign existing large high schools with special focus on the lowest performing high schools in New York City	\$2,000,000 00
<b>New York Blood Center, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the International Consortium for Blood Safety	\$1,000,000 00
<b>New York Mills Public Library</b> New York Mills, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>New York Times Neediest Cases Fund</b> New York , NY	No	501(c)(3) public charity	to support the 9/11 Fund established for families of the victims of the September 11th terrorist attacks on the World Trade Center	\$1,000,000 00

**Statement 20a**

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Newcomerstown Public Library</b> Newcomerstown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
<b>Newman Township Library</b> Newman, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,143 00
<b>Newport Public Library</b> Newport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
<b>Newport-Vermillion County Library</b> Newport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,239 00
<b>Newton County Public Library</b> Lake Village, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,185 00
<b>Newton Public Library</b> Newton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Nobles County Library</b> Worthington, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,879 00
<b>Nokomis Public Library</b> Nokomis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Nonprofits' Insurance Alliance of California</b> Santa Cruz, CA	No	501(c)(3) public charity	to expand services	\$5,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Nooksack Valley School District #506</b> Nooksack, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Nooksack Valley School District in partnership with Western Washington University	\$37,250 00
<b>Nooksack Valley School District #506</b> Nooksack, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$316,800 00
<b>Noonday Community Library</b> Tyler, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,398 65
<b>Normal Memorial Library</b> Fayette, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Normal Public Library</b> Normal, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Norris City Memorial Public Library District</b> Norms City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,658 00
<b>North Adams Community Memorial Library</b> North Adams, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$6,354 00)
<b>North Chicago Public Library</b> North Chicago, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,099 00
<b>North Country Church</b> Yacolt, WA	No	501(c)(3) public charity	to provide equipment for a portable dental clinic for use in needy communities in Mexico	\$46,085 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>North Dakota Lead Center</b> Bismarck, ND	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$222,380 00
<b>North Hero Public Library</b> North Hero, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
<b>North Judson-Wayne Township Public Library</b> North Judson, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
<b>North Kansas City Public Library</b> North Kansas City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>North Kitsap School District</b> Poulsbo, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (David H Wolfe Elementary School)	\$124,540 00
<b>North Madison County Public Library System</b> Elwood, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,424 00
<b>North Mankato Taylor Library</b> N Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>North Schuylkill Public Library Association</b> Frackville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$39,394 00
<b>North Suburban Library System</b> Wheeling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Northeast Missouri Library Service</b> Kahoka, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,735 00
<b>Northern Arizona University</b> Flagstaff, AZ	No	170(c)(1) government unit	to provide superntendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,800,000 00
<b>Northern Chaffee County Library District</b> Buena Vista, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Northern Illinois Library System</b> Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Northfield Public Library</b> Northfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Northwest Children's Fund</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000 00
<b>Northwest Educational Service District 189</b> Mount Vernon, WA	No	170(c)(1) government unit	to provide tuition scholarships for successful Teacher Leadership Program participants to earn their M Ed in learning and technology at Western Governors University	\$70,000 00
<b>Northwest Educational Service District 189</b> Mount Vernon, WA	No	170(c)(1) government unit	to support the Teacher Leadership Project	\$15,000,000 00
<b>Northwest Parkinsons Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to establish a Parkinson's care and treatment center to serve the Northwest region	\$50,000 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Northwest Regional Library</b> Thief River Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$90,111 00
<b>Northwest Regional Library System</b> Thief River Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Northwestern Band of Shoshone Nation of Utah</b> Brigham City, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$12,892 92
<b>Norwalk Public Library</b> Norwalk, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,915 00
<b>Norway Memorial Library</b> Norway, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Notus Public Library</b> Notus, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$650 00
<b>NPower</b> Seattle, WA	No	501(c)(3) public charity	to provide technology assessment, training and implementation services to rural organizations and lead rural community technology capacity building efforts	\$299,398 00
<b>NPower</b> Seattle, WA	No	501(c)(3) public charity	to support creation of an NPower Toolkit for Non-Profit Organizations	\$200,000 00
<b>Nucla Public Library</b> Nucla, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,443 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Oak Hill Public Library</b> Oak Hill, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Oak Park Public Library</b> Oak Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,954 00
<b>Oakland City-Columbia Township Public Library</b> Oakland City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Oakland Public Library</b> Oakland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Oberlin Public Library</b> Oberlin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Odell Public Library District</b> Odell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,939 00
<b>Odon Winklepleck Public Library</b> Odon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Oglesby Public Library District</b> Oglesby, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Ohio County Public Library</b> Rising Sun, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Ohio Public Library District</b> Ohio, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Ohio SchoolNet</b> Columbus, OH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,187,988 00
<b>Ohio State Library</b> Columbus, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
<b>Oil Creek District Library Center</b> Oil City, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Oklahoma Department of Libraries</b> Oklahoma City, OK	No	170(c)(1) government unit	to fund the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$84,450 00
<b>Ola District</b> Ola, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,046 50)
<b>Old Town Public Library</b> Old Town, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Olmsted Public Library</b> Olmsted, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Olney Public Library</b> Olney, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Olympic Park Institute</b> Port Angeles, WA	No	501(c)(3) public charity	to support high quality environmental education programs	\$129,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Onarga Community Public Library District</b> Onarga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
<b>Orange County Public Library</b> Orange, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,821 00
<b>Ordway Public Library</b> Ordway, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Oregon County Library District</b> Alton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,247 00
<b>Oregon Museum of Science and Industry</b> Portland, OR	No	501(c)(3) public charity	for general support	\$150,000 00
<b>Orleans Town &amp; Township Public Library</b> Orleans, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Orono Public Library</b> Orono, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Orting School District</b> Orting, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (The Partnership School)	\$25,400 00
<b>Osgood Public Library</b> Osgood, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Our Lady of Lourdes Catholic Parish</b> Denver, CO	No	501(c)(3) public charity	to construct new school and parish facilities	\$225,000 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Ouray Library District</b> Ouray, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Overlake Hospital Foundation</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$5,000 00
<b>Overlake Hospital Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to support the Overlake Hospital capital campaign	\$1,000,000 00
<b>Owatonna Public Library</b> Owatonna, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Owen County Public Library</b> Spencer, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Oxfam America</b> Boston, MA	No	501(c)(3) public charity	to promote internationalism as a civic value among American youth	\$782,152 00
<b>Ozark Regional Library</b> Ironton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,735 00
<b>Pacific Crest Outward Bound School</b> Portland, OR	No	501(c)(3) public charity	to support the Pinnacle Scholarship Program for high-potential, low income youth in Washington state	\$56,000 00
<b>Page Ahead Children's Literacy Program</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Paiute Indian Tribe of Utah</b> Cedar City, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,841 52

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Palestine Public Library District</b> Palestine, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,190 00
<b>Palmyra Bicentennial Public Library</b> Palmyra, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Pan American Health and Education Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,199,900 00
<b>Pan American Health and Education Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,618,300 40
<b>Pankhurst Memorial Library</b> Amboy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,840 00
<b>Paoli Public Library</b> Paoli, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,265 00
<b>Parent Trust for Washington Children</b> Seattle, WA	No	501(c)(3) public charity	to support peer-to-peer support groups for teens and their parents to break the cycle of violence, neglect and social isolation hindering healthy adulthood	\$10,000 00
<b>Paris Carnegie Public Library</b> Paris, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,430 00
<b>Paris Public Library</b> South Paris, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Park Hills Public Library</b> Park Hills, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,444 00
<b>Parlin-Ingersoll Public Library</b> Canton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Partners in Population and Development</b> Dhaka, Bangladesh	No	Foreign Organization (ER)	to support the Global Training Program in Reproductive Health and Population A Framework of Enhanced South-to-South Cooperation	\$1,000,000 00
<b>Pascua Yaqui Tribe</b> Guadalupe, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$17,321 55
<b>Pascua Yaqui Tribe</b> Tucson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$14,049 01
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support family planning programs in China	\$4,470,004 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the elimination of epidemic meningitis in Sub-Saharan Africa	\$60,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to improve reproductive health in developing countries	\$700,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Children's Vaccine Program	\$50,975,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the development of Ultra Rice	\$2,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to expand its product development and introduction activities and increase the rate of progress with its current portfolio of affordable health technologies	\$1,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Malaria Vaccine Initiative	\$15,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,218,839 00
<b>Pathfinder International</b> Watertown, MA	No	501(c)(3) public charity	to increase awareness of the need for reproductive health services for adolescents in India and improve the service capacity of local organizations	\$292,000 00
<b>Pathfinder Regional Library Service System</b> Grand Junction, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Patoka Public Library</b> Patoka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
<b>Patten Free Library</b> Bath, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Patterson Library</b> Westfield, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,000 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Paulding County Carnegie Library</b> Paulding, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$72,765 65
<b>Paxton Carnegie Library</b> Paxton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Peace for the Streets by Kids from the Streets</b> Seattle , WA	No	501(c)(3) public charity	for general support	\$15,000 00
<b>Pearl City Public Library District</b> Pearl City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Pediatric Interim Care Center</b> Kent, WA	No	501(c)(3) public charity	to provide support for five drug addicted babies	\$25,000 00
<b>Pekin Public Library</b> Pekin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,789 64
<b>Pelican Rapids Public Library</b> Pelican Rapids, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,000 00
<b>Pembroke Township Public Library</b> Stanne, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
<b>Peninsula School District #401</b> Gig Harbor, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Vaughn Elementary School)	\$44,761 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pennsylvania Department of Education</b> Harrisburg, PA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,666,000 00
<b>Penrose Community Library District</b> Penrose, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Peoria Public Library</b> Peoria, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$4,450 00)
<b>Peoria Public Library</b> Peoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$54,240 00
<b>Perham Public Library</b> Perham, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Perry County District Library</b> New Lexington, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,256 00
<b>Peru Public Library</b> Peru, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Peru Public Library</b> Peru, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,846 00
<b>Philanthropy Northwest</b> Seattle, WA	No	501(c)(3) public charity	for general operating support	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Phinney Neighborhood Association</b> Seattle , WA	No	501(c)(3) public charity	to paint the Phinney Neighborhood Center	\$42,000 00
<b>Pickaway County District Public Library</b> Circleville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,785 00
<b>Piedmont Public Library</b> Piedmont, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Pierce Free Public Library</b> Pierce, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,749 68)
<b>Pike County Public Library</b> Petersburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,426 00
<b>Pinckneyville Public Library</b> Pinckneyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,540 00
<b>Pine River Public Library District</b> Bayfield, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,035 00
<b>Pioneerland Library System</b> Willmar, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Pioneerland Library System</b> Willmar, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$257,211 00
<b>Piper City Public Library District</b> Piper City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pipestone Community Library</b> Pipestone, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Pittsfield Public Library</b> Pittsfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,928 00
<b>Pittsfield Public Library</b> Pittsfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Plains &amp; Peaks Regional Library Service System</b> Colorado Sprngs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>PLAN International</b> Warwick, RI	No	501(c)(3) public charity	to launch a global initiative to address the needs of African children affected by HIV/AIDS and to mobilize resources	\$10,000,000 00
<b>Planned Parenthood Federation of America</b> New York, NY	No	501(c)(3) public charity	to support the Global Partners program	\$1,700,000 00
<b>Planned Parenthood Federation of America</b> New York, NY	No	501(c)(3) public charity	to support the development and expansion of the teenwire.com program	\$1,000,000 00
<b>Planned Parenthood of Central Washington</b> Yakima, WA	No	501(c)(3) public charity	to support the Walla Walla Clinic capital campaign	\$75,000 00
<b>Plano Public Library System</b> Plano, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$13,570 00)
<b>Plattekill Library</b> Modena, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$200 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Plum Creek Library System</b> Worthington, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Plymouth House of Healing</b> Seattle, WA	No	501(c)(3) public charity	to renovate and expand a residential home for people suffering from mental illness	\$50,000 00
<b>Plymouth Public Library</b> Plymouth, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Polk County Public Library</b> Bolivar, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,785 00
<b>Polo Public Library</b> Polo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Pontiac Public Library</b> Pontiac, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Poplar Bluff Public Library</b> Poplar Bluff, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Population Communications International</b> New York, NY	No	501(c)(3) public charity	to support entertainment-education programs that empower people to make informed individual choices	\$1,000,000 00
<b>Population Concern</b> London, United Kingdom	No	Public Charity Affidavit of Equivalency	to support the reproductive health needs of young people in Bolivia and Peru	\$149,000 00
<b>Population Concern</b> London, United Kingdom	No	Public Charity Affidavit of Equivalency	to expand the Andean initiative, designed to meet the reproductive health needs of young people across Bolivia and Peru	\$150,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to support adolescent health and development in developing countries	\$1,000,000 00
<b>Population Resource Center</b> Princeton, NJ	No	501(c)(3) public charity	to provide a challenge grant to increase public awareness of the relationship between population change and the well-being of the world's citizens	\$300,000 00
<b>Population Services International</b> Washington, DC	No	501(c)(3) public charity	to support a program to empower African adolescents to protect their reproductive health	\$1,000,000 00
<b>Port Angeles School District #121</b> Port Angeles, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$780,000 00
<b>Port Angeles School District #121</b> Port Angeles, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Port Angeles School District in partnership with the University of Washington	\$41,667 00
<b>Portage County District Library</b> Garrettsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,192 00
<b>Porter County Public Library System</b> Valparaiso, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Porter Memorial Library</b> Machias, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Portland House of Umoja, Inc.</b> Portland, OR	No	501(c)(3) public charity	to support the After-School & Summer Rites of passage Education (ROPE) program	\$50,000 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Portland Public Library</b> Portland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,100 00
<b>Portland State University</b> Portland, OR	No	170(c)(1) government unit	to provide general operating support for AWSEM, a program of Saturday Academy	\$25,000 00
<b>Portsmouth Public Library</b> Portsmouth, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,168 65
<b>Potomac Public Library</b> Potomac, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
<b>Potter County Library System</b> Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$33,669 00
<b>Pottsville Free Public Library</b> Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Preble County District Library</b> Eaton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,482 00
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	to demonstrate an effective and transferable program model (DOTS-Plus) for the control of multi-drug resistant tuberculosis in Peru and assist WHO/CDC in the development of an integrated strategy for global TB elimination	\$9,787,362 00
<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	for general support	\$50,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>President and Fellows of Harvard College (Also known as Harvard University)</b> Cambridge, MA	No	501(c)(3) public charity	to support The Change Leadership Group at Harvard Graduate School of Education	\$766,836 00
<b>Preston Public Library</b> Preston, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Price James Memorial Library</b> Tipton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Princeton Public Library</b> Princeton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Proctor Library</b> Weathersfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,300 00
<b>Project HOME</b> Philadelphia, PA	No	501(c)(3) public charity	to support the Project Home Gala benefiting the Honickman Roberts Learning Center	\$10,000 00
<b>Prosser School District</b> Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Prosser Heights Elementary School)	\$138,938 00
<b>Prosser School District</b> Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Whitstran Elementary School)	\$16,605 00
<b>Proyecto Bibliotecas Guatemala (Probigua)</b> Antigua, Guatemala	No	Foreign Organization (ER)	to support the 2001 Access to Learning Award	\$250,000 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Public Agenda Foundation, Inc</b> New York, NY	No	501(c)(3) public charity	to conduct two national opinion research studies on smaller schools	\$498,000 00
<b>Public Health Institute</b> Berkeley, CA	No	501(c)(3) public charity	to support the International Family Planning Leadership Development Program	\$1,029,698 00
<b>Public Library Of Johnston Co &amp; Smithfield</b> Smithfield, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Pueblo City-County Library District</b> Pueblo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$152,205 00
<b>Pueblo of Acoma</b> Pueblo of Acoma, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$7,221 52
<b>Pueblo of Cochiti</b> Cochiti Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Isleta</b> Isleta Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Jemez</b> Jemez Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Laguna</b> Laguna, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$7,221 52
<b>Pueblo of Nambe</b> Santa Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pueblo of Picuris</b> Penasco, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Pueblo of Pojoaque</b> Santa Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$531 77
<b>Pueblo of San Felipe</b> San Felipe Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Pueblo of San Ildefonso</b> Sante Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Pueblo of San Juan</b> San Juan Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Sandia</b> Bernalillo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Santa Ana</b> Bernalillo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Santa Clara</b> Española, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Santa Clara</b> Española, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$3,400 00
<b>Pueblo of Santo Domingo</b> Santo Domingo Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02

**Statement 20a**

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Pueblo of Zia</b> Zia Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
<b>Pueblo of Zuni</b> Zuni Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$361 38
<b>Puget Sound Blood Center</b> Seattle, WA	No	501(c)(3) public charity	to increase the availability of rare blood types to battle leukemia, sickle cell anemia, thalassemia and other fatal illnesses	\$250,000 00
<b>Pulaski County Library</b> Richland, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,955 00
<b>Pulaski County Public Library</b> Winamac, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
<b>Puskarich Public Library</b> Cadiz, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$69,049 00
<b>Putnam County Public Library</b> Greencastle, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Putnam County Public Library</b> Unionville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
<b>Putnam County Public Library District</b> Hennepin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,575 00
<b>Puxico Public Library</b> Puxico, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Quechan Indian Tribe of the Fort Yuma</b> Yuma, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$17,321 53
<b>Quechee Library Association</b> Quechee, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Queens University at Kingston Department of Financial Services</b> Kingston, Ontario, Canada	No	501(c)(3) public charity	to develop an anti-malaria therapy to prevent the entry of the malarial parasite into the host cells and tissues of infected humans	\$255,000 00
<b>Quincy Public Library</b> Quincy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
<b>Quincy School District #144-101</b> Quincy, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monument Elementary School)	\$25,650 00
<b>Rainier Prep</b> Seattle, WA	No	501(c)(3) public charity	to prepare talented minority students for academically challenging programs	\$50,000 00
<b>Rampart Library District</b> Woodland Park, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
<b>Ramsey Public Library</b> Ramsey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Rangeley Public Library</b> Rangeley, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rangely Regional Library</b> Rangely, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Ransom Memorial Public Library</b> Altona, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
<b>Rantoul Public Library</b> Rantoul, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Ray County Library</b> Richmond, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Raymond A Sapp Memorial Township Library</b> Wyanet, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,940 00
<b>Reading Community Library</b> Reading, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,437 00)
<b>Real Change Homeless Empowerment Project</b> Seattle, WA	No	501(c)(3) public charity	to support computer access and training workshops for homeless persons in Seattle	\$45,420 00
<b>Red Feather Lakes Community Library</b> Red Feather Lakes, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,693 00
<b>Reddick Library</b> Ottawa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Redwood Falls Public Library</b> Redwood Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Reed College</b> Portland, OR	No	501(c)(3) public charity	to improve the campus library	\$1,000,000 00
<b>Reed Memorial Library</b> Ravenna, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Regents of the University of California</b> Los Angeles, CA	No	501(c)(3) public charity	to support the university's library internship program	(\$18,522 78)
<b>Regents of the University of California</b> Davis, CA	No	501(c)(3) public charity	to support research on vitamin A-rich foods as a treatment for nightblindness and to assess fortified 'ultra-rice' as a potential source of vitamin A and other nutrients	\$141,212 00
<b>Regents of the University of Michigan</b> Ann Arbor, MI	No	501(c)(3) public charity	to develop a participatory on-site training and electronic communications network to improve the availability and quality of family planning services for poor populations in Latin America	\$1,000,000 00
<b>Regents of the University of Minnesota</b> Minneapolis, MN	No	501(c)(3) public charity	to create five new small high schools and provide assistance to four small charter high schools in St. Paul, MN area	\$314,027 00
<b>Renton School District #403</b> Renton, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Talbot Hills Elementary School)	\$60,500 00
<b>Reporters Committee for Freedom of the Press</b> Arlington, VA	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Republic of Palau, Ministry of Education, Palau Public Library</b> Koror, PW, Republic of Palau	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$39,630 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Research Foundation of State University of New York</b> Albany, NY	No	501(c)(3) public charity	to support the university's library internship program	\$70,212 00
<b>Results Educational Fund, Inc.</b> Washington, DC	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Reynolds County Library District</b> Centerville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,290 00
<b>RFSU, Swedish Association for Sex Education</b> Stockholm, Sweden	No	Public Chanty Affidavit of Equivalency	to emphasize information, education, behavior change, and advocacy, and increase male involvement in reproductive health and HIV prevention	\$502,250 00
<b>Richard Hugo House</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$60,000 00
<b>Rick Warren Memorial Public Library</b> Elkville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Ridgemont Public Library</b> Mt Victory, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
<b>Ridgeville Public Library</b> Ridgeville, IN	No	170(c)(1) government unit	to expand public access computers and the Internet	\$8,013 00
<b>Rio Grande Library District</b> Monte Vista, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$58,067 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rio Hondo Public Library</b> Rio Hondo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,238 00
<b>River Bend Library System</b> Coal Valley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>River Bluffs Regional Library</b> St Joseph, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,750 00
<b>Riverdale Public Library District</b> Riverdale, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,983 00
<b>Riverside Regional Library</b> Jackson, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,365 00
<b>Roachdale-Franklin Township Public Library</b> Roachdale, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777 00
<b>Robeson County Public Library</b> Lumberton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,037 30
<b>Robinson Public Library District</b> Robinson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,870 00
<b>Rochester Public Library</b> Rochester, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Rochester Public Library</b> Rochester, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rochester School District #401</b> Rochester, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Grand Mound Elementary School)	\$31,380 00
<b>Rock County Community Library</b> Luverne, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Rock Creek Public Library</b> Rock Creek, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Rock Falls Public Library District</b> Rock Falls, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Rock Island Public Library</b> Rock Island, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Rockford Public Library</b> Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
<b>Rockingham Free Public Library</b> Bellows Falls, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,763 00
<b>Rocky Ford Public Library</b> Rocky Ford, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Rodman Public Library</b> Alliance, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Rolla Public Library</b> Rolla, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,170 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Rolling Prairie Library System</b> Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Ronald McDonald House Charities of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	to match funds raised through the Microsoft Hockey Challenge	\$125,000 00
<b>Ronald McDonald House Charities of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	to provide additional housing for seriously ill children and their families	\$625,000 00
<b>Roodhouse Public Library</b> Roodhouse, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Rosiclare Memorial Public Library</b> Rosiclare, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
<b>Roxana Public Library District</b> Roxana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Royal School District</b> Royal City, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Royal Middle School)	\$90,405 00
<b>Royalton Memorial Library</b> South Royalton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,300 00
<b>Royalton Public Library District</b> Royalton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Rumford Public Library</b> Rumford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Runals Memorial Library</b> Edgerton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Rural Development Institute - ER</b> Seattle, WA	No	501(c)(3) private foundation (ER)	to support property rights and land reform activities for the world's farming families	\$1,000,000 00
<b>Rural Development Institute - public charity</b> Seattle, WA	No	501(c)(3) public charity	to establish an office in India for the promotion of land reform	\$350,000 00
<b>Rushford Public Library</b> Rushford, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Rushville Public Library</b> Rushville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,118 00
<b>Rushville Public Library</b> Rushville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,908 00
<b>Russell County Public Library</b> Lebanon, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,551 65
<b>Rutland Free Library</b> Rutland, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Ryderwood Community Center Trust</b> Ryderwood, WA	No	501(c)(3) public charity	to build a community center	\$118,500 00
<b>Sabina Public Library</b> Sabina, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Saguache County Public Library</b> Saguache, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,698 00
<b>Saint Mary's Academy</b> Portland, OR	No	501(c)(3) public charity	for building improvements	\$500,000 00
<b>Saint Paul Public Library</b> St Paul, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$213,231 00
<b>Salem Public Library</b> Salem, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Salem Public Library</b> Salem, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00
<b>Salem Township Public Library</b> Yates City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
<b>Sallie Logan Public Library</b> Murphysboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Salt River Pima-Maricopa Indian Community</b> Scottsdale, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,983 66
<b>Saltsburg Free Library</b> Saltsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,790 00
<b>Salvation Army</b> Seattle, WA	No	501(c)(3) public charity	to support capital projects in King, Pierce and Spokane Counties	\$2,000,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Sampson-Clinton Public Library</b> Clinton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,300 00)
<b>Samuel W Smith Mem Pub Library</b> Port Allegany, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
<b>San Carlos Apache Tribe of San Carlos Reservation</b> San Carlos, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
<b>San Jose State University Foundation</b> San Jose, CA	No	501(c)(3) public charity	to support the university's library internship program	(\$15,992 74)
<b>San Juan Southern Paiute Tribe</b> Tuba City, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,987.59
<b>San Miguel County Library District # 1</b> Telluride, CO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$4,905 00
<b>Sandhill Regional Library System</b> Rockingham, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$64,895 00
<b>Sandusky Library</b> Sandusky, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Sangerville Public Library</b> Sangerville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Sarah S Bovard Mem Library</b> Tionesta, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,134 60

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Sarcoxie Public Library</b> Sarcoxie, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Savanna Public Library District</b> Savanna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,620 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to continue drought-relief activities in the north of Afghanistan	\$400,000 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to continue and strengthen existing drought-relief activities in northern Afghanistan	\$500,000 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support emergency drought relief efforts in the Somali Region of Ethiopia	\$500,000 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support the Global Neonatal Survival Initiative	\$41,325,000 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 26, 2001 earthquake centered in western India	\$1,000,000 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 13, 2001 earthquake centered in El Salvador	\$500,000 00
<b>Scenic Regional Library</b> Union, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,540 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Schmaling Memorial Public Library District</b> Fulton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,174 00
<b>Schuylkill County Library System</b> Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,765 00
<b>Schuylkill County Library System</b> Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$55,829 00
<b>Scotland County Memorial Library</b> Memphis, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>Scott County Public Library</b> Scottsburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,316 00
<b>Scranton Public Library &amp; District Library Center</b> Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Seabeck Christian Conference</b> Seabeck, WA	No	501(c)(3) public charity	to renovate the retreat facility	\$100,000 00
<b>Searsmont Town Library</b> Searsmont, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Seattle Art Museum</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Seattle Biomedical Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to support the "Giving for Global Health" capital campaign	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seattle Business Assistance Center</b> Seattle, WA	No	501(c)(3) public charity	to provide computer training and technology counseling for low-income minority and women entrepreneurs and small business owners	\$21,925 00
<b>Seattle Center Foundation</b> Seattle, WA	No	501(c)(3) public charity	to renovate the Seattle Center Opera House and construct the Marion Oliver McCaw Hall	\$2,000,000 00
<b>Seattle Children's Home</b> Seattle, WA	No	501(c)(3) public charity	to establish a Continuum of Care Assessment Center for the integrated assessment of physical and behavioral health needs of emotionally disturbed children	\$200,000 00
<b>Seattle Chinese Garden Society</b> Seattle, WA	No	501(c)(3) public charity	to build a classical Chinese Garden in West Seattle	\$500,000 00
<b>Seattle Community Youth at Risk Program</b> Seattle, WA	No	501(c)(3) public charity	to expand the Steps Ahead program which provides mentoring and skill building services to include Sealth High School	\$25,000 00
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to provide matching funds to support health and social service organizations through the United Way of King County	\$6,018,858 56
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to provide capital grants and operating funds to King County nonprofit health and human service agencies	\$1,000,000 00
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Project Lift Off Pooled Opportunity Fund in providing high quality learning opportunities to the youth of King County	\$10,000 00
<b>Seattle Girls School</b> Seattle, WA	No	501(c)(3) public charity	to support the creation of an independent school for girls in grades 5 through 8 with an emphasis on math and science	\$250,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seattle Pacific University</b> Seattle, WA	No	501(c)(3) public charity	to support the Washington School Assessment Center	\$585,679 00
<b>Seattle School District #1</b> Seattle, WA	No	170(c)(1) government unit	to support the grant director position over the five years of the district grant	\$230,000 00
<b>Seattle Works</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Secret Harbor School</b> Anacortes, WA	No	501(c)(3) public charity	to improve educational resources for at-risk youth by constructing three microwave towers and completing a communication bridge between Cypress Island and the mainland	\$75,000 00
<b>Sedalia Public Library</b> Sedalia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Selby Township Library District</b> Depue, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,506 00
<b>Self Enhancement, Inc.</b> Portland, OR	No	501(c)(3) public charity	to support the youth development program	\$25,000 00
<b>Selinsgrove Community Center, Inc.</b> Selinsgrove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$60,269 00
<b>Senior Services of Seattle-King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Sequella Global Tuberculosis Foundation, Inc.</b> Rockville, MD	No	501(c)(3) public charity	to develop TB vaccines	\$3,000,000 00
<b>Sesser Public Library</b> Sesser, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
<b>Seymour Community Library</b> Seymour, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Shaker Heights Public Library</b> Shaker Heights, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,308 00
<b>Shamokin &amp; Coal Township Public Library, Inc.</b> Shamokin, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,175 00
<b>Shaw Public Library</b> Greenville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Shawnee Library System</b> Carterville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Shawneetown Public Library</b> Shawneetown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>Sheffield Public Library</b> Sheffield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,710 00
<b>Sheffield Township Library</b> Sheffield, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,815 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Shelbina Carnegie Public Library</b> Shelbina, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Shenango Valley Com Library</b> Sharon, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Sheppard Memorial Library</b> Greenville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,234 00
<b>Sherrard Library District</b> Sherrard, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,608 00
<b>Shiprock Boys &amp; Girls Club</b> Shiprock, NM	No	501(c)(3) public charity	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Shoals Public Library</b> Shoals, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00
<b>Show Low Public Library</b> Show Low, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,950 00
<b>Sibley County Library System</b> Gaylord, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,620 00
<b>Sidell District Library</b> Sidell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
<b>Sikeston Public Library</b> Sikeston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Silverton Public Library</b> Silverton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Silvis Public Library</b> Silvis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Simpson Memorial Library</b> Carmel, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Siverson Public Library</b> Hendricks, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,555 00
<b>Skagit Valley Family YMCA</b> Mount Vernon, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>Skidompha Public Library</b> □ Damariscotta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,188 00
<b>Skowhegan Free Public Library</b> Skowhegan, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
<b>Slater Public Library</b> Slater, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Slayton Public Library</b> Slayton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
<b>Smith College</b> Northampton, MA	No	501(c)(3) public charity	to support Five College Consortium's African Studies Residency Program	\$1,000,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Soldiers Memorial Library</b> Hiram, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Somerset County Fed Library System</b> Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$59,138 00
<b>South Beloit Public Library</b> South Beloit, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,245 00
<b>South Carolina Department of Education</b> Columbia, SC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$534,500 00
<b>South Carolina State Library</b> Columbia, SC	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$100,290 00
<b>South County Public Library District</b> Brussels, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>South Dakota Department of Education &amp; Cultural Affairs</b> Pierre, SD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$337,500 00
<b>South King County Multi-Service Center</b> Federal Way, WA	No	501(c)(3) public charity	to support the Family Management Education program	\$35,000 00
<b>South Kitsap School District #402</b> Port Orchard, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mullenix Ridge Elementary School)	\$51,080 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>South Pekin Public Library</b> South Pekin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,945 00
<b>South Thomaston Public Library</b> South Thomaston, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>South Whidbey Youth Center</b> Langley, WA,	No	501(c)(3) public charity	to support four youth programs	\$40,000 00
<b>Southeastern Libraries Cooperating</b> Rochester, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Southern Peaks Public Library</b> Alamosa, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Southern Teller County Library District</b> Cripple Creek, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$62,282 00
<b>Southern Ute Cultural Center Museum</b> Ignacio, CO	No	501(c)(3) public charity	to provide public access computers and Internet connectivity for the tribe	\$18,290 50
<b>Southside Regional Library</b> Boydton, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,299 90
<b>Southwest Harbor Public Library</b> Southwest Harbor, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Southwest Public Libraries</b> Grove City, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Southwest Regional Library Service System</b> Durango, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Spanish Peaks Library District</b> Walsenburg, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Sparta Public Library</b> Sparta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
<b>Spencer County Public Library</b> Rockport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$38,656 00
<b>Spokane School District #81</b> Spokane, WA	No	170(c)(1) government unit	to provide high school students with 21st century skills in the area of information technology and biotechnology	\$43,750 00
<b>Spokane School District #81</b> Spokane, WA	No	170(c)(1) government unit	to support a collaborative Induction model, professional development programs, and placement of pre-service teachers in Spokane School District in partnership with Washington State University	\$95,000 00
<b>Spokane School District #81</b> Spokane, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,068,724 00
<b>Spoon River Public Library District</b> Cuba, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Spring Grove Public Library</b> Spring Grove, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Spring Valley Public Library</b> Spring Valley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Springfield Public Library</b> Springfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Springfield Town Library</b> Springfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Springfield-Greene County</b> Springfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,535 00
<b>Springvale Public Library Association</b> Springvale, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
<b>St. Albans Free Library</b> St Albans, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,363 00
<b>St. Charles Public Library</b> St Charles, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>St. Clair County Library</b> Osceola, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>St. Clairsville Public Library</b> St Clairsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>St. Elmo Public Library District</b> St Elmo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,460 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>St. Johnsbury Athenaeum Library</b> St Johnsbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>St. Joseph Parish</b> Yakima, WA	No	501(c)(3) public charity	to support the campaign to rebuild St Joseph Church in Yakima, Washington	\$100,000 00
<b>St. Mary's Home</b> Beaverton, OR	No	501(c)(3) public charity	to support the capital campaign	\$1,000,000 00
<b>St. Stephen Housing Association</b> Renton, WA	No	501(c)(3) public charity	to build St Stephen Housing Association Transitional Housing and provide services to families in crisis during their period of transition to a more stable condition	\$113,793 00
<b>Stamford Community Library</b> Stamford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
<b>Stark County District Library</b> Canton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$177,224 00
<b>Starke County Public Library System</b> Knox, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,166 00
<b>State Library of North Carolina</b> Raleigh, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
<b>State of Alabama</b> Montgomery, AL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$531,699 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>State of Vermont Department of Libraries</b> Montpelier, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,700 00
<b>State of Vermont Midstate Regional Library</b> Berlin, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$41,321 00
<b>State of Washington Office of Superintendent of Public Instruction</b> Olympia, WA	No	170(c)(1) government unit	to develop and deliver a web-based classroom assessment pilot program in reading, mathematics, and writing	\$1,340,500 00
<b>Staunton Public Library</b> Staunton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Steele Public Library</b> Steele, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Steeleville Area Public Library District</b> Steeleville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,858 00
<b>Sterling Public Library</b> Sterling, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
<b>Sterling Public Library</b> Sterling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Steubenville &amp; Jefferson County, Pl Of</b> Steubenville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Stevenson-Carson School District #303</b> Stevenson, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington State through supporting school redesign, implementing early college awareness, and removing financial barriers at Stevenson High School	\$85,670 00
<b>Stewart Free Library</b> Corinna, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Stey-Nevant Public Library</b> Farrell, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,554 00
<b>Stinson Memorial Public Library District</b> Anna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,558 70
<b>Stone County Library</b> Galena, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,200 00
<b>Stone Soup</b> Olympia, WA	No	501(c)(3) public charity	to expand community access to technology in poor rural communities	\$30,500 00
<b>Stonington Public Library</b> Stonington, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Strategic Education Centers</b> Seattle, WA	No	501(c)(3) public charity	to provide technology training and health education in an after-school setting to 14-17 year-old young women in Swaziland	\$200,000 00
<b>Stratton Public Library</b> Stratton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Streator Public Library</b> Streator, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Suburban Library System</b> Burr Ridge, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
<b>Successlink Inc</b> Jefferson City, MO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$555,000 00
<b>Sugar Grove Free Library</b> Sugar Grove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,484 60
<b>Sullivan County Library</b> Dushore, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
<b>Sullivan County Public Library</b> Milan, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Sullivan County Public Library</b> Sullivan, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,643 00
<b>Summit Public Library Distnct</b> Summit, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,651 00
<b>Sumpter Township Library</b> Toledo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Susquehanna Cty Hist Society &amp; Free Lib Assoc</b> Montrose, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,780 00
<b>SUSTAIN</b> Washington, DC	No	501(c)(3) public charity	to research the effectiveness of elemental iron powders	\$999,928 00
<b>Sweet Springs Public Library</b> Sweet Springs, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Swink Public Library</b> Swink, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Switzerland County Public Library</b> Vevay, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,135 00
<b>Sylvester Memorial Wellston Public Library</b> Wellston, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Syracuse University</b> Syracuse, NY	No	501(c)(3) public charity	to support the university's library internship program	\$141,531 00
<b>Tacoma Community House</b> Tacoma, WA	No	501(c)(3) public charity	to improve two computer labs serving Tacoma's low income, immigrant, refugee and minority populations	\$125,514 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Lincoln High School)	\$204,928 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to support development of a new, small high school focusing on the Arts to provide a <i>personalized learning environment</i> for students and staff (Tacoma Arts High School)	\$130,500 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Henry Foss High School)	\$228,000 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through <i>supporting school redesign</i> , implementing early college awareness, and removing financial barriers (Mount Tahoma High School)	\$204,900 00
<b>Tamaqua Public Library</b> Tamaqua, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,170 00
<b>Taneyhills Community Library</b> Branson, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Taos Pueblo</b> Taos, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
<b>Taylor Falls Public Library</b> Taylor Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,555 00
<b>Tech Corps Hawaii</b> Honolulu, HI	No	501(c)(3) public charity	to provide superintendents and principals from <i>public and private schools access to quality leadership development</i> focused on technology integration and whole systems change	\$279,225 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>TechFoundation Inc.</b> Cambridge, MA	No	501(c)(3) public charity	to support an Internet Café for the women participating in Women 2000 Gender Equality, Development and Peace in the 21st Century	\$33,511 20
<b>Technology Access Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Technical Teens Internship Program	\$300,000 00
<b>Tell City-Perry County Public Lib</b> Tell City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Tennessee State Library &amp; Archives</b> Nashville, TN	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$137,250 00
<b>Tenney Memorial Library</b> Newbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,750 00
<b>Texas County Library</b> Houston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,755 00
<b>Texas Leadership Center</b> Austin, TX	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,100,000 00
<b>The Africa-America Institute</b> New York, NY	No	501(c)(3) public charity	to support the 17th annual awards dinner	\$3,500 00
<b>The Albert B. Sabin Vaccine Institute, Inc.</b> New Canaan, CT	No	501(c)(3) public charity	to support the annual Vaccine Colloquia	\$100,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>The Albert B. Sabin Vaccine Institute, Inc.</b> New Canaan, CT	No	501(c)(3) public charity	to develop a genetically engineered recombinant hookworm vaccine to be used with traditional methods to reduce one of the main causes of anemia and malnutrition	\$1,800,000 00
<b>The Board of Trustees of the Leland Stanford Junior University</b> Stanford, CA	No	501(c)(3) public charity	to create a learning collaborative under Stanford University's College of Education's leadership to help school leaders develop a broader knowledge base about school design, teaching and learning, curriculum and assessment, and professional development	\$593,013 00
<b>The Center for Strategic and International Studies</b> Washington, DC	No	501(c)(3) public charity	to launch a Task Force on HIV/AIDS in collaboration with CDC and USAID	\$520,250 00
<b>The College of William &amp; Mary</b> Williamsburg, VA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (Virginia)	\$639,400 00
<b>The Diocese of Yakima</b> Yakima, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology as part of the Washington State school district initiative	\$272,563 00
<b>The Education Resources Institute Inc.</b> Boston, MA	No	501(c)(3) public charity	to increase college preparation, access, and success for students from groups currently under-represented in higher education	\$100,000 00
<b>The Fund for Colorados Future</b> Denver, CO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$815,500 00
<b>The Global Fund For Children</b> Washington, DC	No	501(c)(3) public charity	to support grantmaking programs benefiting impoverished children in the developing world	\$150,000 00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>The Global Fund for Women, Inc.</b> San Francisco, CA	No	501(c)(3) public charity	to support grant-making programs in the areas of women's primary and reproductive health, access to communications technology and the media, civic participation and leadership, and the prevention of violence against women	\$250,000 00
<b>The Government of Nunavut</b> Iqaluit, NT, Canada	No	Foreign Government	to support Nunavut's public libraries serving low-income communities with a gift of public access computers	\$298,266 00
<b>The Institute of Computer Technology</b> Sunnyvale, CA	No	170(c)(1) government unit	to expand the Intel Teach to the Future Program from 500 master teachers in 2000 to 1500 teachers in 2001	\$10,000,000 00
<b>The Johns Hopkins University</b> Baltimore, MD	No	501(c)(3) public charity	to develop a stealth measles vaccine	\$4,280,000 00
<b>The Learning Space Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to support Tomorrow's Classroom 2001 with a "Presenting Sponsorship" August 17-18 in Seattle	\$25,000 00
<b>The Links Foundation, Inc.</b> Redmond, WA	No	501(c)(3) public charity	for general support	\$4,200 00
<b>The Northwest Learning &amp; Achievement Group</b> Wapato, WA	No	501(c)(3) public charity	to support the technology center in Wapato and address the learning needs of Hispanic and Native American youth and adults	\$249,999 00
<b>The Rhode Island Community Foundation</b> Providence, RI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$372,000 00
<b>The Seattle Indian Services Commission</b> Seattle, WA	No	170(c)(1) government unit	to equip a technology center and provide training to serve the Native American community in Seattle	\$85,225 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>The Tilden Library Foundation</b> Tilden, NE	No	501(c)(3) public charity	to establish a technology center	\$41,250 00
<b>The University of Connecticut Foundation, Inc.</b> Storrs, CT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$662,500 00
<b>The University of New Mexico</b> Albuquerque, NM	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$333,286 00
<b>The Vaccine Fund</b> Seattle, WA	No	501(c)(3) public charity	to support the immunization of children in 74 countries through the purchase of new vaccines	\$425,000,000 00
<b>The Vishnevskaya-Rostropovich Foundation</b> Washington, DC	No	501(c)(3) public charity	to create a mechanism for sustainability of the vaccination initiative	\$1,000,000 00
<b>Therapeutic Health Services</b> Seattle, WA	No	501(c)(3) public charity	to renovate the facility	\$94,402 00
<b>Thompson Free Library</b> Dover-Foxcroft, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Thorson Memorial Library</b> Elbow Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,957 00
<b>Three Rivers Regional Library Service System</b> Glenwood Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tides Center</b> San Francisco, CA	No	501(c)(3) public charity	to support the Hate Free Zone	\$75,000 00
<b>Tidioute Public Library</b> Tidioute, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
<b>Tiffin-Seneca Public Library</b> Tiffin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
<b>Tioga County Library System</b> Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$43,153 00
<b>Tippecanoe County Public Library</b> Lafayette, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Tiskilwa Township Library</b> Tiskilwa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,498 00
<b>Tohono O'odham Nation</b> Tucson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
<b>Tohono O'odham Nation</b> Gila Bend, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 81
<b>Tohono O'odham Nation</b> Sells, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 81

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Tonasket School District #404</b> Tonasket, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Tonasket High School)	\$74,000 00
<b>Tonto Apache Tribe of Arizona</b> Payson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 83
<b>Tostan, Inc</b> Phoenix, AZ ,	No	501(c)(3) public charity	to implement non-formal education for raising vaccination rates in 250 villages in Senegal	\$990,000 00
<b>Toulon Public Library District</b> Toulon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Town Hall Association</b> Seattle, WA	No	501(c)(3) public charity	to support community forums in response to the terrorist attack of Sept 11	\$20,000 00
<b>Town of Collins Public Library</b> Collins, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Town Square Community Library</b> Sabattus, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Tracy Public Library</b> Tracy, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Trails Regional Library</b> Warrensburg, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,740 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Traverse des Sioux Library System</b> Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
<b>Treat Memorial Library</b> Livermore Falls, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
<b>Treehouse Fund</b> Seattle, WA	No	501(c)(3) public charity	to expand the Wearhouse services to Department of Children and Family Services (DCFS) foster families in King County	\$40,000 00
<b>Treehouse Fund</b> Seattle, WA	No	501(c)(3) public charity	to provide social services that preserve self-esteem and confidence for children under the protection of the King County Division of Children and Family Services	\$50,000 00
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to reduce maternal deaths in developing countries by improving access to life-saving treatment for women with serious obstetric complications	\$30,000,000 00
<b>Trustees of Columbia University in the City of New York</b> New York, NY	No	501(c)(3) public charity	to support a project in HIV prevention and care in Uganda - the Rakai Project	\$985,100 00
<b>Trustees of the Bangor Public Library</b> Bangor, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
<b>Trustees of The John B. Curtis Free Public Library in Bradford</b> Bradford, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$4,950 00
<b>Trustees of the University of Pennsylvania</b> Philadelphia, PA	No	501(c)(3) public charity	to support the oncology research program	\$1,500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Trustees of the University of Pennsylvania</b> Philadelphia, PA	No	501(c)(3) public charity	to develop new tools to predict and prevent the leading causes of maternal death ectopic pregnancy, premature rupture of fetal membranes, and preeclampsia	\$1,650,000 00
<b>Tukwila School District #406</b> Tukwila, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Foster High School)	\$85,550 00
<b>Tunbridge Public Library</b> Tunbridge, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,769 00
<b>Turner Memorial Library-Presque Isle</b> Presque Isle, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Tuscarawas County Public Library</b> New Philadelphia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,274 00
<b>Tuscola Public Library</b> Tuscola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Twin Rivers District Public Library</b> Colona, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Tyler Public Library</b> Tyler, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Tyson Library Association, Inc</b> Versailles, IN	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$19,008 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>U S. Virgin Islands Division of Libraries, Archives and Museums</b> St Thomas, VI, U S Virgin Islands	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$71,115 00
<b>Union City Public Library</b> Union City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Union City Public Library</b> Union City, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,541 00
<b>Union County Library System</b> Lewisburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$33,574 00
<b>Union Township Public Library</b> Ripley, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,192 00
<b>Uniontown Public Library</b> Uniontown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,064 00
<b>United Nations Association of the USA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the 2002 Global Leadership Award Dinner	\$72,000 00
<b>United Nations Foundation</b> Washington, DC	No	501(c)(3) public charity	to support Health InterNetwork pilot project in India	\$734,000 00
<b>United Nations Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the United Nations Population Fund (UNFPA) reorganization efforts	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Negro College Fund</b> Fairfax, VA	No	501(c)(3) public charity	for general support	\$9,000 00
<b>United Negro College Fund</b> Fairfax, VA	No	501(c)(3) public charity	for general support	\$100,000 00
<b>United Negro College Fund</b> Fairfax, VA	No	501(c)(3) public charity	to support the Gates Millennium Scholars Program	\$45,254,679 00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support contraceptive logistics and management information systems in Myanmar (Burma)	\$243,000 00
<b>United States Committee for UNFPA, Inc.</b> New York, NY	No	501(c)(3) public charity	to support the African Youth Alliance	\$10,000,000 00
<b>United States Committee for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support communication strategies and key activities for the Global Movement for Children	\$849,225 00
<b>United States Committee for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support the global initiative to eliminate maternal and neonatal tetanus	\$5,000,000 00
<b>United States Committee for UNICEF</b> New York, NY	No	501(c)(3) public charity	to support the GAVI Secretariat	\$300,000 00
<b>United States Student Association Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the completion of the book project "Pursuing America's Vision. Student Leadership and the Founding of the United States Association after WWII"	\$40,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>United Way International</b> Alexandna, VA	No	501(c)(3) public charity	for general support	\$150,000 00
<b>United Way of America</b> Alexandna, VA	No	501(c)(3) public charity	for general support	\$500 00
<b>United Way of America</b> Alexandna, VA	No	501(c)(3) public charity	to support the Internet based campaigning and communication program	\$1,250,000 00
<b>United Way of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,075,000 00
<b>United Way of Mason County</b> Shelton, WA	No	501(c)(3) public charity	for general support	\$10,000 00
<b>United Way of Mason County</b> Shelton, WA	No	501(c)(3) public charity	to provide a challenge grant	\$4,443 00
<b>United Way of New York City</b> New York, NY	No	501(c)(3) public charity	to support the September 11th Fund for victims of the terronst attacks in New York and Washington D C	\$1,000,000 00
<b>United Way of Pierce County</b> Tacoma, WA	No	501(c)(3) public charity	to support the Prevention Partnership For Children	\$235,550 00
<b>University Child Development School</b> Seattle, WA	No	501(c)(3) public charity	to support the Teacher Excellence Fund and the Financial Aid Fund	\$116,055 00
<b>University Child Development School</b> Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$4,000,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University City Public Library</b> University City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>University of Aberdeen Development Trust</b> Chevy Chase, MD	No	501(c)(3) public charity	to implement the IMMPACT Research Programme developmental phase	\$994,378 00
<b>University of Arizona</b> Tucson, AZ	No	170(c)(1) government unit	to provide services in support of the Foundation's charitable activities by supporting graduate student internships	\$155,576 66
<b>University of Arizona</b> Tucson, AZ	No	170(c)(1) government unit	to support the Native American Access to Technology internship program	\$6,201 86
<b>University of Arizona</b> Tucson, AZ	No	170(c)(1) government unit	to support the university's library internship program	(\$17,213 19)
<b>University of California Berkeley Foundation</b> Berkeley, CA	No	501(c)(3) public charity	to support the international family planning and reproductive health studies of the Bay Area International Group	\$220,000 00
<b>University of Kansas Center for Research, Inc.</b> Lawrence, KS	No	501(c)(3) public charity	to support the health worker training and midwifery services of the Amazonian Peoples Resources Initiative	\$200,000 00
<b>University of Kansas Center for Research, Inc.</b> Lawrence, KS	No	501(c)(3) public charity	to support the Amazonian People Resources Initiative	\$75,000 00
<b>University of Kentucky Research Foundation</b> Lexington, KY	No	501(c)(3) public charity	to provide a scholarship to the School of Library and Information Science	\$11,545 00
<b>University of Maryland</b> College Park, MD	No	170(c)(1) government unit	to develop a stealth measles vaccine	\$4,246,704 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>University of Minnesota Foundation</b> Minneapolis, MN	No	501(c)(3) public charity	to help two urban districts (St Paul MN and Cincinnati OH) and one suburban district (West Clermont OH) convert ten large high schools into small, excellent public schools of choice	\$4,381,604 00
<b>University of Missouri</b> Columbia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$122,406 00
<b>University of Montana</b> Missoula, MT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$383,996 00
<b>University of North Carolina</b> Chapel Hill, NC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$983,500 00
<b>University of North Carolina</b> Chapel Hill, NC	No	170(c)(1) government unit	to provide support for the James B Hunt, Jr Institute for Educational Leadership and Policy	\$200,000 00
<b>University of North Carolina</b> Chapel Hill, NC	No	170(c)(1) government unit	to support the development of novel drug candidates for the treatment of human African trypanosomiasis and leishmaniasis	\$1,083,500 00
<b>University of North Carolina at Chapel Hill</b> Chapel Hill, NC	No	170(c)(1) government unit	to support the university's library internship program	\$75,066 23
<b>University of Oklahoma</b> Norman, OK	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$553,244 00
<b>University of South Carolina</b> Columbia, SC	No	170(c)(1) government unit	to provide a one-time scholarship to a student attending the University of South Carolina's College of Library and Information Science	\$17,955 00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>University of South Florida Foundation, Inc.</b> Tampa, FL	No	501(c)(3) public charity	to provide a scholarship to the School of Library and Information Science	\$11,755 50
<b>University of Southern Mississippi</b> Hattiesburg, MS	No	170(c)(1) government unit	to support the university's library internship program	(\$7,110 76)
<b>University of the Witwatersrand Fund, Inc.</b> New York, NY	No	501(c)(3) public charity	to support Palliative Medicine Institute	\$152,367 00
<b>University of Washington</b> Seattle, WA	No	170(c)(1) government unit	to support graduate student internships at the Information School of the University of Washington	\$120,109 00
<b>University of Washington</b> Seattle, WA	No	170(c)(1) government unit	to support the Lieberman Faculty Development Endowed Fund	\$3,000 00
<b>University of Washington</b> Seattle, WA	No	170(c)(1) government unit	to support graduate student internships at the Information School of the University of Washington	\$88,998 10
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to build sustainable system of support for emerging teachers and to create a new image of professional responsibility among them through the SST Project in the Seattle School system	\$346,795 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support installation and promotion costs for "The Endurance Shackleton's Legendary Antarctic Expedition" at the Burke Museum	\$25,000 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to evaluate the Sound Families Initiative	\$37,965 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the production of Northwest Week	\$40,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to develop resources which will promote the creation of small high schools	\$250,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support symposium on small schools, race, and high school reform on the UW campus on Tuesday, June 19, 2001	\$27,473 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the Education Policymakers Exchange (previously known as Education Policy Forum)	\$20,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to sponsor fellows in the certificate program for Population Leadership for the 21st Century	\$539,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the archival process of the Brock Adams Papers	\$16,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the Mathematics, Engineering, Science Achievement program	\$409,492 00
University Preparatory Academy Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$500,000 00
University System of Georgia Foundation Inc Atlanta, GA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$788,290 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Upper San Juan Library District</b> Pagosa Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Urban League of Metropolitan Seattle</b> Seattle, WA	No	501(c)(3) public charity	to support the Minority Executive Directors Coalition of King County's 20th anniversary reception	\$5,000 00
<b>Urban Libraries Council</b> Evanston, IL	No	501(c)(3) public charity	to support the training of public library leaders to be more effective community players	\$420,000 00
<b>Urbana Free Library</b> Urbana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,528 00
<b>Ute Indian Tribe of the Uintah &amp; Ouray</b> Fort Duchesne, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,930 37
<b>Ute Mountain Tribe of the Ute Mountain Reservation</b> Towaoc, CO	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,101 63
<b>Ute Mountain Tribe of the Ute Mountain Reservation</b> White Mesa, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,556 59
<b>Utica Public Library District</b> Utica, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,515 00
<b>Valley District Library</b> Fairview, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Vanderbilt University</b> Nashville, TN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$774,726 00
<b>Venice Public Library</b> Venice, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Vermont Public Library</b> Vermont, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
<b>Vermont State Department of Education</b> Montpelier, VT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$243,230 00
<b>Vespasian Warner Public Library District</b> Clinton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Veterans Memorial Library</b> Patten, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
<b>Vienna Carnegie Public Library</b> Vienna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
<b>Vigo County Public Library</b> Terre Haute, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,308 00
<b>Viking Library System</b> Fergus Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Village Of Avon Public Library</b> Avon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
<b>Village of Washington Park Public Library</b> Washington Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Viola Public Library District</b> Viola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,169 00
<b>Virginia Memorial Public Library</b> Virginia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>Virginia Public Library</b> Virginia, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>Vision House</b> Renton, WA	No	501(c)(3) public charity	to build Single Mothers' Shelter and provide services to families in crisis during their period of transition to a more stable condition	\$290,000 00
<b>Vision House</b> Renton, WA	No	501(c)(3) public charity	to purchase property to build a child care and educational center	\$75,000 00
<b>Wabash Carnegie Public Library</b> Wabash, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Wabasha Public Library</b> Wabasha, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Wabasso Public Library</b> Wabasso, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wahluke School District</b> Mattawa, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Morris Schott Middle School)	\$97,965 00
<b>Walden Community Library</b> Walden, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Walker Memorial Library</b> Westbrook, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Walnut Public Library District</b> Walnut, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,210 00
<b>Walter T. A. Hansen Memorial Library</b> Mars Hill, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Wardsboro Free Public Library</b> Wardsboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,738 00
<b>Warren County Public Library District</b> Monmouth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,690 00
<b>Warren Library Association</b> Warren, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
<b>Warren Township Public Library</b> Warren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,990 00
<b>Warren-Trumbull County Public Library</b> Warren, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,482 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Warsaw Public Library</b> Warsaw, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,544 00
<b>Waseca-le Sueur Regional Library</b> Waseca, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,865 00
<b>Washburn Memorial Library</b> Washburn, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
<b>Washington Department of Social and Health Services</b> Bellevue, WA	No	170(c)(1) government unit	to support foster parent appreciation and support activities	\$35,000 00
<b>Washington Carnegie Public Library</b> Washington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,066 00
<b>Washington County Library System</b> Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
<b>Washington County Library System</b> Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$129,508 00
<b>Washington County Public Library</b> Maretta, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$81,490 00
<b>Washington District Library</b> Washington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,294 00
<b>Washington Education Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to provide a one-year scholarship for one student through the Costco Scholarship Fund annual breakfast	\$10,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Washington Education Foundation</b> Issaquah, WA	No	501(c)(3) public charity	to establish the Washington State Achievers Scholarship Program	\$2,875,000 00
<b>Washington Health Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the campaign to ensure that all children and youth in King County have health insurance	\$200,000 00
<b>Washington Junior Golf Association</b> Tacoma, WA 98406-1725	No	501(c)(3) public charity	to support the Frank Rodia Junior Golf Tournament	\$10,000 00
<b>Washington Literacy</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
<b>Washington News Council</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$4,550 00
<b>Washington News Council</b> Seattle, WA	No	501(c)(3) public charity	to promote fairness, accuracy and balance within the Washington State news media	\$60,000 00
<b>Washington Planned Giving Council</b> Seattle, WA	No	501(c)(3) public charity	to support the Leave a Legacy campaign	\$10,000 00
<b>Washington State Grange Foundation</b> Olympia, WA	No	501(c)(3) public charity	to provide computing and Internet access to twenty underserved rural communities in Washington state	\$320,560 00
<b>Washington State University Foundation</b> Pullman, WA	No	501(c)(3) public charity	to help support expansion of the 4-H Teen Tech Corps program to additional low-income rural communities in Washington	\$230,874 00
<b>Washington State University Foundation</b> Pullman, WA	No	501(c)(3) public charity	to establish the Center to Bridge the Digital Divide	\$75,000 00

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(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Washington Township Public Library</b> Lynn, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
<b>Washington Women's Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support their grant making program and provide annual operating support	\$2,000 00
<b>Waterville Public Library</b> Waterville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
<b>Watsonwan County Library</b> St James, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,032 00
<b>Watseka Public Library</b> Watseka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>Waukegan Public Library</b> Waukegan, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,020 00
<b>Waverly Public Library</b> Waverly, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
<b>Wayne City Public Library</b> Wayne City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
<b>Wayne County Public Library</b> Wooster, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,774 00
<b>Wayne County Public Library, Inc.</b> Goldsboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,839 68

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wayne Library Authority</b> Honesdale, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$59,581 00
<b>Wayne Public Library</b> Wayne, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,425 30
<b>Webb City Public Library</b> Webb City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Webster County Library</b> Marshfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>Webster Free Library</b> Kingfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
<b>Weid Library District</b> Greeley, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$149,421 00
<b>Wellington Public Library</b> Wellington, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,080 00
<b>Wells Public Library</b> Wells, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Wellsville Carnegie Public Library</b> Wellsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Wellsville Public Library</b> Wellsville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>West Custer County Library District</b> Westcliffe, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,355 00
<b>West Frankfort Public Library</b> West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
<b>West Frankfort Public Library</b> West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,790 00
<b>West Lafayette Public Library</b> West Lafayette, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00
<b>West Plains Public Library</b> West Plains, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
<b>West Salem Public Library</b> West Salem, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
<b>West Sangamon Public Library District</b> New Berlin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
<b>West Union District Library</b> West Union, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Orchard Center Elementary School)	\$17,348 00
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (West Valley City School)	\$18,360 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (West Valley High School)	\$96,000 00
<b>West Virginia Department of Education</b> Charleston, WV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$526,000 00
<b>West Virginia Library Commission</b> Charleston, WV	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and help the State Library meet the ongoing information technology training needs of public libraries	\$92,985 00
<b>Westbrook Public Library</b> Westbrook, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
<b>Western Foundation</b> Bellingham, WA	No	501(c)(3) public charity	to support the creation of the Ralph Munro Endowment for Civic Education at Western Washington University	\$50,000 00
<b>Western Governors University</b> Salt Lake City, UT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$479,895 00
<b>Westminster West Public Library</b> Putney, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
<b>Westmoreland County Library System</b> Monessen, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,550 00
<b>Westville Public Library District</b> Westville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wetmore Community Library</b> Wetmore, CO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,624 00
<b>Wheaton Community Library</b> Wheaton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,181 00
<b>White Hall Township Library</b> White Hall, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
<b>White Salmon Valley School District</b> White Salmon, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Hulan L Whitson Elementary School)	\$91,125 00
<b>Whitewater Valley Community Library District</b> Brookville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,366 00
<b>Whitingham Free Public Library</b> Jacksonville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
<b>Whitman College Board of Trustees</b> Walla Walla, WA	No	501(c)(3) public charity	to construct a new science building and renovate existing science facilities	\$1,000,000 00
<b>Whitneyville Library Association, Inc.</b> Whitneyville, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
<b>Wildwood Elementary School, Inc.</b> Los Angeles, CA	No	501(c)(3) public charity	to support the creation of the Wildwood School Outreach Center for the promotion of small, personalized secondary schools	\$56,000 00
<b>Willard Library</b> Evansville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Willard Memorial Library</b> Willard, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,480 00
<b>William H. And Lucy F. Rand Memorial Library</b> North Troy, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
<b>William Leonard Public Library District</b> Robbins, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,075 00
<b>Williamsfield Public Library District</b> Williamsfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,595 00
<b>Wilmington Public Library Of Clinton County</b> Wilmington, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Wilton Free Public Library</b> Wilton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
<b>Winchester Community Library</b> Winchester, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
<b>Winchester Public Library</b> Winchester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
<b>Windom Public Library</b> Windom, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>Winona Public Library</b> Winona, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Winooski Memorial Library</b> Winooski, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,575 00
<b>Winslow Public Library</b> Winslow, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,038 00
<b>Winston Churchill Foundation of the United States, Ltd.</b> New York, NY	No	501(c)(3) public charity	to support the William H Gates Scholarship program	\$23,000 00
<b>Wisconsin Foundation for Educational Administration Inc</b> Madison, WI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$321,864 00
<b>Witherle Memorial Library</b> Castine, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
<b>Witt Township Memorial Library</b> Witt, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,219 00
<b>Wood County District Public Library</b> Bowling Green, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
<b>Wood River Public Library</b> Wood River, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Woodbury Community Library</b> Woodbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

**Statement 20a**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Woodland Public Library</b> Woodland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
<b>Woodruff Memorial Library</b> La Junta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
<b>World Affairs Council</b> Seattle, WA	No	501(c)(3) public charity	to support the Global Classroom Program	\$50,000 00
<b>World Health Organization</b> Geneva, Switzerland	No	Executive Order	to organize and ensure civil society participation in the United Nations General Assembly Special Session on HIV/AIDS	\$994,965 00
<b>World Health Organization</b> Geneva, Switzerland	No	Executive Order	to support research, development and research training in human reproduction	\$2,000,000 00
<b>World Health Organization</b> Geneva, Switzerland	No	Executive Order	to support research for the reduction of child mortality	\$3,500,000 00
<b>World Health Organization</b> Lyon Cedex, France	No	Executive Order	to support the Alliance for Cervical Cancer Prevention	\$1,097,644 00
<b>World Neighbors, Inc.</b> Oklahoma City, OK	No	501(c)(3) public charity	to expand and sustain reproductive health and family planning in rural communities of Asia, Africa and Latin America	\$1,550,000 00
<b>Worth County Library</b> Grant City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
<b>Worthington Jefferson Township Public Library</b> Worthington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,403 00

**Statement 20a**

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Wray Public Library</b> Wray, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
<b>Wright County Library</b> Hartville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,989 00
<b>Wyoming Department of Education</b> Cheyenne, WY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$219,984 00
<b>Wyoming Public Library District</b> Wyoming, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,928 00
<b>Wyomissing Public Library</b> Wyomissing, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
<b>Yakima School District #7</b> Yakima, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Davis High School)	\$194,280 00
<b>Yale University</b> New Haven, CT	No	501(c)(3) public charity	to support a capital campaign for rebuilding the Yale University Art Gallery	\$1,000,000 00
<b>Yavapai-Apache Nation of the Camp Verde Reservation</b> Clarkdale, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,241 39
<b>Yavapai-Prescott Indian Tribe</b> Prescott, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$12,399 87

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Yelm Community Schools #2</b> Yelm, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Yelm Prairie Elementary School)	\$31,500 00
<b>Yelm Community Schools #2</b> Yelm, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Yelm High School)	\$169,680 00
<b>York Township Public Library</b> Thomson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,100 00
<b>Young Men's Christian Association of Grants Pass Oregon</b> Grants Pass, OR	No	501(c)(3) public charity	to support a capital expansion project to construct a gymnasium, multi-purpose room, meeting room, locker rooms and office area necessary to expand services	\$200,000 00
<b>Young Womens Christian Association of Bellingham</b> Bellingham, WA	No	501(c)(3) public charity	to renovate the facility	\$100,000 00
<b>Youngstown And Mahoning County, Public Library of</b> Youngstown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$214,768 00
<b>Youngsville Public Library</b> Youngsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,069 00
<b>Yuma Public Library</b> Yuma, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
<b>YWCA of Seattle-King County-Snohomish County</b> Seattle, WA	No	501(c)(3) public charity	to support the Dress for Success Program	\$100,000 00

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>YWCA of Seattle-King County-Snohomish County</b> Seattle, WA	No	501(c)(3) public charity	to support the "Moving Women and Families Forward" Campaign	\$2,000,000 00
<b>Zeigler Public Library</b> Zeigler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
<b>Zion-Benton Public Library District</b> Zion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
			<b>Total</b>	<b>\$1,146,689,104 99</b>

**Bill & Melinda Gates Foundation  
Employee Matching Gifts Paid**

*Statement 20b  
Form 990 PF December 31, 2001 EIN 91-1663695*

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>1000 Friends of Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30 00
<b>Advance Bellevue</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$900 00
<b>Airline Ambassadors International Inc</b> San Mateo, CA	No	501(c)(3) public charity	for general support	\$75 00
<b>AIUSA Foundation, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$345 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$180 00
<b>Alverno College</b> Milwaukee, WI,	No	501(c)(3) public charity	for general support	\$300 00
<b>American Association of Zoo Keepers Puget Sound Chapter</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>American Cancer Society</b> Everett, WA,	No	501(c)(3) public charity	for general support	\$1,425 00
<b>American Civil Liberties Union Foundation, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$105 00

**Statement 20b**

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>American Diabetes Association National Service Center</b> Denver, CO	No	501(c)(3) public charity	for general support	\$75 00
<b>American Foundation for AIDS Research</b> New York, NY	No	501(c)(3) public charity	for general support	\$30 00
<b>American Health Assistance Foundation</b> Rockville , MD	No	501(c)(3) public charity	for general support	\$30 00
<b>American Heart Association</b> Davenport, IA	No	501(c)(3) public charity	for general support	\$150 00
<b>American Heart Association Inc</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$285 00
<b>American Humane Association</b> Englewood, CO	No	501(c)(3) public charity	for general support	\$150 00
<b>American Indian College Fund</b> Denver, CO	No	501(c)(3) public charity	for general support	\$30 00
<b>American Lebanese Syrian Association Char, Inc.</b> Memphis, TN	No	501(c)(3) public charity	for general support	\$30 00
<b>American Lung Association of Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,817 50
<b>American National Red Cross</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

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<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>American Red Cross</b> Washington, DC	No	501(c)(3) public charity	for general support	\$1,500 00
<b>American Society for the Prevention of Cruelty to Animals</b> New York, NY	No	501(c)(3) public charity	for general support	\$75 00
<b>America's Second Harvest</b> Chicago, IL	No	501(c)(3) public charity	for general support	\$480 00
<b>Anti-Defamation League of Bnai Brith</b> New York, NY	No	501(c)(3) public charity	for general support	\$30 00
<b>Arab Community Center for Economic &amp; Social Services ACCESS</b> Dearborn, MI	No	501(c)(3) public charity	for general support	\$750 00
<b>Aradia Women's Health Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
<b>Archdiocese Housing Authority</b> Seattle, WA	No	501(c)(3) public charity	to support Noel House	\$1,800 00
<b>Arthritis Foundation</b> Seattle, WA,	No	501(c)(3) public charity	for general support	\$3,345 00
<b>Arts Corps</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$750 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Associated Recreation Council</b> Seattle, WA,	No	501(c)(3) public charity	for general support	\$300 00
<b>Atlantic Street Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,000 00
<b>Avon Products Foundation, Inc.</b> Chicago, IL,	No	501(c)(3) public charity	to support the Avon Breast Cancer 3 Day walk	\$7,335 00
<b>Ben Franklin PTA c/o Washington State PTA</b> Kirkland, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Best Friends Animal Sanctuary</b> Kanab, UT	No	501(c)(3) public charity	for general support	\$150 00
<b>Big Brothers Big Sisters of King and Pierce Counties</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Bishop Blanchet High School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Boat People S.O.S</b> Falls Church, VA	No	501(c)(3) public charity	for general support	\$3,300 00
<b>Books for Nepal</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$75 00
<b>Bottoms Dream</b> Santa Monica, CA	No	501(c)(3) public charity	for general support	\$90 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Cancer Lifeline of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00
<b>Caring Pregnancy Center of Cowlitz County</b> Longview, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Cascade Animal Protection Society</b> Sumner, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Cascadian Chorale</b> Bellevue, WA	No	501(c)(3) public charity	for general support	\$120 00
<b>Catholic Archdiocese of Seattle</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$360 00
<b>Ceasefire Foundation of Washington</b> Seattle, WA,	No	501(c)(3) public charity	for general support	\$15,000 00
<b>Center for Empowerment</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
<b>Center for Reproductive Law and Policy Inc</b> New York, NY	No	501(c)(3) public charity	for general support	\$300 00
<b>Central Asia Institute</b> Bozeman, MT	No	501(c)(3) public charity	for general Support	\$450 00
<b>Central Catholic High School</b> Toledo, OH	No	501(c)(3) public charity	for general support	\$300 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Centre for Development and Population Activities</b> Washington, DC	No	501(c)(3) public charity	for general support	\$300 00
<b>Charles Wright Academy</b> Tacoma, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>ChildAid: Children's Literacy</b> Portland, OR	No	501(c)(3) public charity	for general support	\$300 00
<b>Children's Foundation of Mid-America, Inc.</b> St Louis, MO	No	501(c)(3) public charity	for general support	\$75 00
<b>City of Redmond</b> Redmond, WA	No	170(c)(1) government unit	for exclusively public purposes	\$600 00
<b>Covenant House</b> New York, NY	No	501(c)(3) public charity	for general support	\$30 00
<b>Crisis Clinic, Inc.</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Crista Ministries</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Crista Ministries</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Crohns &amp; Colitis Foundation of America, Inc</b> New York, NY	No	501(c)(3) public charity	for general support	\$630 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Crystal Conservation Coalition</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Cystic Fibrosis Research, Inc.</b> Mountain View, CA,	No	501(c)(3) public charity	for general support	\$30 00
<b>Dedication and Everlasting Love to Animals</b> Glendale , CA	No	501(c)(3) public charity	for general support	\$30 00
<b>Delta Society</b> Renton, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Disabled American Veterans Charitable Service Trust</b> Cincinnati, OH	No	501(c)(3) public charity	for general support	\$300 00
<b>EarthCorps</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00
<b>Earthstewards Network</b> Bainbridge Island, WA	No	501(c)(3) public charity	to support the PeaceTrees Vietnam Project	\$75 00
<b>Elizabeth Glaser Pediatric AIDS Foundation</b> Santa Monica, CA	No	501(c)(3) public charity	for general support	\$300 00
<b>Emory University</b> Atlanta, GA,	No	501(c)(3) public charity	for general support	\$5,700 00
<b>Environmental Association for Great Lakes Education</b> Duluth, MN	No	501(c)(3) public charity	for general support	\$1,500 00

**Statement 20b**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Everett Gospel Mission</b> Everett, WA	No	501(c)(3) public charity	for general support	\$155 73
<b>Evergreen Hospice and Health Care Foundation</b> Kirkland, WA	No	501(c)(3) public charity	for general support	\$1,500 00
<b>FareStart</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
<b>Federal Way Chorale</b> Federal Way, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Federal Way School District #210</b> Federal Way, WA	No	170(c)(1) government unit	to support Federal Way High School DECA	\$375 00
<b>Feminist Majority Foundation</b> Arlington, VA	No	501(c)(3) public charity	for general support	\$225 00
<b>FINCA International Inc.</b> Washington, DC,	No	501(c)(3) public charity	for general support	\$150 00
<b>First Place</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
<b>Food for the Hungry, Inc.</b> Scottsdale, AZ,	No	501(c)(3) public charity	for general support	\$2,688 00
<b>FosStars Institute</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Free Methodist Church of North America</b> Indianapolis, IN	No	501(c)(3) public charity	for general support	\$600 00
<b>Freeze Education Fund</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Friends School Haverford</b> Haverford, PA	No	501(c)(3) public charity	for general support	\$3,000 00
<b>Gay City Health Project</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,500 00
<b>Georgia State University Foundation Inc</b> Atlanta, GA	No	501(c)(3) public charity	to support the Andrew Young School of Policy Studies	\$1,500 00
<b>Global Exchange</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$60 00
<b>Gonzaga Preparatory School</b> Spokane, WA	No	501(c)(3) public charity	to support the Fair Share Program	\$60 00
<b>Grameen Foundation USA</b> Washington, DC	No	501(c)(3) public charity	for general support	\$3,000 00
<b>Habitat for Humanity International Inc</b> Americus, GA	No	501(c)(3) public charity	for general support	\$7,245 00
<b>Hamlin Robinson School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$60 00

**Statement 20b**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Heifer Project International Inc</b> Little Rock, AR	No	501(c)(3) public charity	for general support	\$300 00
<b>Homeless Children International, Inc.</b> Greenville, SC	No	501(c)(3) public charity	for general support	\$750 00
<b>Hopelink</b> Redmond, WA	No	501(c)(3) public charity	for general support	\$16,500 00
<b>Illahee Junior High School</b> Federal Way, WA	No	170(c)(1) government unit	for general support	\$150 00
<b>IslandWood</b> Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>John Carroll University</b> University Heights, OH	No	501(c)(3) public charity	for general support	\$150 00
<b>Jubilee Women's Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,140 00
<b>KCTS Television</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$4,185 00
<b>Kimball School Parent Teacher Student Association</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$60 00
<b>KUOW/Puget Sound Public Radio</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Lafayette Arts and Science Foundation</b> Lafayette, CA	No	501(c)(3) public charity	for general support	\$3,000 00
<b>Lafayette School District</b> Lafayette, CA	No	170(c)(1) government unit	for general support	\$1,500 00
<b>Lake Union Civic Orchestra</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$975 00
<b>Lake Washington School District</b> Kirkland, WA	No	170(c)(1) government unit	for general support	\$4,500 00
<b>Lakeview Free Methodist Church</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,200 00
<b>Lifelong AIDS Alliance</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Loquin</b> Mercer Island, WA	No	501(c)(3) public charity	for general support	\$1,200 00
<b>Los Angeles Maritime Institute</b> San Pedro , CA	No	501(c)(3) public charity	for general support	\$30 00
<b>M.O.V.E. International Foundation</b> Bakersfield, CA	No	501(c)(3) public charity	for general support	\$2,250 00
<b>Madeline Island Wilderness Preserve</b> La Pointe, WI	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$2,250 00
<b>Mc Clure Middle School PTSA</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$570 00
<b>Mercer Island-Eastside Orphans and Waifs</b> Kirkland, WA	No	501(c)(3) public charity	for general support	\$450 00
<b>Mercy Corps International</b> Portland, OR	No	501(c)(3) public charity	for general support	\$150 00
<b>Mercy Ships</b> Garden Valley, TX	No	501(c)(3) public charity	to support the Caribbean Mercy Ship	\$900 00
<b>Metrocenter Branch, YMCA of Greater Seattle</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30 00
<b>Mobius Theater, Inc.</b> Boston, MA	No	501(c)(3) public charity	for general support	\$105 00
<b>Mothers Against Drunk Driving</b> Irving, TX	No	501(c)(3) public charity	for general support	\$135 00
<b>Mount Holyoke College</b> South Hadley, MA,	No	501(c)(3) public charity	for general support	\$60 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Multifaith Works</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>National Breast Cancer Coalition Fund</b> Washington , DC	No	501(c)(3) public charity	for general support	\$330 00
<b>National Easter Seals Society Inc.</b> Chicago, IL	No	501(c)(3) public charity	for general support	\$30 00
<b>National Humane Education Society</b> Leesburg, VA	No	501(c)(3) public charity	for general support	\$150 00
<b>Native American Rights Fund</b> Boulder, CO	No	501(c)(3) public charity	for general support	\$30 00
<b>Natural Resources Defense Council</b> New York, NY,	No	501(c)(3) public charity	for general support	\$285 00
<b>Nature Conservancy, Inc.</b> Arlington, VA	No	501(c)(3) public charity	for general support	\$3,480 00
<b>Net Aid Inc</b> New York, NY	No	501(c)(3) public charity	to support the Bethe Change Vietnam - Water for Learning project	\$690 00
<b>New Futures</b> Burien, WA	No	501(c)(3) public charity	for general support	\$16,500 00
<b>New York State Fraternal Order of Police Foundation</b> Hicksville, NY	No	501(c)(3) public charity	to support WTC Police Disaster Relief Fund	\$300 00

**Statement 20b**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>New York Times Neediest Cases Fund</b> New York , NY	No	501(c)(3) public charity	for general support	\$1,800 00
<b>Northwest Aids Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Northwest Ecosystem Alliance</b> Seattle, WA	No	501(c)(3) public charity	to support Cascades Conservation Partnership	\$30 00
<b>Northwest Ecosystem Alliance</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$90 00
<b>Northwest Harvest E M M</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,345 00
<b>NOW Legal Defense and Educational Fund, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$300 00
<b>Ohio West Virginia YMCA</b> St George, WV	No	501(c)(3) public charity	for general support	\$300 00
<b>OpNet Community Ventures, Inc.</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$450 00
<b>Oregon State University Foundation</b> Corvallis, OR	No	501(c)(3) public charity	for general support	\$300 00
<b>Organizacion Maya Guatemalteca</b> Kingston, WA	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Oxfam America</b> Boston, MA	No	501(c)(3) public charity	for general support	\$30 00
<b>Pacific Crest Biodiversity Project</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Pacific Lutheran University Foundation</b> Tacoma, WA	No	501(c)(3) public charity	for general support	\$225 00
<b>Pacific Lutheran University Foundation</b> Tacoma, WA	No	501(c)(3) public charity	to support KPLU FM	\$675 00
<b>Pasados Safe Haven</b> Sultan, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Pigs Peace Sanctuary</b> Arlington, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>Planned Parenthood Federation of America</b> New York, NY	No	501(c)(3) public charity	for general support	\$3,150 00
<b>Planned Parenthood of Northern New England</b> Williston , VT	No	501(c)(3) public charity	for general support	\$900 00
<b>Planned Parenthood of Western Washington</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$8,490 00
<b>Pomona College</b> Claremont, CA	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>President and Fellows of Harvard College</b> Boston, MA	No	501(c)(3) public charity	for general support	\$3,750 00
<b>Program for Early Parent Support</b> Seattle, WA,	No	501(c)(3) public charity	for general support	\$120 00
<b>Purrfect Pals</b> Arlington, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>REFORMA National Association to Promote Library Services to the SP</b> Berkeley, CA	No	501(c)(3) public charity	for general support	\$90 00
<b>Robert W Woodruff Arts Center, Inc.</b> Atlanta, GA	No	501(c)(3) public charity	for general support	\$300 00
<b>Save the Children Federation, Inc.</b> Westport, CT	No	501(c)(3) public charity	for general support	\$948 00
<b>Seattle Art Museum</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000 00
<b>Seattle Biomedical Research Institute</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
<b>Seattle Community Network Association</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Seattle Girls School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
<b>Seattle Shanti</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Seattle Symphony</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Senior Services of Snohomish County</b> Mukilteo, WA	No	501(c)(3) public charity	for general support	\$90 00
<b>Solar Electric Light Fund</b> Washington , DC	No	501(c)(3) public charity	for general support	\$450 00
<b>St. Benedict Elementary and Middle School</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$1,020 00
<b>Technology Access Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$5,700 00
<b>The Arab American Institute Foundation</b> Washington, DC	No	501(c)(3) public charity	for general support	\$750 00
<b>The Breast Cancer Fund</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$300 00
<b>The Carter Center, Inc.</b> Atlanta, GA	No	501(c)(3) public charity	for general support	\$30 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>The Global Fund for Women, Inc.</b> San Francisco, CA	No	501(c)(3) public charity	for general support	\$300 00
<b>The Humane Society of the United States</b> Washington, DC	No	501(c)(3) public charity	for general support	\$150 00
<b>The International Eye Foundation</b> Bethesda, MD	No	501(c)(3) public charity	for general support	\$30 00
<b>The Leukemia &amp; Lymphoma Society, Inc.</b> Seattle, WA	No	501(c)(3) public charity	for general operating support	\$60 00
<b>The Leukemia &amp; Lymphoma Society, Inc.</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$12,435 00
<b>The Minneapolis Community and Technical College Foundation, Inc.</b> Minneapolis, MN	No	501(c)(3) public charity	for general support of Gladys Green Senior Net Program	\$150 00
<b>The National Italian American Foundation, Inc.</b> Washington, DC	No	501(c)(3) public charity	for general support	\$1,875 00
<b>The New York Women's Foundation</b> New York, NY	No	501(c)(3) public charity	for general support	\$75 00
<b>The Overlake School</b> Redmond, WA	No	501(c)(3) public charity	for general support	\$375 00

**Statement 20b**

(ER)=Expenditure Responsibility

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<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>The Southern Poverty Law Center Inc</b> Montgomery, AL	No	501(c)(3) public charity	for general support	\$300 00
<b>The UCLA Foundation</b> Los Angeles, CA	No	501(c)(3) public charity	to support the Montana AIDS Vaccine Ride	\$1,365 00
<b>Thingseelsee'M Dance/Theater, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$225 00
<b>Tides Foundation</b> San Francisco, CA	No	501(c)(3) public charity	to support Adbusters Media Foundation	\$375 00
<b>Trustees of Grinnell College</b> Grinnell, IA	No	501(c)(3) public charity	for general support	\$75 00
<b>Union Gospel Mission Assn of Seattle</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$375 00
<b>United Palestinian Appeal, Inc.</b> Washington, DC,	No	501(c)(3) public charity	for general support	\$750 00
<b>United Way of King County</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$61,331 28
<b>United Way of New York City</b> New York, NY	No	501(c)(3) public charity	for general support	\$2,250 00
<b>University of Florida Foundation</b> Gainesville, FL	No	501(c)(3) public charity	for general support	\$75 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>University of Illinois Foundation</b> Champaign, IL	No	501(c)(3) public charity	for general support	\$1,500 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	for support of KUOW	\$1,500 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support of KCMU	\$135 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the UW Information School	\$150 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Center for Women and Democracy	\$7,500 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$750 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support KUOW	\$3,315 15
<b>Virginia Mason Medical Center</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
<b>VSA arts of Washington</b> Seattle, WA,	No	501(c)(3) public charity	for general support	\$150 00
<b>Wallingford Boys &amp; Girls Club</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Washington Environmental Council</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$45 00
<b>Washington State NARAL Foundation</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$105 00
<b>Washington State University Foundation</b> Pullman, WA	No	501(c)(3) public charity	to support the Dean of Excellence Fund	\$1,500 00
<b>Washington Toxics Coalition</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
<b>Washington Wilderness Coalition</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$855 00
<b>Western Foundation</b> Bellingham, WA	No	501(c)(3) public charity	for general support	\$90 00
<b>Wilderness Society</b> Washington, DC	No	501(c)(3) public charity	for general support	\$150 00
<b>Womens Civic Improvement Club of Sacramento</b> Sacramento, CA	No	501(c)(3) public charity	for general support	\$1,500 00
<b>World Association for Children and Parents</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$3,180 00
<b>World Library Partnership Inc</b> Durham, NC	No	501(c)(3) public charity	for general support	\$5,950 00

**Statement 20b**

(ER)=Expenditure Responsibility

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>World Monument Fund, Inc.</b> New York, NY	No	501(c)(3) public charity	for general support	\$300 00
<b>World Relief Corp of National Association of Evangelicals</b> Wheaton, IL	No	501(c)(3) public charity	for general support	\$60 00
<b>World Wildlife Fund</b> Washington, DC	No	501(c)(3) public charity	for general support	\$330 00
<b>YMCA of the Inland Northwest</b> Spokane, WA,	No	501(c)(3) public charity	for general support	\$150 00
<b>Young Mens Christian Association of Seattle</b> Seattle, WA	No	501(c)(3) public charity	for general support of Partners with Youth Campaign	\$75 00
<b>Young Mens Christian Association of Seattle</b> Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
<b>Young Men's Christian Association of Seattle</b> Seattle, WA	No	501(c)(3) public charity	to support camping services	\$75 00
			<b>Total</b>	\$356,395 66

**Bill & Melinda Gates Foundation  
Used Equipment Donations**

*Statement 20c  
Form 990 PF December 31, 2001 EIN 91-1663695*

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to donate office furniture to B F Day School in support of their educational activities	\$1,175 00
<b>Broadview P.T.A.</b> Seattle, WA	No	501(c)(3) public charity	to donate office furniture in support of their educational activities	\$1,260 00
<b>Wilderness Technology Alliance</b> Redmond, WA	No	501(c)(3) public charity	to provide equipment to support technology education programs for at-risk youth	\$18,485 00
			<b>Total</b>	\$20,920 00

**Bill & Melinda Gates Foundation**  
**Grants Approved for Future Payment**

**Statement 21**  
**Form 990 PF December 31, 2001 EIN 91-1663695**

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>AIDS Vaccine Advocacy Coalition</b> New York, NY	No	501(c)(3) public charity	to support their HIV/AIDS policy analysis, vaccine advocacy, and outreach efforts	\$400,000 00
<b>Alaska Council of School Administrators</b> Douglas, AK	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$345,592 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Cleveland High School)	\$72,000 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to support View Ridge Elementary Annual Parent Appeal	\$45,000 00
<b>Alliance for Education</b> Seattle, WA	No	501(c)(3) public charity	to support development of a new, small high school focusing on the Arts to provide a personalized learning environment for students and staff at The Center School	\$100,000 00
<b>Atlantic Street Center</b> Seattle, WA	No	501(c)(3) public charity	to support the Extended Learning Program for at-risk and homeless Seattle youth	\$150,000 00
<b>Baldwin Memorial Library</b> Wells River, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$385 00
<b>Bard College</b> Annandale, NY	No	501(c)(3) public charity	to support startup costs of Bard High School Early College in Brooklyn, NY, a high school program culminating in AA degree	\$667,000 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Barry-Lawrence Regional Library</b> Monett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
<b>Bellingham School District 501</b> Bellingham, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Bellingham School District in partnership with Western Washington University	\$200,000 00
<b>Better World Fund</b> Washington, DC	No	501(c)(3) public charity	to support the Aspen Strategy Group	\$200,000 00
<b>Board of Regents of the University and Community College System of Nevada on behalf of the University of Nevada, Reno</b> Reno, NV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$200,000 00
<b>Board of Trustees for the University of Alabama</b> Birmingham, AL	No	501(c)(3) public charity	to demonstrate the feasibility and sustainability of a computerized pennatal medical record system in a developing country	\$2,000,000 00
<b>Boys &amp; Girls Club of Spokane County</b> Spokane, WA	No	501(c)(3) public charity	for general support	\$50,000 00
<b>Boys &amp; Girls Clubs the Rogue Valley</b> Grants Pass, OR	No	501(c)(3) public charity	to renovate and expand the clubhouse	\$300,000 00
<b>Bradford County Library System</b> Troy, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,995 00
<b>Britton City Library</b> Britton, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,010 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Brookings Institution</b> Washington, DC	No	501(c)(3) public charity	to support a National Working Commission on Choice in K-12 Education through The Brookings Institution	\$500,000 00
<b>California County Superintendents Educational Services Association</b> Sacramento, CA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$12,351,000 00
<b>Camp Point Public Library District</b> Camp Point, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,215 00
<b>Carnegie Corporation of New York</b> New York, NY	No	501(c)(3) private foundation (ER)	to support urban high school reform through the Schools for a New Society initiative	\$21,988,000 00
<b>Casa Latina Centro De Ayuda Solidaria a Los Amigos</b> Seattle , WA	No	501(c)(3) public charity	to support the Family Literacy Program and to expand its services to South King County	\$30,000 00
<b>Center for Community Service Fund</b> Seattle, WA	No	501(c)(3) public charity	to support the community activities of the Urban Enterprise Center	\$50,000 00
<b>Chicago Community Foundation</b> Chicago, IL	No	501(c)(3) public charity	to support restructuring high school education in Chicago	\$11,875,000 00
<b>Chimacum School District #49</b> Chimacum, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Chimacum Middle School)	\$112,078 00
<b>China Academy of Health Policy</b> Haidian, Beijing, China	No	Foreign Organization (ER)	for administrative and managerial support to promote health policy research	\$100,000 00



<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Christian Schools International</b> Grand Rapids, MI	No	501(c)(3) public charity	to establish models of excellence in private urban schools in Chicago and tribal schools in New Mexico	\$4,082,000 00
<b>Clayton Public Library District</b> Clayton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,795 00
<b>Clover Park School District #400</b> Lakewood, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Clover Park High School)	\$720,000 00
<b>Colorado Children's Campaign</b> Denver, CO	No	501(c)(3) public charity	to support the Small Schools Initiative that has the potential to dramatically improve student outcomes in urban high schools in Colorado	\$7,120,555 00
<b>Commonwealth Regional Health Community Secretariat</b> Arusha, Tanzania	No	Foreign Organization (ER)	to strengthen the health sector response to HIV/AIDS in East, Central and Southern Africa	\$803,078 00
<b>Communities In Schools of Washington State</b> Seattle, WA	No	501(c)(3) public charity	to support the implementation of CIS strategy in district grantee's communities	\$1,125 00
<b>COSA Foundation</b> Salem, OR	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,081,161 00
<b>Council on Library and Information Resources</b> Washington, DC	No	501(c)(3) public charity	to support the Gates Access to Learning Award	\$1,248,410 00
<b>Delaware Department of Education</b> Dover, DE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$165,000 00

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<b>East Dubuque District Library</b> East Dubuque, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$433 95
<b>East Valley School District #361</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Continuous Curriculum School)	\$81,600 00
<b>Easter Seals Washington</b> Seattle, WA	No	501(c)(3) public charity	to support assistive technology programs for people with disabilities in rural and underserved populations in Washington	\$199,375 54
<b>Eastmont School District #206</b> East Wenatchee, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kenroy Elementary School)	\$150,600 00
<b>Eastside Housing Association</b> Redmond, WA	No	501(c)(3) public charity	to build Avondale Park and provide services to families in crisis during their period of transition to a more stable condition	\$1,207,500 00
<b>Edmonds School District</b> Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mountlake Terrace High School)	\$633,260 00
<b>Emergency Food Network of Tacoma and Pierce County</b> Lakewood, WA	No	501(c)(3) public charity	to expand the farm and cannery project	\$70,000 00
<b>Engenderhealth Inc</b> New York, NY	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,149,905 61
<b>Enumclaw School District</b> Enumclaw, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Enumclaw School District by Seattle Pacific University	\$200,000 00
<b>Everett School District #2</b> Everett, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerson Elementary School)	\$199,750 00

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<b>Evergreen School District #114</b> Vancouver, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Evergreen School District in partnership with Washington State University	\$200,000 00
<b>Federal Way School District #210</b> Federal Way, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Harry S Truman High School)	\$145,680 00
<b>Ferndale School District #502</b> Ferndale, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Horizon Middle School)	\$153,000 00
<b>Foundation for the Improvement of Mathematics and Science Education</b> San Diego, CA	No	501(c)(3) public charity	to support San Diego Unified School District's Blueprint for Student Success	\$9,000,000 00
<b>Friends of Youth</b> Redmond, WA	No	501(c)(3) public charity	to support the capital campaign for Griffin Home, a residential treatment center for troubled adolescent boys	\$750,000 00
<b>Gila River Indian Community of the Gila River Indian Reservation</b> Sacaton, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$6,055 00
<b>Gillespie Public Library</b> Gillespie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$909 00
<b>Global Fund to Fight AIDS, Tuberculosis and Malaria</b> Geneva, Switzerland	No	Foreign Organization (ER)	to create and maintain a global fund, through an international public-private partnership, to address HIV/AIDS, TB and Malaria in heavily affected, poor countries	\$100,000,000 00

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<b>Golconda Public Library</b> Golconda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$0 00
<b>Griffin School District #324</b> Olympia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Griffin School)	\$202,368 00
<b>Harmony Hill of Union</b> Union, WA	No	501(c)(3) public charity	to fund basic operations and program expansion	\$350,000 00
<b>Hearing, Speech &amp; Deafness Center</b> Seattle, WA	No	501(c)(3) public charity	to build Views at Madison and provide services to families in crisis during their period of transition to a more stable condition	\$75,000 00
<b>Heartland Regional Library</b> Vienna, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Hockinson School District #98</b> Brush Prairie, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Hockinson School District in partnership with Washington State University	\$83,334 00
<b>Hoquiam School District #28</b> Hoquiam, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lincoln Elementary School)	\$114,750 00
<b>Housing Hope</b> Everett, WA	No	501(c)(3) public charity	to build Maple Leaf Meadows and provide services to families in crisis during their period of transition to a more stable condition	\$157,500 00
<b>Housing Hope</b> Everett, WA	No	501(c)(3) public charity	to build New Century House and provide services to families in crisis during their period of transition to a more stable condition	\$60,000 00

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<b>Housing Resources Board of Bainbridge Inter-Parish</b> Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$20,000 00
<b>IAVI</b> New York, NY	No	501(c)(3) public charity	to accelerate the global effort to create and distribute an AIDS vaccine via vaccine design studies, clinical infrastructure and non-human primate studies	\$100,000,000 00
<b>Idaho Association of School Administrators Inc.</b> Boise, ID	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$400,000 00
<b>Intercommunity Housing</b> Seattle, WA	No	501(c)(3) public charity	to build G Street Apartments, "Hillside Gardens", and provide services to families in crisis during their period of transition to a more stable condition	\$223,978 00
<b>Intercommunity Housing</b> Seattle, WA	No	501(c)(3) public charity	to build Yakima Avenue Apartments, "Eliza McCabe Townhomes", and provide services to families in crisis during their period of transition to a more stable condition	\$357,704 00
<b>International HIV/AIDS Alliance</b> Brighton, United Kingdom	No	Public Charity Affidavit of Equivalency	to build capacity for an effective and sustained community response to HIV focused on high-risk groups	\$15,000,000 00
<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the World Bank's efforts to increase funding for communicable disease control in developing countries	\$24,000,000 00
<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the World Bank's efforts toward polio eradication	\$25,000,000 00
<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support technical improvements at the World Bank for processing loans addressing communicable diseases in developing countries	\$1,000,000 00

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<b>Int'l Bank for Reconstruction and Development</b> Washington, DC	No	Executive Order	to support the Global Alliance for Improved Nutrition (GAIN)	\$40,000,000 00
<b>Iowa State Department of Education</b> Des Moines, IA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,286,000 00
<b>Jefferson County Lib System</b> Brockway, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$640 00
<b>Jobs for the Future Inc.</b> Boston, MA	No	501(c)(3) public charity	to support broad dissemination of "Transforming the American High School New Directions for State and Local Policy"	\$15,000 00
<b>Johns Hopkins University</b> Baltimore, MD	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,000,000 00
<b>Kansas State Department of Education</b> Topeka, KS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,188,500 00
<b>Kennewick School District # 17</b> Kennewick, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Kennewick School District by Washington State University	\$201,000 00
<b>Kent School District #415</b> Kent, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerald Park Elementary School)	\$79,941 00
<b>Kent School District #415</b> Kent, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kent-Mendian High School)	\$576,050 00

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<b>Kent Youth and Family Services</b> Kent, WA	No	501(c)(3) public charity	to provide a challenge grant for the Building Better Futures capital campaign which will create two community centers serving families and children in the Kent and Covington areas	\$750,000 00
<b>Kentucky Department of Education</b> Frankfort, KY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,685,491 00
<b>Kettle Falls School District #212</b> Kettle Falls, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kettle Falls Elementary School)	\$107,226 00
<b>Kirkland Interfaith Transitions in Housing</b> Kirkland, WA	No	501(c)(3) public charity	to build Kingsgate II and provide services to families in crisis during their period of transition to a more stable condition	\$155,000 00
<b>Kitsap County Historical Society</b> Bremerton, WA	No	501(c)(3) public charity	to purchase movable storage units for the Kitsap County Historical Society Museum	\$70,000 00
<b>Kittitas School District #403</b> Kittitas, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kittitas High School)	\$144,320 00
<b>Klickitat School District #402</b> Klickitat, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Klickitat School)	\$60,000 00
<b>KnowledgeWorks Foundation</b> Cincinnati, OH	No	501(c)(3) public charity	to close the achievement gap and implement systemic reform in Detroit, MI, Cleveland and Cincinnati, OH, East St Louis, IL, Clark County, NV, Boston, MA, Rochester, NY, and Compton, CA	\$3,268,200 00

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<b>Low Income Housing Institute</b> Seattle, WA	No	501(c)(3) public charity	to build NW 85th Family Housing and provide services to families in crisis during their period of transition to a more stable condition	\$464,692 00
<b>Low Income Housing Institute</b> Seattle, WA	No	501(c)(3) public charity	to build Meadowbrook View and provide services to families in crisis during their period of transition to a more stable condition	\$90,000 00
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Mabton School District in partnership with Heritage College	\$83,402 00
<b>Mabton School District #120</b> Mabton, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mabton High School)	\$32,080 00
<b>Magellan Foundation Inc</b> Latham, NY	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (NY)	\$4,833,500 00
<b>Maple Street Foundation, Inc.</b> Manchester Center, VT,	No	501(c)(3) public charity	to support the Maple Street School library	\$150,000 00
<b>Mary S Biesecker Pub Library</b> Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,644 00
<b>Maryland State Department of Education</b> Baltimore, MD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,200,000 00



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<b>Massachusetts Institute of Tech</b> Cambridge , MA	No	501(c)(3) public charity	to build the Michael Dertouzos Amphitheatre	\$500,000 00
<b>Mead School District</b> Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Shiloh Hills Elementary School)	\$199,282 00
<b>Metropolitan Development Council</b> Tacoma, WA	No	501(c)(3) public charity	to build Pacific Courtyard and provide services to families in crisis during their period of transition to a more stable condition	\$422,000 00
<b>Michigan Virtual University</b> Lansing, MI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,985,000 00
<b>Milton Public Library</b> Milton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,187 00
<b>Minnesota Department of Children, Families &amp; Learning</b> Roseville, MN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	(\$96,843 75)
<b>Monroe School District #103</b> Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monroe High School)	\$439,875 00
<b>Mount Vernon School District #320</b> Mount Vernon, WA	No	170(c)(1) government unit	to support the development of personalized learning environments where all students achieve at Madison Elementary School	\$185,350 00
<b>Moxie Firecracker Inc.</b> New York, NY	No	For-profit organization (ER)	to produce a two hour documentary examining the global AIDS crisis entitled Within Reach Hope for the Global AIDS Epidemic	\$400,000 00

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<b>Mukilteo School District #6</b> Everett, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mariner High School)	\$802,136 00
<b>National Institutes of Health</b> Bethesda, MD	No	170(c)(1) government unit	to reassess and update the 1993 World Bank publications- Disease Control Priorities in Developing Countries and World Development Report, 1993, Investing in Health	\$3,505,000 00
<b>Nebraska Department of Education</b> Lincoln, NE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$861,740 00
<b>New Hampshire Department of Education</b> Concord, NH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$802,500 00
<b>Nooksack Valley School District #506</b> Nooksack, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Nooksack Valley School District in partnership with Western Washington University	\$87,750 00
<b>North Dakota Lead Center</b> Bismarck, ND	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$662,620 00
<b>Northern Arizona University</b> Flagstaff, AZ	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$900,000 00
<b>Ohio SchoolNet</b> Columbus, OH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,337,012 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Onarga Community Public Library District</b> Onarga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$300 00
<b>Overlake Hospital Foundation</b> Bellevue, WA	No	501(c)(3) public charity	to support the Overlake Hospital capital campaign	\$1,000,000 00
<b>Pacific Crest Outward Bound School</b> Portland, OR	No	501(c)(3) public charity	to support the Pinnacle Scholarship Program for high-potential, low income youth in Washington state	\$112,000 00
<b>Pacific Science Center Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Genetics Code of Life exhibit	\$250,000 00
<b>Pan American Health and Education Foundation</b> Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,090,101 60
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to expand its product development and introduction activities and increase the rate of progress with its current portfolio of affordable health technologies	\$4,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,581,470 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to support the elimination of epidemic meningitis in Sub-Saharan Africa	\$10,000,000 00
<b>PATH</b> Seattle, WA	No	501(c)(3) public charity	to improve reproductive health in developing countries	\$1,400,000 00

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<b>Peace for the Streets by Kids from the Streets</b> Seattle , WA	No	501(c)(3) public charity	for general support	\$30,000 00
<b>Peninsula School District #401</b> Gig Harbor, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Vaughn Elementary School)	\$163,239 00
<b>Pennsylvania Department of Education</b> Harrisburg, PA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,332,000 00
<b>Plankinton Community Library</b> Plankinton, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,454 00
<b>Population Council, Inc.</b> New York, NY	No	501(c)(3) public charity	to begin the Phase III trial of Carraguard, the leading candidate microbicide	\$20,000,000 00
<b>Port Angeles School District #121</b> Port Angeles, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Port Angeles School District in partnership with the University of Washington	\$83,333 00
<b>Portland House of Umoja, Inc.</b> Portland, OR	No	501(c)(3) public charity	to support the After-School & Summer Rites of passage Education (ROPE) program	\$55,000 00
<b>Portland State University</b> Portland, OR	No	170(c)(1) government unit	to provide general operating support for AWSEM, a program of Saturday Academy	\$25,000 00
<b>Potter County Library System</b> Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$150 00

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<b>President and Fellows of Harvard College</b> Cambridge, MA	No	501(c)(3) public charity	to support advanced malanal research	\$328,791 00
<b>Prosser School District</b> Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Whitstran Elementary School)	\$94,095 00
<b>Quincy School District #144-101</b> Quincy, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monument Elementary School)	\$145,350 00
<b>Regents of the University of Minnesota</b> Minneapolis, MN	No	501(c)(3) public charity	to create five new small high schools and provide assistance to four small charter high schools in St Paul, MN area	\$2,710,781 00
<b>Renton School District #403</b> Renton, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Talbot Hills Elementary School)	\$139,165 00
<b>River Bluffs Regional Library</b> St Joseph, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,540 00
<b>Rochester School District #401</b> Rochester, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Grand Mound Elementary School)	\$177,820 00
<b>Rockford Public Library</b> Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,790 48
<b>Rural Development Institute - public charity</b> Seattle, WA	No	501(c)(3) public charity	to establish an office in India for the promotion of land reform	\$375,000 00
<b>Saint Peter Public Library</b> St Peter, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

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<b>Seattle Biomedical Research Institute</b> Seattle, WA	No	501(c)(3) public charity	to support the "Giving for Global Health" capital campaign	\$500,000 00
<b>Seattle Community Youth at Risk Program</b> Seattle, WA	No	501(c)(3) public charity	to expand the Steps Ahead program which provides mentoring and skill building services to include Sealth High School	\$50,000 00
<b>Seattle Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support the Project Lift Off Pooled Opportunity Fund in providing high quality learning opportunities to the youth of King County	\$20,000 00
<b>Seattle School District #1</b> Seattle, WA	No	170(c)(1) government unit	to support the grant director position over the five years of the district grant	\$270,000 00
<b>Selby Township Library District</b> Depue, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,845 00
<b>Selinsgrove Community Center, Inc.</b> Selinsgrove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,360 00
<b>Senior Services of Seattle-King County</b> Seattle, WA	No	501(c)(3) public charity	to support the capital and endowment campaign	\$1,500,000 00
<b>Sisters of Providence dba Providence ElderPlace</b> Seattle, WA	No	501(c)(3) public charity	to build the new Providence ElderPlace Center	\$350,000 00
<b>Somerset County Fed Library System</b> Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$255 00

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<b>South Carolina Department of Education</b> Columbia, SC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,069,000 00
<b>South Dakota Department of Education &amp; Cultural Affairs</b> Pierre, SD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$337,500 00
<b>South Kitsap School District #402</b> Port Orchard, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mullenix Ridge Elementary School)	\$176,120 00
<b>South Whidbey Youth Center</b> Langley, WA,	No	501(c)(3) public charity	to support four youth programs	\$50,000 00
<b>Spokane School District #81</b> Spokane, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Spokane School District in partnership with Washington State University	\$205,000 00
<b>Spokane School District #81</b> Spokane, WA	No	170(c)(1) government unit	to provide high school students with 21st century skills in the area of information technology and biotechnology	\$131,250 00
<b>St. Elmo Public Library District</b> St Elmo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,415 00
<b>State of Alabama</b> Montgomery, AL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$722,301 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>Stevenson-Carson School District #303</b> Stevenson, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington State through supporting school redesign, implementing early college awareness, and removing financial barriers at Stevenson High School	\$229,330 00
<b>Successlink Inc</b> Jefferson City, MO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,094,000 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Jefferson Elementary School)	\$91,200 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Lincoln High School)	\$843,395 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Henry Foss High School)	\$912,000 00
<b>Tacoma School District #10</b> Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mount Tahoma High School)	\$665,500 00
<b>Tech Corps Hawaii</b> Honolulu, HI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$226,275 00
<b>Tenney Memorial Library</b> Newbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$385 00



<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>The College of William &amp; Mary</b> Williamsburg, VA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (Virginia)	\$2,973,800 00
<b>The Diocese of Yakima</b> Yakima, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology as part of the Washington State school district initiative	\$1,411,372 00
<b>The Friends of the Family Academy, Inc.</b> New York, NY,	No	501(c)(3) public charity	for general support	\$250,000 00
<b>The Global Fund For Children</b> Washington, DC	No	501(c)(3) public charity	to support grantmaking programs benefiting impoverished children in the developing world	\$300,000 00
<b>The Grundy Foundation</b> Bristol, PA	No	501(c)(3) private foundation (ER)	to expand public access to computers and the Internet	\$11,375 00
<b>The Links Foundation, Inc.</b> Redmond, WA	No	501(c)(3) public charity	for general support	(\$4,200 00)
<b>The University of Connecticut Foundation, Inc.</b> Storrs, CT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,325,100 00
<b>The University of New Mexico</b> Albuquerque, NM	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$666,716 00
<b>Tidioute Public Library</b> Tidioute, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,179 60

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Tonasket School District #404</b> Tonasket, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Tonasket High School)	\$241,000 00
<b>Tukwila School District #406</b> Tukwila, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Foster High School)	\$342,240 00
<b>United Way of America</b> Alexandria, VA	No	501(c)(3) public charity	for general support	\$2,142 01
<b>University of Montana</b> Missoula, MT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$575,993 00
<b>University of Oklahoma</b> Norman, OK	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$646,756 00
<b>University of Washington Foundation</b> Seattle, WA	No	501(c)(3) public charity	to build a new Computer Science and Engineering Building	\$6,500,000 00
<b>University System of Georgia Foundation Inc</b> Atlanta, GA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,181,710 00
<b>Vanderbilt University</b> Nashville, TN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,974,475 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Vermont State Department of Education</b> Montpelier, VT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$431,242 00
<b>Warren Township Public Library</b> Warren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,876 00
<b>Washington County Library System</b> Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,685 00
<b>Washington State University Foundation</b> Pullman, WA	No	501(c)(3) public charity	to establish the Center to Bridge the Digital Divide	\$150,000 00
<b>Washington Women's Foundation</b> Seattle, WA	No	501(c)(3) public charity	to support their grant making program and provide annual operating support	\$2,000 00
<b>Waverly Public Library</b> Waverly, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,405 00
<b>West Frankfort Public Library</b> West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,525 00
<b>West Union District Library</b> West Union, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$338 00
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (West Valley City School)	\$104,044 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (West Valley High School)	\$384,000 00
<b>West Valley School District #363</b> Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Orchard Center Elementary School)	\$98,302 00
<b>Western Governors University</b> Salt Lake City, UT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$520,105 00
<b>Whitewood Public Library</b> Whitewood, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
<b>Wisconsin Foundation for Educational Administration Inc</b> Madison, WI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,337,476 00
<b>World Health Organization</b> Lyon Cedex, France	No	Executive Order	to support the Alliance for Cervical Cancer Prevention	\$4,419,662 00
<b>World Population Foundation</b> Hilversum, Netherlands	No	Foreign Organization (ER)	to expand the reproductive health and family planning programs in Asia and Africa	\$3,825,000 00
<b>Wyoming Department of Education</b> Cheyenne, WY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$761,016 00

<b>Grantee Name and Address</b>	<b>Individual?</b>	<b>Foundation Status</b>	<b>Purpose</b>	<b>Amount</b>
<b>Yakima School District #7</b> Yakima, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Davis High School)	\$777,120 00
<b>Yavapai-Prescott Indian Tribe</b> Prescott, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$1,750 00
<b>Yelm Community Schools #2</b> Yelm, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Yelm High School)	\$678,720 00
<b>Yelm Community Schools #2</b> Yelm, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Yelm Prairie Elementary School)	\$178,500 00
<b>Young Men's Christian Association of Ashland</b> Ashland, OR	No	501(c)(3) public charity	to expand the facility	\$200,000 00
<b>Young Men's Christian Association of Seattle</b> Seattle, WA	No	501(c)(3) public charity	to expand the youth development and student achievement program to four Seattle Public Middle Schools	\$2,838,383 00
<b>Zeigler Public Library</b> Zeigler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$830 00
<b>Total</b>				<b>\$527,377,655 04</b>

**Bill & Melinda Gates Foundation**  
EIN #91-1663695  
Form 990-PF, Part XV, Line 3a

**Statement 22**

Statements Required by Regulations Section 53.4945(d)  
(Expenditure Responsibility)

1999 Expenditure Responsibility Report in 2001	Stmt 22a
2000 Expenditure Responsibility Report in 2000	Stmt 22b
2000 Expenditure Responsibility Report in 2001	Stmt 22c
2001 Expenditure Responsibility Report in 2001	Stmt 22d

**Bill & Melinda Gates Foundation  
1999 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c  
Form 990 PF December 31, 2001 EIN 91-1663695  
Statement 22a

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 1999</i>	<i>Purpose</i>	<i>Amt expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Rural Development Institute Seattle, WA	4/16/1997	\$450,000 00 \$175,000 00	to support property rights and land reform activities for the world's farming families	\$0 00 7/26/2001	**	Grantee previously reported \$145,000 spent in 1999 and \$30,000 spent in 2000 Subsequent reports clarify that \$175,000 was spent in 1999 Grant is now closed
World Population Foundation Hilversum, The Netherlands	10/5/1999	\$690,000 00 \$690,000 00	to improve reproductive health programs in developing countries	\$182,725 00 2/28/2002	**	

\*\* To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

**Bill & Melinda Gates Foundation**  
**2000 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c  
 Form 990 PF December 31, 2001 EIN 91-1663695  
 Statement 22b

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid In 2000</i>	<i>Purpose</i>	<i>Amount Expended in 2000</i>	<i>Date of Report</i>	<i>Diversion and Verification?</i>
The Alberta Library Edmonton, Alberta Canada	4/26/2000	\$901,296 88 \$901,296 88	to support Alberta's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$901,296 88	10/27/2000	**

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**Bill & Melinda Gates Foundation**  
**2000 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c  
 Form 990 PF December 31, 2001 EIN 91-1663695  
 Statement 22c

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amt expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Achieve, Inc., A Resource Center On Standards, Assessment, Accountability</b> Washington, DC	11/2/1999	\$1,000,000 00 \$334,000 00	to support comprehensive benchmarking and review of academic standards and assessments between states	\$175,205 00 11/21/2001	**	
<b>Alaska Council of School Administrators</b> Douglas, AK	9/7/2000	\$4,974,112 00 \$1,243,528 00	to provide technical assistance to six rural, low income, culturally diverse Alaska School Districts	\$1,212,676 57 1/18/2002	**	
<b>Bharatiya Vidya Bhavan Gandhi Institute</b> Mumbai, India	8/29/2000	\$5,000,000 00 \$1,000,000 00	to expand access to free computer education throughout India	\$217,670 65 5/15/2002	**	
<b>Deepam Education Society for Health</b> Alwarpet, Chennai India	4/13/2000	\$1,001,077 00 \$259,014 00	to support reproductive health programs in India	\$173,544 00 2/28/2002	**	Grantee reported \$152,056 expended in 2000. Reports received after the Foundation filed its 2000 990PF clarify that the grantee expended \$85,470 of the 2000 grant funds in 2000, and expended the balance in 2001
<b>Equilibres et Populations</b> Paris, France	10/2/2000	\$1,000,000 00 \$500,000 00	to mobilize support in French, European and global francophone communities for reproductive health and education activities	\$316,222 00 2/28/2002	**	

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<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amt expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Family Planning Association of India</b> Bhopal Madhya Pradesh, India	10/28/1999	\$1,629,282 00 \$772,452 00	to provide support for the Small Family by Choice Program	\$748,127 00 3/8/2002	**	
<b>Family Planning Association of Pakistan</b> Lahore, Pakistan	10/2/2000	\$1,377,325 00 \$692,542 00	to provide high quality family planning services in Pakistan	\$279,967 86 2/27/2002	**	
<b>Francois-Xavier Bagnoud US Foundation</b> New York, NY	6/1/2000	\$300,000 00 \$300,000 00	to support the HIV/AIDS/STD prevention in rural Rajasthan India	\$85,458 05 2/28/2002	**	
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago, Chile	3/15/2000	\$2,805,157 00 \$941,719 00	to develop human resources for reproductive health in Latin America	\$604,442 00 3/5/2002	**	Grantee reported \$941,719 expended in 2000. Reports received after the Foundation filed its 2000 Form 990PF clarify that the grantee expended \$337,277 of the 2000 grant funds in 2000 and expended the balance in 2001.
<b>Partners in Population and Development</b> Dhaka, Bangladesh	3/15/2000	\$3,000,000 00 \$1,000,000 00	to support the Global Training Program in Reproductive Health and Population. A Framework of Enhanced South-to-South Cooperation	\$877,679 00 3/18/2002	**	

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<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amt expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>World Population Foundation</b> Hilversum, The Netherlands	7/10/2000	\$1,000,000 00 \$1,000,000 00	to provide support for reproductive health and family planning services in Asia and Africa	\$618,738 00 2/28/2002	**	

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**Bill & Melinda Gates Foundation**  
**2001 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c  
 Form 990 PF December 31, 2001 EIN 91-1663695  
 Statement 22d

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Achieve, Inc., A Resource Center On Standards, Assessment, Accountability</b> Washington, DC	11/2/1999	\$1,000,000 00 \$334,000 00	to support comprehensive benchmarking and review of academic standards and assessments between states	\$0 00 1/29/2002	**	
<b>Achieve, Inc., A Resource Center On Standards, Assessment, Accountability</b> Washington, DC	9/18/2001	\$25,000 00 \$25,000 00	to support the National Education Summit in Palisades, NY on October 9-10, 2001	\$25,000 00 11/5/2001	**	
<b>African Comprehensive HIV/AIDS Partnerships, Inc.</b> Whitehouse Station, NJ	9/7/2001	\$50,000,000 00 \$2,260,734 00	to develop a large-scale demonstration project that brings together the public and private sectors to significantly reduce HIV transmission and advance management and treatment	\$1,657,908 00 4/25/2002	**	
<b>Alaska Council of School Administrators</b> Douglas, AK	9/7/2000	\$4,974,112 00 \$1,243,528 00	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$146,632 02 1/18/2002	**	

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<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Alaska Council of School Administrators</b> Douglas, AK	3/1/2001	\$345,592 00 \$345,592 00	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$188,911 03 1/18/2002	**	
<b>Benton Foundation</b> Washington, DC	8/10/2001	\$50,000 00 \$50,000 00	to support the Digital Divide Network	\$2,741 00 3/29/2002	**	
<b>Carnegie Corporation of New York</b> New York, NY	9/26/2001	\$25,000,000 00 \$3,012,000 00	to support urban high school reform through the Schools for a New Society initiative	\$1,293,000 00 3/14/2002	**	
<b>Deepam Educational Society for Health</b> Alwarpet, Chennai India	4/13/2000	\$1,001,077 00 \$360,640 00	to support the reproductive health program in India	\$124,256 00 2/28/2002	**	

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<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Equilibres et Populations</b> Paris, France	10/2/2000	\$1,000,000 00 \$300,000 00	to mobilize support in the French, European, and global francophone communities for reproductive health and education activities	\$0 00 2/28/2002	**	
<b>Expanding the Circle of Excellence</b> Seattle, WA	8/15/2001	\$1,000 00 \$1,000 00	to support the Education Summit	\$990 32 12/5/2001	**	
<b>Idaho Association of School Administrators Inc.</b> Boise, ID	1/29/2001	\$350,000 00 \$350,000 00	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$318,518 61 2/8/2002	**	
<b>Instituto Chileno de Medicina Reproductiva</b> Santiago, Chile	3/15/2000	\$2,805,157 00 \$931,719 00	to develop human resources for Reproductive Health in Latin America	\$645,549 00 3/5/2002	**	

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<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
<b>Moxie Firecracker Inc.</b> New York, NY	4/3/2001	\$1,000,000 00 \$600,000 00	to produce a two hour documentary examining the global AIDS crisis entitled Within Reach Hope for the Global AIDS Epidemic	\$589,319 71 1/22/2002	**	
<b>Partners in Population and Development</b> Dhaka, Bangladesh	3/15/2000	\$3,000,000 00 \$1,000,000 00	to support the Global Training Program in Reproductive Health and Population A Framework of Enhanced South-to-South Cooperation	\$355,315 00 3/18/2002	**	
<b>Proyecto Bibliotecas Guatemala (Probigua)</b> Antigua, Guatemala	8/13/2001	\$250,000 00 \$250,000 00	for the 2001 Access to Learning Award	\$30,415 74 3/6/2002	**	
<b>Rural Development Institute</b> Seattle, WA	5/26/1999	\$3,825,000 00 \$1,000,000 00	to support property rights and land reform activities for the world's farming families	\$511,162 00 4/10/2002	**	Grantee previously reported \$400,000 was spent in 2000 Subsequent report clarifies that \$400,000 was spent in 1999, and \$511,162 was spent in 2001

\*\* To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Ryderwood Community Center Trust Ryderwood, WA	4/1/1999	\$271,500 00 \$118,500 00	to build a community center	\$118,500 00 8/15/2001	**	

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EIN #91-16636995

Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
00253CCZ8	AAMES MTG TR	873,828 50	874,077 28
00253CGC5	AAMES MTG TRUST	914,833 16	919,532 84
63859HAA0	ABS NATIONSBANK	4,396,928 04	4,350,995 09
004421AQ6	ACE SEC CORP HOME RQUITY LN TR	4,752,162 37	4,754,176 34
00755WHB5	ADVANTA MORTGAGE LOAN	2,095,801 08	2,101,585 07
00755WAT3	ADVANTA MTG LN TR	548,869 77	550,412 09
00755WEM4	ADVANTA MTG LN TR	7,986,459 34	7,987,198 89
00757CAB4	ADVANTA REVOLVING HOME EQUITY	2,152,818 43	2,151,497 89
00103RAB2	AESOP FDG II LLC	10,000,000 00	10,224,277 00
00105HEK8	AFC MTG LN TR	25,921,871 17	25,857,066 49
009341AM0	AIRCRAFT FIN TR	3,389,637 32	3,357,469 66
0188049B2	ALLIANT TECHSYSTEMS INC	992,500 00	998,256 50
02311P120	AMATEK INDS PTY LTD	6,445 00	-
02311P146	AMATEK INDUS PTY LTD	1,527,641 00	-
02582JBS8	AMER EXPRESS CR ACC MASTER TR	10,000,000 00	10,000,075 00
02582JBC3	AMERICAN EXPRESS CR ACCOUNT	12,000,000 00	12,017,479 20
03061NDR7	AMERICREDIT AUTO RECBLES TR	3,050,000 00	3,062,329 01
03061NDK2	AMERICREDIT AUTO RECEIVABLE	316,432 11	321,077 33
03061NBW8	AMERICREDIT AUTOMOBILE	2,129,007 76	2,186,214 20
03061NCP2	AMERICREDIT AUTOMOBILE	17,197,639 10	17,659,739 66
03061NCW7	AMERICREDIT AUTOMOBILE	4,564,072 74	4,603,106 51
03061NCW7	AMERICREDIT AUTOMOBILE	3,286,132 37	3,314,236 69
03061NEL9	AMERICREDIT AUTOMOBILE REC TR	20,000,000 00	20,020,122 00
03061NDP1	AMERICREDIT AUTOMOBLIE REC TR	11,089,212 67	11,256,437 99
039006BG5	ARCADIA AUTO REVEIVABLE TR	11,956,329 22	12,193,457 90
039006AU5	ARCADIA AUTOMOBILE RECEIVABLES	3,000,000 00	3,070,906 20
039006BX8	ARCADIA AUTOMOBILE RECV TR	1,596,395 48	1,614,792 18
00204AAC5	ARG FDG CORP	1,110,000 00	1,152,313 20
00204AAD3	ARG FDG CORP	10,000,000 00	10,028,100 00
00204AAF8	ARG FDG CORP	4,000,000 00	4,003,600 00
040114BJ8	ARGENTINA REP	90,000 00	88,200 00
040114BL3	ARGENTINA REP	300,000 00	97,500 00
402514I16	ARGENTINA(REP OF)	84,000,000 00	36,498,000 00
0409959C8	ARGOSY GAMING COMPANY	995,000 00	1,001,169 00
'0429919E1	ARMKEL LLC	374,062 50	374,810 62
00207YAE6	ASAT FIN LLC	3,274,700 00	1,997,567 00
04542BAA0	ASSET BACKED FDG CORP	11,409,401 44	11,367,186 65
04541GAW2	ASSET BACKED SECS CORP HOME EQ	680,131 40	680,492 21
04541GAW2	ASSET BACKED SECS CORP HOME EQ	10,678,061 64	10,683,726 35
04541GBU5	ASSET BACKED SECS CORP HOME EQ	44,039,725 39	44,069,328 89
045424BF4	ASSET SECURITIZATION CORP	1,257,854 33	1,323,344 01
045424FE3	ASSET SECURITIZATION CORP	2,000,000 00	2,088,497 20
046001AC7	ASSOCIATES AUTO REC TR	848,575 06	873,497 71
046001AG8	ASSOCIATES AUTOMOBILE RECEIVAB	25,750,000 00	26,500,143 85
046004AA5	ASSOCIATES CR CARD MASTER NT	20,000,000 00	20,012,610 00
046036AA7	ASSOCIATES MANUFACTURES HSG	20,835,721 78	20,835,721 78
00206LAN5	AT+T UNVL CARD MASTER TR	5,000,000 00	4,999,883 00
613624I18	AUSTRALIA (GOVT OF)	630,000,000 00	326,349,695 32
99X019907	AUSTRALIA BBILL 90 DAY FUTURES	5,000,000,000 00	-
99X017927	AUSTRALIA BBILL 90DAY FUTURES	5,000,000,000 00	-
99X022836	AUSTRALIA BBILL 90DAY FUTURES	10,700,000,000 00	-
99X025888	AUSTRALIA BBILL 90DAY FUTURES	3,500,000,000 00	-
99X042628	AUSTRALIA TBONDS 10YR FUTURES	22,100,000 00	-

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X044251	AUSTRALIA TBONDS 3YR FUTURES	900,000 00	-
605863II2	AUSTRALIA(CMNWLTH)	437,000,000 00	252,041,737 31
05366VAC2	AVIATION CAP GROUP TR	8,635,000 35	8,504,611 84
05947NAQ7	BANC AMER LARGE LN INC	214,500,000 00	1,501,500 00
058904AG8	BANC ONE AUTO GRANTOR TR	564,485 56	570,305 41
06051AAA0	BANK OF AMERICA AUTO LN BACKED	2,700,000 00	2,699,109 00
0669969M3	BANKTRUST MTGE TRUST	3,270,647 13	3,282,028 98
07324QAA4	BAYVIEW FINL ASSET TR	2,500,000 00	447,500 00
07324QAK2	BAYVIEW FINL ASSET TR	23,916,287 00	4,910,013 72
07324QAL0	BAYVIEW FINL ASSET TR	13,251,512 08	13,230,309 66
073249AW4	BAYVIEW FINL MTG LN TR	1,068,714 74	1,074,913 29
05535DCD4	BCF L L C	822,874 15	843,923 27
07384MAL6	BEAR STEARNS ARM TR	1,046,937 00	1,061,487 54
07384MAN2	BEAR STEARNS ARM TR	828,847 01	846,254 29
07383FBE7	BEAR STEARNS COML MTG SECS INC	1,700,000 00	1,799,519 53
07384YAE6	BEAR STEARNS SECS TR	16,741,000 00	1,808,028 00
07384YAE6	BEAR STEARNS SECS TR	4,300,000 00	464,400 00
567923II0	BELGIUM (KINGDOM OF)	25,000,000 00	22,256,011 78
587638II0	BELGIUM (KINGDOM OF)	4,000,000 00	3,711,776 40
702593II7	BELGIUM KINGDOM OF	900,000 00	789,954 48
081905AG6	BENEFICIAL HOME EQUITY LN TR	641,577 35	642,013 75
055959AM2	BMW VEHICLE OWNER TR	17,338,294 53	17,493,604 03
09775PAE8	BOMBARDIER RECEIVABLES TR I	10,000,000 00	9,999,992 00
414737II9	BRAZIL(FEDERATIVE REPUBLIC)	1,440,000 00	1,235,952 00
110709DJ8	BRITISH COLUMBIA PROV CDA	20,000,000 00	13,432,631 99
110709EQ1	BRITISH COLUMBIA PROV CDA	10,000,000 00	9,946,810 00
110709ER9	BRITISH COLUMBIA PROV CDA	15,000,000 00	9,569,857 58
11942WAD9	BUENOS AIRE PROV BUENOS	1,000,000 00	240,000 00
713055II4	BUNDESREPUBLIK DEUTSCHLAND	496,000 00	441,623 75
12489WCD4	C BASS TR	1,868,559 79	1,875,801 02
12489WDF8	C BASS TR	2,696,751 91	2,731,359 06
12489WDJ0	C BASS TR	4,484,650 40	4,487,131 76
12489WDR2	C BASS TR	43,000,000 00	1,062,100 00
541948II8	CADES	840,000 00	1,263,919 45
130335AN2	CALIFORNIA INFRA + ECONOMIC	7,100,000 00	7,361,280 00
130335AE2	CALIFORNIA INFRASTRUCTURE	875,793 12	887,821 18
130335AF9	CALIFORNIA INFRASTRUCTURE	13,650,000 00	14,156,415 00
130335AM4	CALIFORNIA INFRASTRUCTURE	2,569,537 22	2,589,605 31
'137993986	CANADA BANKERS ACCEP FUTURES	18,500,000 00	-
'137993994	CANADA BANKERS ACCEP FUTURES	11,250,000 00	-
'137994968	CANADA BANKERS ACCEP FUTURES	9,250,000 00	-
'137994976	CANADA BANKERS ACCEP FUTURES	27,750,000 00	-
135087WL4	CANADA GOVT	75,000,000 00	48,586,948 76
135087WS9	CANADA GOVT	10,000,000 00	10,040,270 00
135087WY6	CANADA GOVT	450,000,000 00	299,781,614 80
135087XB5	CANADA GOVT	535,000,000 00	354,664,209 26
135087XF6	CANADA GOVT	18,000,000 00	11,648,125 43
'136999984	CANADA GOVT BONDS 10YR FUTURES	19,800,000 00	-
12476VAA9	CAPCO AMER SECURITIZATION CORP	904,433 73	928,316 93
139732BB6	CAPITAL AUTO RECEIVABLES ASSET	9,203,635 10	9,292,726 29
139732BW0	CAPITAL AUTO RECEIVABLES ASSET	15,000,000 00	15,013,650 00
139732BW0	CAPITAL AUTO RECEIVABLES ASSET	3,000,000 00	3,002,790 00
14040KBC1	CAPITAL ONE MASTER TR	9,800,000 00	10,239,799 50

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
12478L9E3	CBA MTH CORP	1,000,000 00	995,000 00
152314BY5	CENTEX HOME EQUITY LN TR	40,636 64	40,595 17
152314DR8	CENTEX HOME EQUITY LN TR	4,691,982 73	4,689,266 07
152314DV9	CENTEX HOME EQUITY LN TR	1,942,503 40	1,946,085 76
161505BX9	CHASE COML MTG SECS CORP	1,186,325 92	1,233,743 37
161505DK5	CHASE COML MTG SECS CORP	1,500,000 00	1,595,060 85
16151RAG8	CHASE CR CARD OWMER TR	5,000,000 00	5,001,252 00
16151RAK9	CHASE CR CARD OWNER TR	20,000,000 00	20,021,888 00
16151RAN3	CHASE CR CARD OWNER TR	5,000,000 00	5,006,059 00
16151RAU7	CHASE CR CARD OWNER TR	15,000,000 00	15,000,121 50
161542BD6	CHASE FDG LN ACQUISITION TR	18,331,130 12	18,336,645 96
161542BD6	CHASE FDG LN ACQUISITION TR	1,797,169 63	1,797,710 40
161551DQ6	CHASE FDG TR	9,570,363 44	9,554,904 43
161551EU6	CHASE FDG TR	1,957,779 21	1,955,726 09
161581BH5	CHASE MANAHATTAN AUTO OWNER TR	9,146,764 27	9,336,832 20
161581BW2	CHASE MANHATTAN AUTO OWNER TR	2,100,000 00	2,094,912 12
161581BX0	CHASE MANHATTAN AUTO OWNER TR	745,000 00	738,457 26
16162RBD1	CHASE MTG FIN CORP	1,000,000 00	1,009,103 90
166778BF6	CHEVY CHASE AUTO RECEIVABLES T	3,000,000 00	3,012,180 00
166778AT7	CHEVY CHASE AUTO RECIEVABLES	3,468,150 15	3,493,023 37
12557RAD4	CIT EC EF	2,360,000 00	2,376,085 05
1729969W2	CITADEL BROADCASTING	1,500,000 00	1,487,700 00
17305EAF2	CITIBANK CR CARD ISSUANCE TR	30,000,000 00	29,993,625 00
17305EAL9	CITIBANK CR CARD ISSUANCE TR	15,000,000 00	15,010,357 50
17305EAN5	CITIBANK CR CARD ISSUANCE TR	15,000,000 00	14,996,731 50
17305EAR6	CITIBANK CR CARD ISSUANCE TR	1,500,000 00	1,505,390 63
17305EAS4	CITIBANK CR CARD ISSUANCE TR	1,140,000 00	1,140,000 00
17303CAH4	CITIBANK CR CARD MASTER TR I	15,600,000 00	15,685,034 04
172953KD2	CITICORP MTG SECS INC	200,000 00	173,312 00
12599M962	CMBS AAA INDEX	(7,700 00)	(77,000 00)
12599M970	CMBS AAA INDEX	7,700 00	77,000 00
200466AA8	COMM 1999 1	261,859 44	270,383 80
200467AA6	COMM 2000 FL1	878,325 11	877,552 01
200467AF5	COMM 2000 FL1	4,000,000 00	3,998,836 00
20046WAC7	COMM 2001 FL4	550,000 00	546,739 27
20046VAA3	COMM 2001 FL5	935,000 00	935,000 00
201730AA6	COMML MTG ASSET TR	835,614 64	867,454 40
1219999Q1	COMMUNITY HEALTH TERM LOAN D	1,491,803 01	1,496,278 42
207678AA1	CONNECTICUT RRB SPL PURP TR	12,076,104 00	12,259,306 95
207678AA1	CONNECTICUT RRB SPL PURP TR	1,603,032 98	1,627,352 11
20847TAY7	CONSECO FIN HOME EQUITY LN TR	17,600,000 00	2,868,800 00
20847RAH8	CONSECO FIN HOME LN TR	2,000,000 00	2,126,250 00
20846QFH6	CONSECO FIN SECURITIZATION CO	1,000,000 00	1,001,560 00
20846QDT2	CONSECO FIN SECURITIZATIONS	1,600,000 00	1,693,488 00
20846QGC6	CONSECO FIN SECURITIZATIONS	1,500,000 00	1,498,590 00
20846QHP6	CONSECO FIN SECURITIZATIONS	30,000,000 00	2,637,000 00
20846QBU1	CONSECO FIN SECURITIZATIONS CO	7,686,950 17	7,679,724 44
20846QHL5	CONSECO FIN SECURITIZATIONS CO	600,000 00	606,139 98
20846QHV3	CONSECO FIN SECURITIZATIONS CO	620,000 00	618,182 78
20846QCW6	CONSECO FINANCE SEC CORP	3,863,007 47	3,874,453 56
210805DD6	CONTINENTAL AIRLS PASS THRU	1,950,965 88	1,771,086 83
210805DC8	CONTINENTAL AIRLS PASS THRU TR	500,000 00	405,000 00
210805DL8	CONTINENTAL AIRLS PASS THRU TR	692,723 80	554,179 04

## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
089877II7	CONVERSION	2,800,000 00	4,611,652 52
089877II7	CONVERSION	4,400,000 00	7,247,138 68
564171II9	CORE 1999 1 LTD	3,219,411 93	2,862,742 88
2219959N5	COTT CORP	241,250 00	241,853 13
222374AC4	COUNTRYWIDE HOME EQUITY LN TR	993,105 60	991,864 22
22237WAA6	COUNTRYWIDE HOME LN TR	831,900 75	836,576 03
548514II1	COUNTRYWIDE HOME LOANS	15,600,000 00	15,526,945 20
548514II1	COUNTRYWIDE HOME LOANS	10,000,000 00	9,970,000 00
22540AER5	CREDIT SUISSE FIRST BOSTON	2,000,000 00	2,088,375 00
22540AAL2	CREDIT SUISSE FIRST BOSTON MTG	2,000,000 00	2,108,200 00
22540AAM0	CREDIT SUISSE FIRST BOSTON MTG	1,000,000 00	1,063,108 30
22540AJL3	CREDIT SUISSE FIRST BOSTON MTG	985,935 86	1,013,702 28
22540WCM0	CREDIT SUISSE FIRST BOSTON MTG	28,123,197 00	28,670,193 18
22542FAB1	CREDIT SUISSE FIRST BOSTON MTG	10,211,807 12	10,216,409 58
228372AC2	CROWN HOME EQUITY LN TR	-	-
228820AB2	CRUSADE GLOBAL TR	25,000,000 00	25,000,000 00
126671AS5	CWABS INC	3,224,896 66	3,225,289 45
126671BE5	CWABS INC	5,051,944 53	5,053,651 58
126671FY7	CWABS INC	3,788,831 33	3,784,095 29
126671MF0	CWABS INC	1,354,391 19	1,354,672 63
126671MP8	CWABS INC	9,115,867 00	9,104,058 31
126671NA0	CWABS INC	43,292,939 99	43,180,378 35
126690K54	CWMBS INC	3,000,000 00	3,065,625 00
126691UX0	CWMBS INC	8,156,814 65	8,437,164 37
12669AV68	CWMBS INC PASS THROUGH CTFS	1,000,000 00	1,006,560 00
12669BM58	CWMBS INC PASS THRU CTFS	3,793,024 42	3,867,671 14
23383VAB6	DAIMLER CHRYSLER AUTO TR	13,353,278 49	13,582,687 81
23383VAJ9	DAIMLERCHRYSLER AUTO TR	7,228,492 88	7,289,642 31
23383VAK6	DAIMLERCHRYSLER AUTO TR	1,500,000 00	1,550,625 00
23383VAM2	DAIMLERCHRYSLER AUTO TR	3,849,150 89	3,879,984 51
23383VAX8	DAIMLERCHRYSLER AUTO TR	20,000,000 00	20,216,836 00
23383VBC3	DAIMLERCHRYSLER AUTO TR	2,300,000 00	2,321,692 68
23383VBC3	DAIMLERCHRYSLER AUTO TR	3,000,000 00	3,028,294 80
23383VBG4	DAIMLERCHRYSLER AUTO TR	870,000 00	868,596 34
24227TAD5	DEALER AUTO RECIEVABLES TR	45,434 80	45,649 04
247367AV7	DELTA AIR LINES	1,300,000 00	1,218,789 00
24763LFC9	DELTA FDG HOME EQUITY LN TR	322,667 69	6,550 15
24763LFT2	DELTA FDG HOME EQUITY LN TR	533,552 44	12,965 32
24763LGZ7	DELTA FDG HOME EQUITY LN TR	310,107 86	310,574 91
250854AF3	DETROIT EDISON SECURITIZATION	3,600,000 00	3,660,286 68
25466KDS5	DISCOVER CARD MASTER TR 1	15,000,000 00	15,435,990 00
25466KAW9	DISCOVER CARD MT 1	20,000,000 00	20,025,222 00
25466KBD0	DISCOVER CARD MT 1	14,000,000 00	13,999,245 40
25466KCC1	DISCOVER CARD MT 1	2,000,000 00	2,006,860 00
25466KCJ6	DISCOVER CARD MT 1	15,000,000 00	15,197,970 00
25475YAG3	DISTRIBUTION FINL SVCS MASTER	10,200,000 00	10,202,297 04
25475MAC8	DISTRIBUTION FINL SVCS RV TR	747,978 84	750,080 66
23321PC55	DLJ MTG ACCEP CORP	1,259,392 62	1,303,181 70
'2569969E1	DOANE PET 542	101,423 65	94,993 39
2569919D4	DOANE PET CARE	110,633 07	103,618 93
2569969F8	DOANE PET CARE	82,214 20	77,001 82
'256992934	DOANE PET CARE COMPANY	2,696 69	2,525 72
26157V9C3	DRESSER INC	995,000 00	998,681 50

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
23330X9B8	DRS TECHNOLOGIES INC	399,000 00	401,234 40
262444AA0	DRYDEN INV TR	513,369 24	522,912 77
264105AC1	DUCK AUTO OWNER TR	834,605 31	843,081 56
264105AG2	DUCK AUTO OWNER TR	2,232,127 54	2,253,751 28
264105AH0	DUCK AUTO OWNER TRUST	27,578,756 10	27,493,261 96
539603II3	DUTCH GOVT	5,193,000 00	4,736,974 33
99MULLII5	DUTCH MBS BV	1,612,691 74	1,435,318 73
268917EV9	EQCC HOME EQUITY LN TR	19,233,679 05	19,227,524 27
268917EY3	EQCC HOME EQUITY LN TR	1,404,575 14	1,412,904 27
99X021796	EURIBOR FUTURES	9,250,000 00	-
99X028601	EURIBOR FUTURES	14,500,000 00	-
99X028619	EURIBOR FUTURES	75,000,000 00	-
99X028619	EURIBOR FUTURES	(3,000,000 00)	-
99X028627	EURIBOR FUTURES	1,250,000 00	-
99X044236	EURIBOR FUTURES	(2,750,000 00)	(120,369 18)
99X044269	EURIBOR FUTURES	2,750,000 00	406,285 17
99X044863	EURIBOR FUTURES	865,000 00	219,498 58
99X041778	EURIBOR MIDCURVE FUTURES	(697,500 00)	(18,631 00)
99X041786	EURIBOR MIDCURVE FUTURES	767,500 00	58,085 54
99X041794	EURIBOR MIDCURVE FUTURES	425,000 00	5,676 11
99X026654	EURO YEN FUTURES	5,500,000 00	-
99X030003	EURO YEN FUTURES	5,500,000 00	-
99X035747	EURO YEN FUTURES	(9,750,000 00)	-
99X042057	EURO YEN FUTURES	(2,500,000 00)	-
'280993999	EURODOLLAR FUTURES	72,750,000 00	-
'280993999	EURODOLLAR FUTURES	34,000,000 00	-
'280993999	EURODOLLAR FUTURES	81,500,000 00	-
'280993999	EURODOLLAR FUTURES	474,500,000 00	-
28099X910	EURODOLLAR FUTURES	23,250,000 00	-
28099X910	EURODOLLAR FUTURES	38,750,000 00	-
28099X910	EURODOLLAR FUTURES	23,000,000 00	-
28099X910	EURODOLLAR FUTURES	137,500,000 00	-
28099X928	EURODOLLAR FUTURES	50,000,000 00	-
28099X928	EURODOLLAR FUTURES	39,000,000 00	-
29899N961	EURODOLLAR FUTURES	13,500,000 00	-
29999L931	EURODOLLAR FUTURES	\$ (327,500 00)	\$ (314,400 00)
29999L931	EURODOLLAR FUTURES	(330,000 00)	(316,800 00)
29999L931	EURODOLLAR FUTURES	(1,940,000 00)	(1,862,400 00)
29999L949	EURODOLLAR FUTURES	(220,000 00)	(165,000 00)
29999L949	EURODOLLAR FUTURES	(220,000 00)	(165,000 00)
29999L949	EURODOLLAR FUTURES	(1,287,500 00)	(965,625 00)
31282YC80	FED HM LN PC	2,043,808 97	359,301 62
31292HMX9	FED HM LN PC	842,578 82	883,654 54
31297XV50	FED HM LN PC	111,614 51	115,241 98
31293SF79	FED HM LN PC C28290	23,282 32	23,347 74
313401MQ1	FED HM LN PC 170086	117,184 85	135,207 88
31340LEP8	FED HM LN PC 180142	151,275 67	167,628 57
31344MSB8	FED HM LN PC 283214	116,067 00	128,671 88
31290KNK1	FED HM LN PC 554894	533,249 20	597,079 13
31290KS75	FED HM LN PC 555042	72,111 38	82,920 88
31290K2Q1	FED HM LN PC 555283	865,330 21	952,815 09
31290K2R9	FED HM LN PC 555284	110,526 80	123,325 80
31290K3D9	FED HM LN PC 555296	576,027 66	635,934 54

## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31346SY67	FED HM LN PC 645233	769,052 19	787,315 64
31295KUC6	FED HM LN PC 786879	1,191,071 87	1,220,848 67
31295LBT8	FED HM LN PC 787250	2,974,663 20	3,069,480 59
31295LCW0	FED HM LN PC 787285	265,815 87	280,228 41
31295LE40	FED HM LN PC 787355	1,365,929 80	1,400,078 04
31295LE57	FED HM LN PC 787356	4,081,634 26	4,183,675 12
3128HDR68	FED HM LN PC 846809	1,000,950 96	1,025,974 73
3128HDSC4	FED HM LN PC 846815	4,439,201 99	4,550,182 04
31295WVA3	FED HM LN PC A01509	343,812 88	381,219 72
31295WVN5	FED HM LN PC A01521	609,241 36	670,287 34
31292GT71	FED HM LN PC C00574	1,904,309 43	1,941,500 59
31292GXH4	FED HM LN PC C00680	839,675 10	828,238 73
31292G4U7	FED HM LN PC C00835	455,975 67	458,624 89
31292HFS8	FED HM LN PC C01077	408,195 19	431,911 33
31292HGL2	FED HM LN PC C01103	72,157 76	74,502 89
31292HJD7	FED HM LN PC C01160	1,737,948 58	1,742,814 84
31293HT37	FED HM LN PC C20570	394,596 78	389,206 59
31293JVH9	FED HM LN PC C21516	907,733 83	895,334 19
31293PQB4	FED HM LN PC C25850	441,428 55	443,993 25
31293PUU7	FED HM LN PC C25995	256,942 01	257,664 02
31293QLP6	FED HM LN PC C26634	314,639 20	315,523 34
31293QT94	FED HM LN PC C26876	431,179 45	433,684 60
31293QUZ4	FED HM LN PC C26900	366,763 39	368,894 29
31293SF61	FED HM LN PC C28289	329,895 98	330,822 99
31294BTY1	FED HM LN PC C35067	72,375 69	72,579 07
31297YWW8	FED HM LN PC C41561	106,376 97	111,562 85
31298A2V4	FED HM LN PC C42588	950,959 22	981,865 39
31298A4H3	FED HM LN PC C42624	141,093 95	147,972 28
31298BU90	FED HM LN PC C43308	331,643 85	347,811 49
31298BVW8	FED HM LN PC C43329	577,123 45	595,879 96
31298B3D1	FED HM LN PC C43496	50,330 74	52,784 36
31298C2R9	FED HM LN PC C44384	101,059 22	105,985 86
31298DBK2	FED HM LN PC C44542	269,456 05	285,111 45
31298EQF5	FED HM LN PC C45854	915,436 49	945,188 18
31298HT32	FED HM LN PC C48670	79,114 28	79,213 17
31298HWV6	FED HM LN PC C48760	835,575 11	876,309 40
31298H6T0	FED HM LN PC C48982	85,341 93	85,448 61
31298JTS3	FED HM LN PC C49561	300,604 64	300,980 40
31298LGW3	FED HM LN PC C50213	262,227 40	262,555 18
31298MA72	FED HM LN PC C50930	649,935 51	681,619 87
31298M6B8	FED HM LN PC C51766	144,425 52	144,606 05
31298NLL7	FED HM LN PC C52131	49,573 46	48,535 39
31298NX75	FED HM LN PC C52502	22,577,162 99	22,640,379 05
31298N5P6	FED HM LN PC C52654	222,997 67	227,386 26
31298PZK9	FED HM LN PC C53446	2,376,154 46	2,382,807 69
31298P6N5	FED HM LN PC C53577	42,240 30	44,299 51
31298RNX0	FED HM LN PC C54906	37,529 38	39,358 94
31298RZH2	FED HM LN PC C55244	5,066,188 28	5,230,839 40
31298R4C7	FED HM LN PC C55319	390,679 05	409,724 65
31298TMT6	FED HM LN PC C56670	647,332 45	668,370 75
31298VMB0	FED HM LN PC C58454	2,560,690 10	2,643,912 53
313977AD2	FED HM LN PC D38104	93,346 92	105,510 02
3128F3Q97	FED HM LN PC D64080	270,499 67	308,266 83

## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3128FCM1	FED HM LN PC D71040	414,319 50	459,604 62
31294JSP4	FED HM LN PC E00526	55,677 49	56,234 26
31294JST6	FED HM LN PC E00530	17,685 28	17,862 13
31294JSV1	FED HM LN PC E00532	360,705 46	370,480 58
31294JS82	FED HM LN PC E00543	139,239 90	140,458 25
31294JTW8	FED HM LN PC E00565	211,830 69	214,825 98
31294JT32	FED HM LN PC E00570	204,088 40	206,974 21
31294JUH9	FED HM LN PC E00584	92,940 72	93,753 95
31294JWU8	FED HM LN PC E00659	833,565 80	843,910 35
31294JW61	FED HM LN PC E00669	4,045,056 84	4,095,256 00
31294J3J5	FED HM LN PC E00801	340,794 86	352,722 68
31294J4Q8	FED HM LN PC E00831	113,287 29	117,252 35
31294J5E4	FED HM LN PC E00845	816,896 68	845,488 06
31280P3F5	FED HM LN PC E68898	60,008 85	60,608 94
3128GDNF3	FED HM LN PC E78490	24,937 74	25,124 77
3128GGVU4	FED HM LN PC E80627	262,196 48	263,261 00
3128GJER4	FED HM LN PC E81944	314,753 89	325,770 28
3128GLD41	FED HM LN PC E83723	2,351,534 48	2,364,256 28
31283GLU9	FED HM LN PC G00339	40,809 17	45,249 21
31283HHL2	FED HM LN PC G01135	812,834 27	852,459 94
31283HNJ0	FED HM LN PC G01293	3,541,778 20	3,714,439 89
3128DBPA9	FED HM LN PC G40417	22,304,580 16	22,983,754 63
3128DDQV8	FED HM LN PC G50468	132,356 60	134,482 25
31297YJT0	FED HM LN PC C41174	99,746 48	102,988 24
31293TFC6	FED HM LN PC C29163	423,371 03	425,830 82
3128GGSB0	FED HM LN PC E80514	43,744 04	45,275 08
31297YY97	FED HM LN PC C41636	4,190,118 81	4,394,387 10
31292HAK0	FED HM LN PC C00910	573,283 21	592,092 63
31292HA87	FED HM LN PC C00931	22,536 66	22,599 99
31292HD68	FED HM LN PC C01025	537,480 99	563,683 19
31293JDF3	FED HM LN PC C21002	364,269 84	359,293 91
31293QHP1	FED HM LN PC C26538	52,085 29	52,231 65
31293QNF6	FED HM LN PC C26690	103,552 56	101,708 29
31293VF72	FED HM LN PC C30190	-	-
31294EV30	FED HM LN PC C37834	82,998 40	87,044 57
31294FQN9	FED HM LN PC C38561	21,708 64	21,735 78
31282YCW7	FED HM LN PC S10085	2,244,322 15	488,140 07
3128GEZ68	FED HM LN PCE79765	268,328 53	271,658 49
313399WP8	FED HOME LN MTG	2,000,000 00	2,070,200 00
31292HJF2	FED HOME LN PC C01162	322,867 33	341,625 92
31298BVR9	FED HOME LN PC C43324	544,150 47	561,835 36
31294KEX9	FED HOME LN PC E01050	641,354 24	654,380 14
3128GM2D1	FED HOME LN PC E85272	947,277 85	967,672 74
706450I16	FED HOME LOAN MTG	60,000,000 00	54,021,518 47
31359W6B2	FED NATL MTG ASS GTD REMIC	3,077,923 93	325,028 77
313385TH9	FEDERAL HOME LN BK CONS DSC NT	500,000 00	492,332 30
3133MCHS7	FEDERAL HOME LN BKS	35,000,000 00	37,407,615 00
3133MDJU8	FEDERAL HOME LN BKS	43,000,000 00	43,280,274 00
3133MFCK2	FEDERAL HOME LN BKS	25,000,000 00	25,428,650 00
3133MJ2A7	FEDERAL HOME LN BKS	19,920,000 00	19,764,424 80
3133982A6	FEDERAL HOME LN MTG CORP	5,827,846 00	1,053,189 68
3133TH5J2	FEDERAL HOME LN MTG CORP	9,527,709 00	9,697,873 88
3133THSA6	FEDERAL HOME LN MTG CORP	17,672,000 00	17,892,900 00

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3133TKHR4	FEDERAL HOME LN MTG CORP	8,989,094 00	9,157,639 51
3133TKW55	FEDERAL HOME LN MTG CORP	1,232,760 60	1,238,147 76
3133TM6Q4	FEDERAL HOME LN MTG CORP	8,853,777 40	191,143 31
3133TPGG8	FEDERAL HOME LN MTG CORP	2,720,800 71	137,483 69
3133TQLD7	FEDERAL HOME LN MTG CORP	5,670,466 40	5,785,633 57
3133TULG1	FEDERAL HOME LN MTG CORP	3,000,000 00	3,068,400 00
3133TV6N1	FEDERAL HOME LN MTG CORP	2,000,000 00	2,040,200 00
3134A3YM2	FEDERAL HOME LN MTG CORP	1,960,000 00	2,076,071 20
3134A4DY7	FEDERAL HOME LN MTG CORP	1,500,000 00	1,486,635 00
3134A4FM1	FEDERAL HOME LN MTG CORP	7,000,000 00	7,113,750 00
3134A4GK4	FEDERAL HOME LN MTG CORP	25,000,000 00	25,695,250 00
3134A4GK4	FEDERAL HOME LN MTG CORP	(25,000,000 00)	(25,695,250 00)
3134A4GK4	FEDERAL HOME LN MTG CORP	3,255,000 00	3,345,521 55
3134A4HF4	FEDERAL HOME LN MTG CORP	25,000,000 00	24,496,000 00
3133TE2M5	FEDERAL HOME LN MTG CORP CTF	43,514,102 50	44,452,266 55
313397RG8	FEDERAL HOME LN MTG DISC NTS	10,000,000 00	9,967,700 00
313397RQ6	FEDERAL HOME LN MTG DISC NTS	55,000 00	54,978 00
313397SF9	FEDERAL HOME LN MTG DISC NTS	2,300,000 00	2,284,694 78
313397TB7	FEDERAL HOME LN MTG DISC NTS	8,100,000 00	8,060,512 50
313397TK7	FEDERAL HOME LN MTG DISC NTS	900,000 00	889,991 25
313397TK7	FEDERAL HOME LN MTG DISC NTS	530,000 00	524,105 96
313397TR2	FEDERAL HOME LN MTG DISC NTS	6,500,000 00	6,440,546 67
3129114W7	FEDERAL HOME LN MTG PC GTD	2,349,103 61	2,370,386 49
312915VY4	FEDERAL HOME LN MTG PC GTD	175,783 36	178,859 57
3133T06G4	FEDERAL HOME LN MTG PC GTD	7,779,913 68	7,845,498 35
3133T0KH6	FEDERAL HOME LN MTG PC GTD	8,031,482 20	8,136,855 24
3133T0SV7	FEDERAL HOME LN MTG PC GTD	191,119 38	16,900 69
3133T13Z3	FEDERAL HOME LN MTG PC GTD	5,515,839 00	5,587,103 63
3133T2KQ2	FEDERAL HOME LN MTG PC GTD	2,093,330 50	2,112,882 20
3133T2LR9	FEDERAL HOME LN MTG PC GTD	80,463 07	81,116 43
3133T2YQ7	FEDERAL HOME LN MTG PC GTD	9,220,547 28	9,355,181 10
3133T4NB8	FEDERAL HOME LN MTG PC GTD	22,424,050 90	22,820,485 69
3133TEBV5	FEDERAL HOME LN MTG PC GTD	4,891,579 00	4,978,698 02
3133TG6M6	FEDERAL HOME LN MTG PC GTD	14,939,647 66	15,213,491 40
3133TGY78	FEDERAL HOME LN MTG PC GTD	23,325,167 47	23,808,742 50
3133TL3A4	FEDERAL HOME LN MTG CORP	6,015,483 80	6,091,339 05
31294KDN2	FEDERAL HOME LN PC E01009	335,173 27	341,980 64
'3099999E2	FEDERAL HOUSING AUTHORITY	461,163 38	472,404 24
'313549966	FEDERAL MOGUL CORP	1,500,000 00	1,500,000 00
31358SSW2	FEDERAL NATL MTG ASSN	5,590,228 89	376,781 43
31359MGJ6	FEDERAL NATL MTG ASSN	1,610,000 00	1,711,124 10
31359MGT4	FEDERAL NATL MTG ASSN	6,310,000 00	6,409,571 80
31359MGU1	FEDERAL NATL MTG ASSN	20,000,000 00	20,033,600 00
31359MGV9	FEDERAL NATL MTG ASSN	10,000,000 00	10,036,830 00
31359MHJ5	FEDERAL NATL MTG ASSN	5,000,000 00	5,129,700 00
31359MHS5	FEDERAL NATL MTG ASSN	20,000,000 00	20,393,800 00
31359MLH4	FEDERAL NATL MTG ASSN	11,125,000 00	10,897,271 25
31359MLH4	FEDERAL NATL MTG ASSN	25,000,000 00	24,488,250 00
31359MLS0	FEDERAL NATL MTG ASSN	17,880,000 00	17,318,389 20
31359MLU5	FEDERAL NATL MTG ASSN	4,635,000 00	4,604,594 40
31359NTL5	FEDERAL NATL MTG ASSN	1,214,050 29	1,223,532 02
31359XGL7	FEDERAL NATL MTG ASSN	5,075,000 00	5,366,812 50
3136F0LN0	FEDERAL NATL MTG ASSN	25,000,000 00	25,265,500 00



## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
313920XU9	FEDERAL NATL MTG ASSN	14,631,399 15	14,626,093 80
313921TY4	FEDERAL NATL MTG ASSN	4,000,000 00	4,109,600 00
313921YH5	FEDERAL NATL MTG ASSN	3,500,000 00	3,556,875 00
31364JT29	FEDERAL NATL MTG ASSN BKD SECS	985,526 81	173,846 93
313589RG0	FEDERAL NATL MTG ASSN DISC NTS	5,000,000 00	4,999,430 55
313589SF1	FEDERAL NATL MTG ASSN DISC NTS	10,000,000 00	9,985,822 20
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	1,500,000 00	1,479,567 00
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	1,600,000 00	1,578,425 27
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	2,000,000 00	1,976,852 22
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	3,570,000 00	3,528,681 21
31359DH48	FEDERAL NATL MTG ASSN GTD	800,257 18	103,033 11
31359FXQ6	FEDERAL NATL MTG ASSN GTD	455,967 11	447,130 47
31359X3H0	FEDERAL NATL MTG ASSN GTD	2,829,849 00	176,091 60
313920YD6	FEDERAL NATL MTG ASSN GTD	43,916,829 10	43,780,181 89
31364CYF9	FEDERAL NATL MTG ASSN MEDIUM	1,000,000 00	1,001,260 00
3136F0GT3	FEDERAL NATL MTG ASSN MTN	15,000,000 00	15,123,810 00
31358MJY1	FEDERAL NATL MTG ASSN REMIC	9,202 97	9,202 97
31358PYV3	FEDERAL NATL MTG ASSN REMIC	2,645 10	54,216 27
31359AXE4	FEDERAL NATL MTG ASSN REMIC	719,463 23	725,305 27
31359GJA5	FEDERAL NATL MTG ASSN REMIC	116,976 14	5,738 85
31359GLC8	FEDERAL NATL MTG ASSN REMIC	648,960 18	51,961 85
31359GYR1	FEDERAL NATL MTG ASSN REMIC	19,684,013 37	19,947,440 58
31359QYB4	FEDERAL NATL MTG ASSN REMIC	2,442,448 20	472,461 07
31359QYV0	FEDERAL NATL MTG ASSN REMIC	6,336,643 46	540,515 69
31359SEM8	FEDERAL NATL MTG ASSN REMIC	8,754,850 60	8,973,721 86
31359SXQ8	FEDERAL NATL MTG ASSN REMIC	20,533,810 00	20,803,213 58
31364JN82	FEDERAL NATL MTG ASSN STRIPPED	13,350,656 35	2,372,411 63
31364HL21	FEDERAL NATL MTG ASSN STRP MTG	1,004,260 45	217,924 52
31364HN86	FEDERAL NATL MTG ASSN STRP MTG	140,405 20	29,990 55
31364HS65	FEDERAL NATL MTG ASSN STRP MTG	55,613 82	12,424 13
3133997G6	FERDERAL HOME LN CORP	2,000,000 00	2,031,240 00
301965AN9	FFCA SECD LENDING CORP SECD	2,447,088 35	80,753 92
3019949K7	FHA	516,031 58	528,411 18
3099929X5	FHA 221/D4	1,308,525 78	1,345,099 08
32099W9G1	FHA 221D4 P8 98 2 PCT NT	507,316 12	511,425 38
3019909H2	FHA 221D4 PC OAK PARK	2,604,549 89	2,667,033 04
3189929Q9	FHA 236 NP REILLY	1,653,939 15	1,619,868 00
30299Y9S3	FHA 253 P11 02 PJ HUNT PG 87	1,496,543 67	1,519,927 16
02R070414	FHLMC TBA JAN 15 GOLD SINGLE	1,500,000 00	1,552,500 00
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	30,000,000 00	29,371,800 00
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	26,750,000 00	26,783,437 50
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	14,400,000 00	14,683,536 00
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	13,100,000 00	13,357,939 00
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	53,700,000 00	54,757,353 00
02R072618	FHLMC TBA JAN 30 GOLD SINGLE	21,900,000 00	22,611,750 00
02R080611	FHLMC TBA JAN 30 GOLD SINGLE	3,350,000 00	3,513,312 50
31846LBM7	FIRST ALLIANCE MTG TR	1,135,370 17	1,135,641 52
31945RAW3	FIRST CHICAGO MASTER TR	8,333,333 40	8,333,333 40
32054YAE3	FIRST INTL BK SBA LN TR	936,863 58	936,863 58
336212AW5	FIRST SEC AUTO OWNER TR	423,465 26	426,158 88
336212AS4	FIRST SEC AUTO OWNER TRUST	816,143 83	835,264 12
337366AB4	FIRST UN NATL BANK CHASE	1,700,000 00	1,764,536 59
33735PAE7	FIRST UNION COML MTG TR	1,607,700 79	1,640,168 79

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
337367AB2	FIRST UNION LEHMAN BROS BK	635,000 00	658,374 35
33736LAQ8	FIRST UNION LEHMAN BROS COML	335,000 00	349,183 90
33736LAQ8	FIRST UNION LEHMAN BROS COML	3,000,000 00	3,141,558 90
337435CN9	FIRST USA CR CARD MASTER TR	2,000,000 00	2,042,500 00
337435EC1	FIRST USA CREDIT CR MASTER TR	10,000,000 00	10,016,046 00
33901HAT0	FLEET CR CARD MASTER TR II	10,000,000 00	10,015,194 00
31386UQ39	FNAM POOL 573874	136,929 01	145,443 26
01F060428	FNMA TBA FEB 15 SINGLE FAM	52,000,000 00	51,918,880 00
01F060626	FNMA TBA FEB 30 SINGLE FAM	29,000,000 00	28,229,760 00
01F052417	FNMA TBA JAN 15 SINGLE FAM	18,800,000 00	18,482,844 00
01F052417	FNMA TBA JAN 15 SINGLE FAM	5,050,000 00	4,964,806 50
01F060410	FNMA TBA JAN 15 SINGLE FAM	2,200,000 00	2,205,500 00
01F070419	FNMA TBA JAN 15 SINGLE FAM	1,350,000 00	1,396,413 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	13,600,000 00	13,298,216 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	19,000,000 00	18,578,390 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	11,600,000 00	11,342,596 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	6,000,000 00	6,000,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	49,750,000 00	49,750,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	4,000,000 00	4,000,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	34,430,000 00	34,430,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	66,100,000 00	66,100,000 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	10,000,000 00	10,187,500 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	17,700,000 00	18,031,875 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	3,000,000 00	3,056,250 00
01F072613	FNMA TBA JAN 30 SINGLE FAM	11,000,000 00	11,350,680 00
01F062697	FNMA TBA SEP 30 SINGLE FAM	(1,000,000 00)	(1,015,300 00)
31379JV29	FNMA POOL 421033	394,785 68	409,341 43
31384VZD7	FNMA 535440	114,561 07	121,684 48
31377Q3V2	FNMA POOL	2,996,638 11	2,817,768 78
31377QZ96	FNMA POOL	3,991,498 48	3,983,128 71
31377RBF6	FNMA POOL	1,993,711 06	1,973,454 96
31386WTE8	FNMA POOL	298,208 11	293,174 36
31386WTL2	FNMA POOL	504,700 00	496,180 66
31386X5M4	FNMA POOL	495,050 85	504,639 98
31387E2Z9	FNMA POOL	50 66	50 66
31387FSS4	FNMA POOL	742,275 94	745,378 65
31387JFK7	FNMA POOL	347,178 64	353,903 49
31387JFP6	FNMA POOL	1,011,868 76	1,032,854 92
31387N2W6	FNMA POOL	920,613 44	939,706 96
31387NX28	FNMA POOL	332,684 44	339,128 54
31387Q5F3	FNMA POOL	269,817 54	270,492 08
31387QMM9	FNMA POOL	511,446 93	521,353 66
31387QSN1	FNMA POOL	547,876 39	558,488 76
31387RUY2	FNMA POOL	520,350 90	530,430 10
31387S3N4	FNMA POOL	1,103,647 00	1,126,536 64
31387THC1	FNMA POOL	136,806 46	137,148 48
31387TJQ8	FNMA POOL	138,294 98	135,960 56
31387V3W7	FNMA POOL	1,037,208 81	1,058,720 52
31387VWE5	FNMA POOL	498,860 62	508,523 55
31387VYJ2	FNMA POOL	911,785 72	930,696 16
31387WQG5	FNMA POOL	344,884 40	351,564 81
31387WU96	FNMA POOL	927,467 52	946,703 20
31387XEW1	FNMA POOL	911,077 77	897,220 28

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31387XLF0	FNMA POOL	2,080,400 65	2,122,071 08
31388AJV7	FNMA POOL	2,480,550 73	2,530,236 16
31388AW34	FNMA POOL	494,490 48	504,068 76
31388AWZ3	FNMA POOL	867,248 69	885,235 43
31388BU59	FNMA POOL	583,938 19	585,398 04
31388C2D1	FNMA POOL	880,219 43	898,475 18
31388C3B4	FNMA POOL	707,231 81	696,474 81
31388DD47	FNMA POOL	816,547 27	804,127 59
31388DZG6	FNMA POOL	547,912 49	558,525 55
31388ECP9	FNMA POOL	499,250 00	490,822 66
31388EFQ4	FNMA POOL	732,062 24	735,122 26
31388GC33	FNMA POOL	1,036,814 51	1,058,318 04
31388HBS7	FNMA POOL	550,054 77	567,585 02
31388JZW8	FNMA POOL	2,348,838 47	2,397,553 38
31388KQQ8	FNMA POOL	569,951 68	560,330 90
31388L6P0	FNMA POOL	495,913 27	497,153 05
31388LSJ0	FNMA POOL	992,824 06	1,013,415 23
31388MK49	FNMA POOL	843,274 68	860,764 20
31388MTX6	FNMA POOL	980,531 90	984,630 52
31388MTZ1	FNMA POOL	3,000,001 20	3,012,541 21
31388NGW0	FNMA POOL	991,978 54	1,012,552 17
31388PJF9	FNMA POOL	339,251 63	333,525 06
31388PXZ9	FNMA POOL	111,637 32	109,752 88
31388PYD7	FNMA POOL	1,000,000 00	984,790 00
31388Q2A6	FNMA POOL	879,263 37	865,889 77
31388QRD3	FNMA POOL	337,709 76	332,009 22
31388QRF8	FNMA POOL	257,653 13	253,303 95
31388QZT9	FNMA POOL	828,913 97	816,306 19
31388RFR3	FNMA POOL	483,923 61	485,133 42
31388RY76	FNMA POOL	150,226 65	147,690 82
31388S2S3	FNMA POOL	539,427 34	530,321 81
31388TE25	FNMA POOL	343,252 94	354,192 41
31388TFR9	FNMA POOL	202,519 94	199,101 40
31388TRM7	FNMA POOL	161,261 46	158,539 37
31388TWS8	FNMA POOL	79,734 14	82,275 27
31388UMP2	FNMA POOL	920,365 83	949,983 20
31388UPT1	FNMA POOL	295,499 81	290,511 77
31388UU81	FNMA POOL	51,112 87	50,250 08
31388UUP3	FNMA POOL	630,669 86	621,077 37
31388VSF6	FNMA POOL	156,010 17	153,376 72
31388VSJ8	FNMA POOL	585,493 18	575,610 06
31389AL92	FNMA POOL	103,406 00	106,701 55
31389AMG5	FNMA POOL	1,804,583 00	1,862,095 06
31389AMH3	FNMA POOL	1,092,311 00	1,127,122 95
31385EYK9	FNMA POOL 542614	673,255 75	715,118 79
31384VT36	FNMA POOL 535270	687,361 20	730,101 32
31361U3G4	FNMA POOL 042199	18,885 22	20,018 33
31362TWW9	FNMA POOL 070861	310,494 53	354,836 25
31363WHM0	FNMA POOL 100235	72,507 20	79,372 18
31368HJZ7	FNMA POOL 190280	344,084 74	364,729 82
31368HY56	FNMA POOL 190732	361,459 01	406,598 01
31368H5N9	FNMA POOL 190853	330,543 10	358,559 93
31371GP53	FNMA POOL 251644	70,936 77	76,190 35

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31371GSF8	FNMA POOL 251718	132,791 54	147,564 60
31371GSH4	FNMA POOL 251720	63,724 86	71,260 32
31371JQN7	FNMA POOL 253461	135,687 67	144,337 76
31371JWC4	FNMA POOL 253643	3,281,829 60	3,386,421 51
31371J5F7	FNMA POOL 253846	780,213 96	796,395 60
31371J5K6	FNMA POOL 253850	677,292 17	700,570 70
31371KHT1	FNMA POOL 254142	2,217,336 00	2,263,323 55
31371KJZ5	FNMA POOL 254180	364,176 00	375,782 29
31373FZ37	FNMA POOL 292462	525,027 99	525,563 52
31373TWS5	FNMA POOL 303157	171,098 27	190,459 75
31373UE37	FNMA POOL 303554	161,319 40	185,549 57
31374FV22	FNMA POOL 313033	57,633 49	63,880 96
31374GE45	FNMA POOL 313455	124,572 04	139,757 37
31374GGG6	FNMA POOL 313499	81,973 04	90,858 92
31374S2E0	FNMA POOL 323073	424,206 07	476,595 52
31374TD22	FNMA POOL 323321	427,585 04	438,360 18
31374TW21	FNMA POOL 323865	95,225 26	95,403 33
31376JTQ2	FNMA POOL 357059	277,685 20	294,951 67
31376MJA1	FNMA POOL 359457	1,098,476 53	1,204,040 12
31377DLS8	FNMA POOL 373937	524,986 60	607,566 99
31377KEH4	FNMA POOL 379136	404,470 13	448,031 56
31378N7L6	FNMA POOL 404199	367,787 40	381,347 72
31378X2P0	FNMA POOL 412182	444,857 84	461,628 98
31379EE37	FNMA POOL 416954	81,014 17	87,916 58
31379JTA4	FNMA POOL 420945	71,141 34	73,823 37
31379TAZ7	FNMA POOL 428524	350,288 28	380,665 28
31380JEL3	FNMA POOL 441239	162,882 20	168,887 67
31380UGC6	FNMA POOL 450295	111,980 19	109,985 82
31380WLA0	FNMA POOL 452221	864,166 64	860,692 69
31380Y6Q8	FNMA POOL 454579	359,350 01	357,905 42
31382SB42	FNMA POOL 490659	435,881 61	436,971 31
31382T4W6	FNMA POOL 492337	39,309 64	39,383 15
31383E2T7	FNMA POOL 501286	174,076 65	174,402 17
31383GVL7	FNMA POOL 502919	153,850 78	154,138 48
31383WWA5	FNMA POOL 515541	356,970 33	368,457 64
31384GEK7	FNMA POOL 523138	458,196 77	486,687 45
31384KXF8	FNMA POOL 526378	248,117 22	263,545 15
31384QKK8	FNMA POOL 530498	341,201 88	352,075 98
31384RHH7	FNMA POOL 531332	125,038 74	132,813 65
31384UTQ7	FNMA POOL 534359	140,866 19	149,625 25
31384VYL0	FNMA POOL 535415	814,742 99	822,760 06
31384VZZ8	FNMA POOL 535460	623,857 16	652,317 52
31384WAV2	FNMA POOL 535620	313,792 39	323,792 95
31384WBB5	FNMA POOL 535634	2,594,248 86	2,583,716 21
31384WCD0	FNMA POOL 535668	5,226,632 03	5,551,624 01
31384WGZ7	FNMA POOL 535816	268,221 75	267,143 50
31384XPV4	FNMA POOL 536936	22,359 18	23,749 47
31384XUD8	FNMA POOL 537080	383,162 84	406,987 91
31384XUH9	FNMA POOL 537084	83,452 92	88,642 02
31384XZD3	FNMA POOL 537240	96,215 36	102,198 03
31384X5M6	FNMA POOL 537352	94,086 47	99,936 77
31384YNN2	FNMA POOL 537797	361,599 31	373,123 48
31385AVT1	FNMA POOL 538926	146,533 74	155,645 21

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31385CML4	FNMA POOL 540463	546,761 03	580,758 63
31385C6G3	FNMA POOL 540971	41,303 65	43,871 91
31385DN31	FNMA POOL 541410	472,012 56	501,362 30
31385EVE6	FNMA POOL 542513	586,677 81	623,157 44
31385FHS8	FNMA POOL 543041	357,990 23	380,250 06
31385FKJ4	FNMA POOL 543097	123,906 37	131,610 87
31385GL36	FNMA POOL 544046	675,513 99	717,517 45
31385GZD9	FNMA POOL 544440	409,288 88	434,738 46
31385HQ70	FNMA POOL 545078	1,000,099 74	1,031,972 92
31385KPH2	FNMA POOL 546824	306,399 15	325,451 05
31385K7G4	FNMA POOL 547295	411,439 41	437,022 71
31385NFU8	FNMA POOL 547479	153,371 40	162,908 03
31385NF53	FNMA POOL 547488	347,399 95	369,001 28
31385NL23	FNMA POOL 547645	136,619 79	145,114 81
31385NYN3	FNMA POOL 548017	548,733 59	582,853 84
31385P3E2	FNMA POOL 548997	270,860 20	287,702 29
31385RPZ7	FNMA POOL 550440	302,767 89	313,174 02
31385UVB6	FNMA POOL 553310	927,495 68	985,167 36
31385X6P7	FNMA POOL 556278	282,069 69	291,764 43
31385YJE6	FNMA POOL 556561	86,699 81	92,090 80
31385Y7H2	FNMA POOL 557196	3,153,536 35	3,349,623 24
31386EGC6	FNMA POOL 560995	408,520 07	433,921 85
31386FNF8	FNMA POOL 562090	341,273 77	352,150 17
31386FRZ0	FNMA POOL 562204	95,622 63	101,568 45
31386GF24	FNMA POOL 562785	338,741 18	350,383 71
31386HMR9	FNMA POOL 563868	5,580,910 83	5,758,774 46
31386LSJ2	FNMA POOL 566721	461,953 46	490,677 73
31386MAE0	FNMA POOL 567105	399,483 30	412,214 83
31386NRM2	FNMA POOL 568492	800,079 64	825,578 18
31386NXE3	FNMA POOL 568677	550,054 99	567,585 24
31386N2T4	FNMA POOL 568786	3,515,760 29	3,586,180 97
31386R5Z8	FNMA POOL 571564	312,043 75	312,823 86
31386UL91	FNMA POOL 573752	1,477,106 36	1,568,952 83
31386URE4	FNMA POOL 573885	81,020 48	86,058 33
31386VVQ0	FNMA POOL 574923	390,098 97	397,655 19
31386XBPO	FNMA POOL 576146	957,516 24	1,017,054 60
31386XJN7	FNMA POOL 576369	292,423 78	298,088 03
31386XJ72	FNMA POOL 576386	704,376 27	707,320 56
31386YEV2	FNMA POOL 577148	293,712 48	294,446 76
31386YTG9	FNMA POOL 577551	398,612 59	399,609 12
31387BCZ4	FNMA POOL 578888	307,072 21	307,839 89
31387BL50	FNMA POOL 579148	400,858 37	413,633 73
31387BNL3	FNMA POOL 579195	165,075 82	165,488 51
31387C2T7	FNMA POOL 580486	463,936 03	478,721 67
31387C4F5	FNMA POOL 580522	275,594 08	276,283 07
31387C4P3	FNMA POOL 580530	173,301 97	173,301 97
31387D4T3	FNMA POOL 581434	307,986 06	308,756 03
31387FFA7	FNMA POOL 582561	215,537 75	222,406 94
31387FHV9	FNMA POOL 582644	593,513 22	594,997 00
31387FQ98	FNMA POOL 582880	300,925 83	311,268 65
31387GVF6	FNMA POOL 583914	473,397 11	488,484 28
31387JNS1	FNMA POOL 585501	262,207 52	262,863 04
31387JXH4	FNMA POOL 585780	1,277,143 99	1,302,725 18

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31387KWN9	FNMA POOL 586653	451,828 85	452,958 42
31387MKM0	FNMA POOL 588100	961,604 08	981,547 75
31387N5G8	FNMA POOL 589547	2,645,852 29	2,698,848 71
31387PFN7	FNMA POOL 589773	432,978 77	441,365 57
31387R6X1	FNMA POOL 592286	3,000,298 72	3,060,394 70
31387SA71	FNMA POOL 592330	408,755 78	409,777 67
31387SGH3	FNMA POOL 592500	257,462 16	258,105 82
31387SJ31	FNMA POOL 592582	571,826 90	582,903 19
31387VU80	FNMA POOL 595607	451,142 83	451,142 83
31388JZL2	FNMA POOL 606547	402,579 42	410,377 38
31388WWU6	FNMA POOL 617259	756,078 00	739,300 63
31388RGT8	FNMA POOL TBAXXX	2,945,435 11	2,957,747 03
31380EED2	FNMA POOL 437632	259,924 81	279,338 59
31385N7B9	FNMA POOL 548190	599,241 37	618,339 19
31385YEL5	FNMA POOL 556439	851,729 96	875,152 53
31384YM52	FNMA POOL 537780	179,324 14	190,474 52
31371JPX6	FNMA POOL 253438	11,844,016 80	12,580,477 76
31384UGG3	FNMA POOL 533999	208,600 99	221,571 80
31384VQX3	FNMA POOL 535170	412,050 53	410,505 34
31384VT28	FNMA POOL 535269	372,523 61	374,434 66
31384SM48	FNMA POOL 532379	456,607 35	484,999 20
31385YG33	FNMA POOL 556518	505,327 45	521,432 24
31385FNA0	FNMA POOL 543185	94,872 91	100,772 11
31365WJN4	FNMA POOL 139869	2,932,999 99	3,022,163 19
31371HE38	FNMA POOL 252254	477,185 58	470,075 51
31371HHW1	FNMA POOL 252345	905,166 41	915,295 22
31371JDS0	FNMA POOL 253113	635,923 96	656,387 99
31371KEN7	FNMA POOL 254041	9,684,307 30	9,817,466 53
31374GA56	FNMA POOL 313328	122,849 78	136,191 27
31379FCK8	FNMA POOL 417774	332,652 23	356,247 25
31379RFM5	FNMA POOL 426872	372,300 22	408,078 27
31379VGL7	FNMA POOL 430503	594,460 66	618,607 65
31382FH36	FNMA POOL 480950	404,192 58	406,039 74
31383G3K0	FNMA POOL 503102	343,054 40	354,093 89
31384QCR2	FNMA POOL 530280	213,099 29	219,890 76
31384VVZ2	FNMA POOL 535332	3,450,596 71	3,665,154 81
31384VYW6	FNMA POOL 535425	571,462 71	589,675 23
31384WXK1	FNMA POOL 536282	281,382 58	298,878 95
31384WXN5	FNMA POOL 536285	328,773 49	349,216 63
31384XBY3	FNMA POOL 536555	133,164 46	141,444 63
31384XDK1	FNMA POOL 536606	12,726 61	13,517 95
31385FLC8	FNMA POOL 543123	504,538 96	535,911 19
31385QC26	FNMA POOL 549189	423,845 22	450,199 92
31385RF39	FNMA POOL 550186	156,297 40	166,015 97
34527RCH4	FORD CR AUTO OWNER TR	13,800,000 00	14,157,834 00
34527RCZ4	FORD CR AUTO OWNER TR	15,500,000 00	15,805,040 00
34527RDH3	FORD CR AUTO OWNER TR	3,463,337 06	3,542,335 78
34527REF6	FORD CR AUTO OWNER TR	1,350,000 00	1,352,106 00
34527REK5	FORD CR AUTO OWNER TR	4,797,196 80	4,819,616 49
34527REK5	FORD CR AUTO OWNER TR	2,724,802 78	2,736,710 17
34527REL3	FORD CR AUTO OWNER TR	785,000 00	810,261 30
34527RET6	FORD CR AUTO OWNER TR	1,225,000 00	1,289,567 91
34527REX7	FORD CR AUTO OWNER TR	721,971 00	729,638 33

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
34527REX7	FORD CR AUTO OWNER TR	12,592,516 89	12,728,120 66
34527REY5	FORD CR AUTO OWNER TR	10,000,000 00	10,346,800 00
34527RFH1	FORD CR AUTO OWNER TR	14,328,738 33	14,481,084 34
34527RFH1	FORD CR AUTO OWNER TR	1,765,300 55	1,784,069 58
34527RFX6	FORD CR AUTO OWNER TR	15,885,592 90	16,018,880 96
351547AA2	FOX RIV SHOPPING CTR LLP	950,000 00	995,804 82
530476II3	FRANCE (GOVT OF)	4,660,000 00	4,328,787 69
721848II2	FRANCE (GOVT OF)	30,000,000 00	26,864,248 78
711436II8	FRANCE (REP OF)	20,050,000 00	17,910,839 19
99MLYGI2	FRANCE O A T	10,700,000 00	9,460,275 23
99MLYGI2	FRANCE O A T	5,392,000 00	4,767,271 41
444927II0	FRANCE REPUBLIC	10,040,000 00	9,234,317 01
520014II4	FRANCE(GOVT OF)	100,000,000 00	89,279,583 45
559552II7	FRANCE(GOVT OF)	100,000,000 00	89,619,794 00
35242RAG9	FRANKLIN AOTO TRUST	1,840,810 58	1,873,577 38
3609919G0	FUNDING FO RENT A CENTER T/L/C	67,825 61	67,147 35
36199N9B2	FUNDING OF ALLIED WASTE IND	157,322 15	155,623 07
36199N9C0	FUNDING OF ALLIED WASTE IND	78,661 07	77,811 53
36199N9H9	FUNDING OF ALLIED WASTE IND	31,464 43	31,124 61
3609919M7	FUNDING OF ALLIED WASTE INDS	110,125 50	108,936 14
3609919N5	FUNDING OF ALLIED WASTE INDS	31,517 76	31,177 37
3609919P0	FUNDING OF ALLIED WASTE INDS	78,661 07	77,811 53
3609919Q8	FUNDING OF ALLIED WASTE INDS	110,336 61	109,144 97
0359959K7	FUNDING OF CHURCH + DWIGHT CO	750,000 00	753,225 00
0359959C5	FUNDING OF COMPUTER ASSOCIATES	875,000 00	862,575 00
0359959D3	FUNDING OF COMPUTER ASSOCIATES	481,250 00	474,416 25
0359959F8	FUNDING OF COMPUTER ASSOCIATES	43,750 00	43,128 75
0359919B6	FUNDING OF DAYTON SUPERIOR	656,934 31	651,153 29
29444N9A2	FUNDING OF EQUICSTAR CHEMICALS	750,000 00	750,525 00
36399M9Z9	FUNDING OF GENESIS HEALTH VENT	47,260 27	47,142 12
0359969F6	FUNDING OF GENESIS VENTURES	606,164 39	606,164 39
31999F9A4	FUNDING OF GREEKTOWN CASINO	196,623 12	197,114 68
36199E9W6	FUNDING OF GRIEF BROS/TRM LN B	826,737 79	824,670 95
0359909G7	FUNDING OF LEVI STRAUSS AND CO	367,308 19	362,386 26
0359909K8	FUNDING OF MARY KAY INC	1,250,000 00	1,237,500 00
31999Z9A0	FUNDING OF MILLENIUUM CHEMICALS	400,000 00	397,320 00
0359909H5	FUNDING OF PLAINS MARKETING LP	1,000,000 00	998,700 00
36099W9A5	FUNDING OF R K POLYMERS	1,397,260 27	1,372,808 22
3609919D7	FUNDING OF RENT A CENTER T/L/C	86,930 46	86,061 16
3609919E5	FUNDING OF RENT A CENTER T/L/C	137,048 48	135,678 00
3609919F2	FUNDING OF RENT A CENTER T/L/C	124,022 12	122,781 90
3609919H8	FUNDING OF RENT A CENTER T/L/C	64,809 96	64,161 86
3609919J4	FUNDING OF RENT A CENTER T/L/C	114,848 21	113,699 73
3609919K1	FUNDING OF RENT A CENTER T/L/C	102,637 43	101,611 06
3609919L9	FUNDING OF RENT A CENTER T/L/C	80,800 30	79,992 30
36199E9X4	FUNDING OF STEWART ENTERPRISES	331,666 66	331,500 83
36199E9E6	FUNDING OF TEKNI PLEX INC	1,829,194 25	1,762,062 82
32399E9E3	FUNDING OF TRANSDIGM INC	64,210 22	62,444 44
32399E9W3	FUNDING OF TRANSDIGM INC	286,062 50	278,195 78
31999E9X7	FUNDING OF VOUGHT AIRCRAFT IND	1,212,311 56	1,162,243 09
31999E9Z2	FUNDING OF VOUGHT AIRCRAFT IND	844,849 24	809,956 97
36157LZ68	G E CAP MTG SVCS INC	-	-
362383AB7	G WING LTD	3,000,000 00	3,000,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
37042WE72	GENERAL MTRS ACCEP CORP MTN	2,000,000 00	1,955,800 00
'3729969E0	GEO SPECIALITY CHEMICAL LN1634	625,000 00	598,437 50
437511I1	GERMANY (FED REP)	20,000,000 00	18,244,848 32
550218I4	GERMANY (FED REP)	1,000,000 00	892,596 39
464491I2	GERMANY (FEDERAL REPUBLIC OF)	56,000,000 00	50,510,082 56
464491I2	GERMANY (FEDERAL REPUBLIC OF)	955,000 00	863,738 59
562998I7	GERMANY (FEDERAL REPUBLIC OF)	25,000,000 00	22,058,928 28
562998I7	GERMANY (FEDERAL REPUBLIC OF)	5,630,000 00	4,969,675 76
719912I0	GERMANY (FEDERAL REPUBLIC OF)	1,755,000 00	1,568,225 53
464042I3	GERMANY (FEDERAL REPUBLIC)	56,000,000 00	50,721,292 68
464042I3	GERMANY (FEDERAL REPUBLIC)	900,000 00	816,534 71
464042I3	GERMANY (FEDERAL REPUBLIC)	1,400,000 00	1,270,327 16
486733I1	GERMANY FED REP	100,000,000 00	90,230,142 96
572601I5	GERMANY FED REP	228,000,000 00	197,377,385 30
99X042677	GERMANY FED REP BDS 10YR FTRS	68,400,000 00	-
99X042677	GERMANY FED REP BDS 10YR FTRS	(22,500,000 00)	-
99X037966	GERMANY FED REP BDS 2YR FTRS	27,100,000 00	-
99X043667	GERMANY FED REP BONDS 5YR FTRS	34,100,000 00	-
539363I4	GERMANY FED REPUBLIC OF	1,000,000 00	919,218 47
721158I6	GERMANY FEDERAL REPUBLIC OF	50,000,000 00	44,798,989 96
441190I8	GERMANY(FED REP)	1,015,000 00	965,631 25
520166I2	GERMANY(FED REP)	22,000,000 00	19,666,914 19
531921I7	GERMANY(FED REP)	22,000,000 00	19,721,251 72
540158I5	GERMANY(FED REP)	7,750,000 00	7,077,020 61
580934I0	GERMANY(FED REP)	240,000 00	219,736 31
437477I5	GERMANY(FED)UNITY	49,000,000 00	43,724,527 39
453980I7	GERMANY(FEDERAL REPUBLIC OF	500,000 00	456,559 72
524467I0	GERMANY(FEDERAL REPUBLIC OF)	1,750,000 00	1,667,530 33
524467I0	GERMANY(FEDERAL REPUBLIC OF)	100,000 00	95,278 54
361849BU5	GMAC COML MTG SEC INC	531,114 55	557,659 02
361849BV3	GMAC COML MTG SEC INC	1,000,000 00	1,046,610 10
361849DX7	GMAC COML MTG SEC INC	778,695 65	805,740 76
361849DY5	GMAC COML MTG SEC INC	1,700,000 00	1,753,272 90
361849ES7	GMAC COML MTG SEC INC	1,506,051 21	1,540,731 05
361849ET5	GMAC COML MTG SEC INC	1,015,000 00	1,028,968 13
361849JU7	GMAC COML MTG SEC INC	4,202,794 83	96,664 28
36185HAA1	GMAC MTG CORP LN TR	1,149,802 70	1,149,998 85
36185HAJ2	GMACM HOME LN TR	3,783,799 09	3,783,480 49
36185NAN0	GMACM MTG LN TR	2,287,475 64	2,214,630 06
38373RBK4	GOVERNMENT NATL MTG ASSN	6,852,414 02	481,805 56
38373RPL7	GOVERNMENT NATL MTG ASSN	16,943,017 32	16,916,416 78
3837H1WL1	GOVERNMENT NATL MTG ASSN	1,481,420 58	1,404,564 48
3837H4MX0	GOVERNMENT NATL MTG ASSN	2,742,426 40	2,783,048 87
3837H2B24	GOVERNMENT NATL MTG ASSN GTD	2,789,449 26	201,795 45
3837394N6	GOVT NATL MTG ASSN	17,620,116 29	17,498,889 89
3837H2BK4	GOVT NATL MTG ASSN GTD REMIC	7,164,218 26	7,266,308 37
38405PAA3	GRACECHURCH CARD FDG PLC	10,000,000 00	10,012,500 00
38741PAA6	GRANITE MTGS 01 02 PLC	2,000,000 00	2,000,000 00
567349I8	GREECE (REP OF)	5,869,405 00	5,237,473 29
561367I6	GREECE(REP OF)	9,533,308 00	9,096,947 85
3929909F6	GREEKTOWN CASINO LLC	176,960 80	177,403 20
3929909G4	GREEKTOWN CASINO LLC	115,520 88	115,809 68
393505L83	GREEN TREE FINL CORP	2,437,479 77	2,435,483 96



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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
393533BV5	GREEN TREE REC EQUIP + CONSUM	3,151,442 15	3,235,152 33
393533AS3	GREEN TREE RECREATIONAL EQUIP	466,295 07	466,428 15
393533AY0	GREEN TREE RECREATIONAL EQUIP	69,671 16	69,671 16
393533BQ6	GREEN TREE RECREATIONAL EQUIP	228,675 15	228,825 05
393533BQ6	GREEN TREE RECREATIONAL EQUIP	194,373 87	194,501 28
393533BU7	GREEN TREE RECREATIONAL EQUIP	207,000 00	137,556 59
393533BD5	GREETREE RECREATIONAL EQUIP	671,650 49	694,978 72
36229RAA7	GSR MTG LN	1,456,725 89	1,446,237 46
40964PAA2	HANAREUM INTL FUNDING LTD	26,717,664 64	26,680,259 91
412906BA6	HARLEY DAVIDSON EAGLEMARK	251,445 38	252,467 56
412906BD0	HARLEY DAVIDSON EAGLEMARK MTR	443,622 72	449,026 04
41283AAA7	HARLEY DAVIDSON MOTORCYCLE TR	2,146,889 19	2,207,725 58
41283AAD1	HARLEY DAVIDSON MOTORCYCLE TR	3,318,058 24	3,370,506 78
42209EBL3	HEADLANDS MTG SECS INC	113,212 59	116,289 71
42209EDJ6	HEADLANDS MTG SECS INC	58,770 96	59,156 50
42332QAV5	HELLER FIN COML MTG ASSET CORP	5,620,000 00	6,168,286 08
42799E9A6	HERCULES INC	624,000 00	613,828 80
99LSVFI13	HOLMES FINANCING	4,200,000 00	3,740,677 82
436381AA5	HOLMES FING NO 2 PLC	10,000,000 00	9,995,000 00
43638PAA2	HOLMES FING NO 3 PLC	24,515,000 00	24,502,742 50
43638QAA0	HOLMES FING NO 4 PLC	4,680,000 00	4,679,064 00
43638QAA0	HOLMES FING NO 4 PLC	700,000 00	699,370 00
438116AE5	HONDA AUTO LEASE TR	21,000,000 00	21,242,760 00
43811RAB5	HONDA AUTO RECEIVABLES 2000 1	430,153 58	432,033 35
43811TAB1	HONDA AUTO RECEIVABLES 2001 1	12,013,548 74	12,114,822 95
43811YAB0	HONDA AUTO RECEIVABLES 2001 3	2,200,000 00	2,204,202 22
43811RAC3	HONDA RECEIVABLES OWNER TRUST	510,000 00	525,458 10
441799AE3	HOUSEHOLD AUTO REVOLVING TR I	14,113,656 82	14,387,622 66
44179FAB5	HOUSEHOLD AUTOMOTIVE TR VI	3,501,089 48	3,529,468 96
44180LAC7	HOUSEHOLD CR CARD MASTER TR I	20,000,000 00	20,030,386 00
711705I16	HUNGARY (GOVT OF)	775,000,000 00	2,916,610 61
452106AD9	ILLINOIS PWR SPL PURP TR	12,240,000 00	12,492,388 80
44999E9A0	IMC GLOBAL INC	362,068 97	361,453 45
449670CU0	IMC HOME EQUITY LN TR	5,717,802 31	5,719,662 31
45254NBE6	IMPAC CMB TR	1,231,076 81	1,231,654 19
45254NBH9	IMPAC CMB TR	5,458,013 52	5,464,222 01
45254TFL3	IMPAC SECD ASSETS CORP	2,503,771 28	2,515,488 93
45254TGJ7	IMPAC SECD ASSETS CORP	2,613,207 16	2,614,827 35
4579999A0	INSIGHT MIDWEST HOLDINGS LLX	2,000,000 00	1,994,400 00
464126BN0	IRWIN HOME EQUITY LN TR	18,037,000 00	4,031,269 50
4649969M1	ISLE OF CAPRI CASINOS INC	81,170 01	80,618 05
4649969N9	ISLE OF CAPRI CASINOS INC	89,020 77	88,415 43
45099A9A4	ISP CHEMCO INC	444,444 44	440,533 33
593330I16	ITALY (REPUBLIC OF)	5,000,000 00	4,716,960 13
593330I16	ITALY (REPUBLIC OF)	31,580,000 00	29,793,726 09
706446I14	ITALY(REP OF)	38,500,000 00	34,471,226 79
46625MCU1	J P MORGAN CHASE COML MTG SECS	1,300,000 00	1,318,708 04
631346I16	JAPAN (GOVERNMENT OF)	167,400,000 00	1,336,492 33
613926I17	JAPAN (GOVT OF)	569,000,000 00	4,066,270 91
631528I19	JAPAN (GOVT OF)	560,000,000 00	4,488,460 80
637936I18	JAPAN (GOVT)	572,000,000 00	4,318,587 43
629301I15	JAPAN GOVT	713,000,000 00	5,738,655 13
99X042438	JAPAN GOVT BONDS 10YR FUTURES	5,900,000,000 00	-

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
635224I1	JAPAN GOVT OF	2,160,000,000 00	16,542,147 60
'635557903	JAPAN GOVT OF	398,000,000 00	3,032,920 71
4729919B6	JEFFERSON SMURFIT TERM LOAN B	1,000,000 00	995,000 00
477122AQ8	JET EQUIP TR	825,103 76	726,091 31
46625MBJ7	JP MORGAN CHASE COML MTG SECS	990,950 30	987,779 26
493918BR6	KIDDER PEABODY ACCEP CORP I	3,468,799 25	3,520,831 24
49572QAA5	KINGFISHER TR	1,678,869 10	1,676,518 68
50062PAA2	KOREA ASSET FDG 2000 1 LTD	191,825 64	192,247 66
501773BB0	LB COML CONDUIT MTG TR	1,080,000 00	1,115,149 68
501773BZ7	LB COML CONDUIT MTG TR	1,050,929 58	1,082,413 33
52108HBK9	LB UBS COML MTG TR	1,600,000 00	1,710,880 00
52108HAT1	LB UBS COMMERCIAL MTG TRUST	2,300,000 00	2,554,358 84
52519SAC7	LEHMAN ABS MANUFACTURED HSG	1,035,000 00	1,017,690 04
52519NCM4	LEHMAN BROTHERS	9,993,539 39	9,971,553 60
525180BE4	LEHMAN HOME EQUITY LN TR	659,870 36	660,478 56
5279969D6	LEVI SRAUSS + CO	57,292 52	56,524 80
99X017265	LIBOR FUTURES	(125,000 00)	-
99X017273	LIBOR FUTURES	(2,375,000 00)	-
99X022885	LIBOR FUTURES	9,625,000 00	-
99X022893	LIBOR FUTURES	3,875,000 00	-
54239QAB8	LONG BEACH ASSET HLDGS CORP	353,302 38	351,171 97
54239QAD4	LONG BEACH ASSET HLDGS CORP	4,742,650 23	4,733,639 19
54239QAD4	LONG BEACH ASSET HLDGS CORP	1,451,431 42	1,448,673 70
542516AA7	LONG BEACH NIM TR	9,210,399 75	9,263,820 07
560904AF1	MALAYSIA	565,000 00	588,306 25
563469DB8	MANITOBA PROV CDA	5,000,000 00	5,083,250 00
563469DC6	MANITOBA PROV CDA	11,000,000 00	11,271,590 00
55262SAP0	MBNA ASSET BACKED NT TR	3,000,000 00	3,000,468 00
55264TAL5	MBNA CREDIT CARD	1,655,000 00	1,663,091 79
55262TCF8	MBNA MASTER CR CARD TR II	5,000,000 00	5,000,838 50
55262TCS0	MBNA MASTER CR CARD TR II	20,000,000 00	20,015,270 00
55262TEH2	MBNA MASTER CR CARD TR II	20,000,000 00	20,002,494 00
55262TEN9	MBNA MASTER CR CARD TR II	1,000,000 00	1,054,600 00
55262TFU2	MBNA MASTER CREDIT CARD TR	20,000,000 00	20,004,456 00
585525EX2	MELLON RESIDENTIAL FDG CORP	358,140 72	358,009 96
'589978105	MERRILL LYNCH FDS INSTNS SER	1,211,030 18	1,211,030 18
'589978105	MERRILL LYNCH FDS INSTNS SER	0 03	0 03
'589978105	MERRILL LYNCH FDS INSTNS SER	32,000,000 00	32,000,000 00
589929LJ5	MERRILL LYNCH MTG INVS INC	396,167 24	398,952 30
589929NW4	MERRILL LYNCH MTG INVS INC	1,110,966 14	1,158,048 89
589929NX2	MERRILL LYNCH MTG INVS INC	2,000,000 00	2,069,400 00
59159UAA6	METRIS MASTER TR	17,250,000 00	17,629,500 00
59159UAL2	METRIS MASTER TR	1,000,000 00	1,002,164 30
59159UAS7	METRIS MASTER TR	5,000,000 00	5,003,160 00
59159UAZ1	METRIS MASTER TR	500,000 00	500,440 25
59159UBB3	METRIS MASTER TR	22,198,000 00	22,198,748 07
591738AK5	METROPOLITAN ASSET FDG INC	2,250,000 00	2,323,476 56
591739BS5	METROPOLITAN ASSET FDG INC II	344,827 15	345,979 73
592188AC0	METROPOLITAN MTG FDG INC	2,000,000 00	2,063,438 00
506599I12	MEXICO (UTD MEX ST)	850,000 00	1,085,620 00
532218I17	MEXICO (UTD MEX ST)	25,000,000 00	23,095,000 00
593048AX9	MEXICO UNITED MEXICAN STS	2,679,000 00	3,409,027 50
593048AX9	MEXICO UNITED MEXICAN STS	5,850,000 00	7,467,525 00

## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
4587211I0	MEXICO(UTD MEX ST)	750,000 00	692,850 00
4587251I1	MEXICO(UTD MEX ST)	300,000 00	277,140 00
55274DAB0	MFN AUTOMOBILE RECEIVABLES TR	1,000,000 00	1,017,000 00
5269941I1	MIN OF FIN RUSSIA	1,250,000 00	1,237,500 00
5485741I5	MIN OF FIN RUSSIA	600,000 00	654,000 00
55307FAT7	ML HOME EQUITY LN TR	2,546,241 11	2,546,820 89
553083AP1	MMCA AUTO OWNER TR	-	-
553083AT3	MMCA AUTO OWNER TR	8,973,597 26	9,054,001 59
553083AY2	MMCA AUTO OWNER TR	2,535,000 00	2,597,563 80
60934YAP5	MONEY STORE HOME IMPT LN TR	3,828,360 32	3,830,046 33
617059GE4	MORGAN J P COML MTG FIN CORP	1,600,000 00	1,717,407 04
617059HP8	MORGAN JP COML MTG FIN CORP	115,778 86	115,529 63
61745MAV5	MORGAN STANLEY CAP I INC	365,000 00	389,684 11
61745MER0	MORGAN STANLEY CAP I INC	1,452,111 84	1,506,769 33
61745MFF5	MORGAN STANLEY CAP I INC	789,339 46	819,606 84
61745MFF5	MORGAN STANLEY CAP I INC	1,420,811 01	1,472,954 77
61745MKF9	MORGAN STANLEY CAP I INC	885,423 67	909,308 95
61745MLQ4	MORGAN STANLEY CAP I INC	1,250,000 00	1,291,653 12
61746WGA2	MORGAN STANLEY DEAN WITTER CAP	1,000,000 00	1,029,000 00
552913790	MORGAN STANLEY INST HGH YLD FD	1,563,740 04	8,803,856 45
98152DAK7	MORLD OMNI AUTO RECEIVABLES TR	2,925,000 00	2,925,144 20
61910DFJ6	MORTGAGE CAP FDG INC	780,714 29	798,396 53
63859CBG7	NATIONSLINK FDG CORP	1,285,690 32	1,321,844 57
63859CBS1	NATIONSLINK FDG CORP	790,000 00	810,618 29
63935WAB3	NAVISTAR FINL 2001 A OWNER TR	4,831,283 52	4,882,839 59
63934VBG4	NAVISTAR FINL OWNER TR	2,532,960 18	2,546,079 90
5600361I8	NETHERLANDS KINGDOM OF	2,839,000 00	2,340,707 38
5868241I7	NETHERLANDS KINGDOM OF	2,686,000 00	2,464,476 89
6158301I9	NEW ZEALAND GOVT	1,395,000 00	546,315 30
65473MAC6	NISSAN AUTO LEASE TR	22,410,000 00	23,046,444 00
65474LAB9	NISSAN AUTO REC 2000 B OWN TR	113,134 08	113,487 06
65473KAB2	NISSAN AUTO REC OWNER TR	12,318,380 44	12,437,810 83
65474BAC9	NISSAN AUTO REC OWNER TR	3,343,669 99	3,418,902 56
65474AAB3	NISSAN AUTO RECEIVABLES	-	-
65474AAC1	NISSAN AUTO RECEIVABLES	587,515 25	594,671 19
65474MAC5	NISSAN AUTO RECEIVABLES	2,485,000 00	2,559,550 00
65473KAC0	NISSAN AUTO RECEIVABLES 2001 A	35,730,000 00	36,645,402 60
65474QAA0	NISSAN AUTO RECEIVABLES 2001 B	213,557 78	213,780 60
655356HM8	NOMURA ASSET SECS CORP	825,588 26	868,825 06
655356HN6	NOMURA ASSET SECS CORP	3,440,000 00	3,651,523 19
655356JE4	NOMURA ASSET SECS CORP	278,619 24	289,705 28
65535KAA0	NOMURA DEPOSITOR TR ST I	100,194 23	100,146 14
65535KAM4	NOMURA DEPOSITOR TR ST I	2,850,000 00	2,825,775 00
65535KAM4	NOMURA DEPOSITOR TR ST I	1,000,000 00	991,500 00
667294AM4	NORTHWEST AIRLS PASS THRU TRS	1,334,804 30	1,236,162 26
4609841I0	NORWAY (KINGDOM OF)	10,500,000 00	1,166,920 18
5407881I9	NORWAY (KINGDOM OF)	77,700,000 00	8,286,059 97
66937RAN9	NORWEST ASSET SECS CORP	482,005 73	483,659 01
66937RHX0	NORWEST ASSET SECS CORP	-	-
66937RK81	NORWEST ASSET SECS CORP	1,816,923 52	1,860,075 45
66987XAD7	NOVASTAR MTG FDG TR	3,866,517 51	3,869,373 32
5144631I1	NYKREDIT	105,087,450 00	12,188,274 06
67087TCN9	OMI TR	12,390,000 00	2,640,309 00

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Investments - Other

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67087TCX7	OMI TR	24,074,666 67	5,592,545 07
6882399Z7	OSHKOSH TRUCK CORPORATION	746,250 00	748,712 62
705220AB7	PECO ENERGY TRANS TR	9,408,050 69	9,607,911 56
705220AC5	PECO ENERGY TRANSITION TR	4,200,000 00	4,207,567 56
705220AC5	PECO ENERGY TRANSITION TR	20,983,000 00	20,989,504 73
706448AN7	PEMEX FIN LTD	2,133,320 04	2,177,181 10
706448AP2	PEMEX FIN LTD	14,874,999 96	15,997,467 45
710318AG1	PEOPLES BK CR CARD MASTER TR	142,857 16	142,857 16
99KYNNII1	PHILIPPINES (REP)	1,025,000 00	1,007,062 50
563077II9	PHILIPPINES (REP OF)	380,000 00	361,950 00
693390809	PIMCO FDS	400,873 22	2,625,719 61
7239969D8	PINNACLE FOODS CORP TERM LOAN	875,000 00	873,862 50
6939969J1	PMD GROUP INC	315,000 00	312,417 00
69348HCM8	PNC MTG ACCEP CORP	1,700,000 00	1,815,641 14
69348LWA3	PNC MTG SECS CORP	2,300,000 00	2,346,713 00
69348LX95	PNC MTG SECS CORP	-	-
69348LXS3	PNC MTG SECS CORP	1,000,000 00	1,014,370 40
69348RWB8	PNC MTG SECS CORP	341,449 15	361,188 33
445714II1	POLAND (GOVT OF)	12,650,000 00	3,087,779 70
724356II3	POLAND (GOVT OF)	16,700,000 00	3,609,553 11
466818II4	POLAND (REP OF)	2,972,500 00	2,950,206 25
705085II1	POLAND(GOVT)	8,800,000 00	2,144,235 41
73799A9A9	POTLATCH CORPORATION	661,675 00	661,675 00
69350EAC4	PP + L TRANSITION BD LLC	4,576,045 50	4,698,544 41
74046REM9	PREMIER AUTO TR	5,253,575 62	5,278,162 35
74046RFC0	PREMIER AUTO TR	6,025,382 83	6,087,211 09
74046RFG1	PREMIER AUTO TR	5,396,337 32	5,421,592 18
74046RFV8	PREMIER AUTO TR	3,514,929 60	3,530,289 84
74199A9D7	PRIMEDIA INC	1,519,411 76	1,341,792 53
74199B9C7	PRIMEDIA INC	470,588 24	415,576 47
74254CAL5	PRINCIPAL RESIDENTIAL MTG CAP	470,000 00	470,000 00
743844BK7	PROVIDENT BK HOME EQUITY LN TR	10,191,000 00	10,375,431 62
74407DAD7	PROVIDIAN GATEWAY MASTER TR	16,000,000 00	15,735,008 00
74436JEU7	PRUDENTIAL SECS SECD FING CORP	1,098,022 84	1,127,889 06
69363YAA9	PSNH FDG LLC	3,828,710 95	3,869,954 97
69363YAA9	PSNH FDG LLC	1,531,484 38	1,547,981 99
99LGGRII0	PUNCH FUNDING II LTD	700,000 00	1,114,749 61
748148NS8	QUEBEC PROV CDA	8,500,000 00	8,743,865 00
447103II5	REPUBLIC OF FRANCE	26,000,000 00	23,544,333 33
99LMTBII8	RESID MORTGAGE SEC 9 A2A	2,000,000 00	2,000,000 00
76110YCF7	RESIDENTIAL FDG MTG SECS I INC	6,019,060 60	6,052,346 00
760985DQ1	RESIDENTIAL ASSET MTG PRODS IN	4,856,145 90	4,851,581 12
76110WHD1	RESIDENTIAL ASSET SEC CORP MTG	3,598,006 37	3,610,247 15
76110WKD7	RESIDENTIAL ASSET SEC MTG PASS	874,134 30	874,098 11
76110WLR5	RESIDENTIAL ASSET SEC MTG PASS	4,716,369 40	4,710,284 81
76110WMD5	RESIDENTIAL ASSET SEC MTG PASS	80,000,000 00	5,128,000 00
76110WME3	RESIDENTIAL ASSET SEC MTG PASS	29,816,129 56	29,788,361 80
76110WMQ6	RESIDENTIAL ASSET SEC MTG PASS	1,500,000 00	1,514,580 00
76110VCR7	RESIDENTIAL FDG MTG SECII INC	3,000,000 00	3,132,104 10
7609475N7	RESIDENTIAL FDG MTG SECS I	859,202 38	881,215 14
760947M65	RESIDENTIAL FDG MTG SECS I INC	1,057,570 23	1,065,829 85
760972SF7	RESIDENTIAL FDG MTG SECS I INC	239,737 00	242,733 71
76110Y7U0	RESIDENTIAL FDG MTG SECS I INC	462,858 74	463,707 67

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
76110YJ37	RESIDENTIAL FDG MTG SECS I INC	7,816,356 24	7,994,647 33
76110YP71	RESIDENTIAL FDG MTG SECS I INC	1,344,408 52	1,353,644 61
76110VEN4	RESIDENTIAL FDG MTG SECS II	1,188,362 21	1,188,370 29
76110VHK7	RESIDENTIAL FDG MTG SECS II	14,250,000 00	2,892,750 00
76116NB74	RESOLUTION TR CORP MTG PASS	1,806,963 47	1,763,483 41
76116NWX1	RESOLUTION TR CORP MTG PASS	1,897,859 81	1,909,057 18
76116NWX1	RESOLUTION TR CORP MTG PASS	475,952 30	475,952 30
423081111	RUSSIAN FEDERATION	1,150,000 00	668,437 50
423081111	RUSSIAN FEDERATION	2,950,000 00	1,703,625 00
799997994	S + P 500 INDEX FUTURES	74,250 00	-
78386NEP0	SACO I INC	457,167 41	436,350 29
79548CAB2	SALOMON BROS COML MTG TR	1,700,000 00	1,745,358 38
79548CBH8	SALOMON BROS COML MTG TR	1,800,000 00	1,818,360 90
79548K5G9	SALOMON BROS MTG SECS VII INC	335,952 62	342,645 74
79548KL30	SALOMON BROS MTG SECS VII INC	4,632,795 68	4,640,564 42
79548KN87	SALOMON BROS MTG SECS VII INC	340,488 56	340,897 59
79549AFS3	SALOMON BROS MTG SECS VII INC	358,225 75	364,021 20
78388RAA6	SBC GLACIER FIN LTD	14,548,189 41	14,522,439 11
81234CAQ4	SEARS CR ACCOUNT MASTER TR II	1,168,749 46	1,174,692 66
81747XAA3	SER 2000 1G MEDALLION TR	2,565,283 11	2,567,335 34
81747XAA3	SER 2000 1G MEDALLION TR	13,155,298 00	13,211,208 01
81747PAA0	SER 2000 2G MEDALLION TR	5,835,038 53	5,833,288 02
81751TAA5	SERIES 2001 1G MEDALLION TR	12,462,799 50	12,561,380 24
78442GBA3	SLM STUDENT LN TR	68,068 56	68,192 31
78442GBA3	SLM STUDENT LN TR	5,373,829 58	5,383,599 20
78442GBP0	SLM STUDENT LN TR	18,483,350 46	18,503,109 16
78442GCD6	SLM STUDENT LN TR	26,270,710 56	26,279,942 08
78442GCH7	SLM STUDENT LN TR	7,266,696 09	7,272,118 49
78442GCM6	SLM STUDENT LN TR	10,346,661 32	10,348,610 63
78442GCT1	SLM STUDENT LN TR	13,205,519 24	13,207,579 30
78442GCT1	SLM STUDENT LN TR	1,320,551 93	1,315,665 89
708881110	SLOVENIA(REP OF)	600,000 00	530,856 68
784538AC4	SMHL GLOBAL FD NO 1	4,800,000 00	4,800,000 00
843590CK4	SOUTERN PAC SECD ASSETS CORP	1,228,474 12	1,222,935 42
544783116	SOUTH KOREA REPUBLIC OF	3,850,000 00	4,454,342 20
554993118	SPAIN KINGDOM OF	22,000,000 00	19,696,923 24
784649AB1	SSB RV TR	1,500,000 00	1,493,971 35
784649AC9	SSB RV TR	665,000 00	667,794 00
99X040911	STERLING INTEREST RATE FUTURES	(625,000 00)	(18,192 51)
99X042958	STERLING INTEREST RATE FUTURES	562,500 00	24,559 89
99X044244	STERLING INTEREST RATE FUTURES	312,500 00	277,435 76
99X045092	STERLING INTEREST RATE FUTURES	173,750 00	507,016 12
99X045639	STERLING INTEREST RATE FUTURES	250,000 00	46,208 97
99X045647	STERLING INTEREST RATE FUTURES	500,000 00	212,488 50
99X045654	STERLING INTEREST RATE FUTURES	(250,000 00)	(15,645 56)
99X045662	STERLING INTEREST RATE FUTURES	(500,000 00)	(107,699 65)
86099A9A8	STEWART ENTERPRISES LN 584	566,666 67	566,383 34
99MQLE110	STREAM BV	2,900,779 44	2,584,059 72
863572L68	STRUCTURED ASSET SECS CORP	8,246,911 39	8,257,300 02
863572L68	STRUCTURED ASSET SECS CORP	608,965 95	609,733 06
863572N74	STRUCTURED ASSET SECS CORP	1,285,986 83	1,289,810 84
863572U43	STRUCTURED ASSET SECS CORP	638,533 59	638,702 80
795452AA9	STUDENT LN MARKETING ASSN	-	-

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CUSIP Number	Security Name	Shares/Par Value	Base Market Value
86387R5K4	STUDENT LN MARKETING ASSN MTN	100,000,000 00	100,027,700 00
86387SAE0	STUDENT LOAN MARKETING ASSN	35,000,000 00	35,023,940 00
8659919B1	SUIZ DEAN FOODS CORP	1,000,000 00	998,750 00
8679109B9	SUNRISE MED INC	20,256 60	20,205 96
8679109C7	SUNRISE MED INC	33,136 48	33,053 64
8679109D5	SUNRISE MED INC	83,989 41	83,779 44
8679109E3	SUNRISE MED INC	98,825 95	98,578 89
86837RAC2	SUPERIOR WHSL INVENTORY FING T	15,000,000 00	15,097,723 50
86837SAA4	SUPERIOR WHSL INVNTY FIN TR 7	10,000,000 00	10,004,455 00
518699II6	SWEDEN (KINGDOM OF)	216,000,000 00	20,681,501 67
483888II6	SWEDEN KINGDOM OF	36,000,000 00	3,407,573 19
480630II5	SWEDEN(KINGDOM OF)	30,600,000 00	3,015,777 77
87203RAA0	SYSTEMS 2001 A T LLC	1,993,048 73	2,047,817 71
878091AH0	TEACHERS INS + ANNUITY ASSN	127,605 42	130,732 86
878154AE3	TEAM FLEET FING CORP	2,075,000 02	2,104,817 77
878154AE3	TEAM FLEET FING CORP	18,770,833 36	19,040,570 24
878154BD4	TEAM FLEET FING CORP DEL	31,125,000 00	31,295,222 62
880591DB5	TENNESSEE VALLEY AUTH	3,830,000 00	3,818,012 10
883199AK7	TEXTRON FINL CORP	3,528,146 59	3,644,512 97
883200AM9	TEXTRON FINL CORP REC TR	2,791,014 94	2,827,013 72
89140VAA3	TORRENS TRUST	1,835,026 39	1,835,026 39
89140VAA3	TORRENS TRUST	5,443,911 61	5,447,177 96
89232UAA4	TOYOTA AUTO REC 2001 B OWNER	6,547,144 06	6,546,106 33
89232QAB1	TOYOTA AUTO RECEIVABLES 2000B	1,684,616 28	1,696,782 57
89232VAB0	TOYOTA AUTO RECEIVABLES 2001 C	4,000,000 00	4,039,459 60
89232RAC7	TOYOTA AUTO RECEIVABLES OWN TR	1,836,680 46	1,891,597 21
89599E9D3	TRANSDIGM INC	47,727 28	46,414 78
048930II4	TREASURY	2,100,000 00	2,833,839 81
048930II4	TREASURY	4,700,000 00	6,342,403 39
088808II3	TREASURY	4,622,000 00	7,539,466 97
088815II8	TREASURY	4,297,000 00	8,083,735 32
088896II8	TREASURY	3,410,000 00	5,209,077 04
089160II8	TREASURY	1,340,000 00	2,157,956 68
089218II4	TREASURY	400,000 00	731,146 74
022152II5	U K CONVERSION LOAN	1,210,000 00	2,279,483 51
99X042487	U K TREAS BONDS FUTURES	(15,600,000 00)	-
030426II3	U K TREASURY	1,000,000 00	1,513,543 96
091283II4	U K TREASURY LOAN	3,380,000 00	5,989,684 12
066865II9	U K TREASURY STOCK	1,350,000 00	1,970,292 36
099979II9	U K TREASURY STOCK	3,230,000 00	6,489,653 56
93799P930	U S TREAS BONDS FUTURES	(5,700,000 00)	-
93799P930	U S TREAS BONDS FUTURES	(1,700,000 00)	-
93799P930	U S TREAS BONDS FUTURES	300,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	17,900,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	200,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	(38,000,000 00)	-
93899Y971	U S TREAS NOTES 10YR FUTURES	(1,400,000 00)	-
93899Y971	U S TREAS NOTES 10YR FUTURES	500,000 00	-
94099M940	U S TREAS NOTES 10YR FUTURES	(92,000 00)	(48,875 00)
94099M940	U S TREAS NOTES 10YR FUTURES	(92,000 00)	(48,875 00)
94099M940	U S TREAS NOTES 10YR FUTURES	(542,000 00)	(287,937 50)
94099G968	U S TREAS NOTES 2YR FUTURES	(28,000,000 00)	-
94099E930	U S TREAS NOTES 5YR FUTURES	190,000,000 00	-

## Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'94099E930	U S TREAS NOTES 5YR FUTURES	(59,000,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	26,300,000 00	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(5,600,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(500,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(30,500,000 00)	-
090715II6	U K TREASURY STOCK	(750,000 00)	(2,348,470 96)
090715II6	U K TREASURY STOCK	750,000 00	2,348,470 96
024041II8	UK TREASURY STOCK	2,800,000 00	4,817,405 43
024041II8	UK TREASURY STOCK	1,000,000 00	1,718,682 69
024440II2	UK TREASURY STRIP	1,100,000 00	468,236 75
091390II7	UK TREASURY STRIP	2,425,000 00	913,747 86
572293II1	UNIKREDIT REALKRED	44,900,000 00	5,156,519 69
90253RAC9	UNION ACCEPTANCE CORP	7,435,261 26	7,669,722 56
909317AV1	UNITED AIRLS PASSTHRU TRS	1,500,000 00	1,290,000 00
9109999C7	UNITED DEFENSE INDUSTRIES INC	631,250 74	631,440 12
99LAYEII2	UNITED KINGDOM TREASURY NOTES	15,000,000 00	13,618,661 45
91086QAF5	UNITED MEXICAN STATES	1,380,000 00	1,428,300 00
91086QAF5	UNITED MEXICAN STATES	2,400,000 00	2,496,000 00
91086PAA8	UNITED MEXICAN STS BLOBAL	5,000,000 00	5,044,000 00
91299G9Z8	UNITED RENTALS INC	133,333 33	133,080 00
91529B9B4	UNOVA INC	486,666 66	484,573 99
90332UAA1	US AIRWAYS PASSTHRU TRS	939,680 78	798,728 66
903278AG4	USAA AUTO OWNER TR	10,400,515 63	10,498,157 75
921796GK8	VANDERBILT MTG + FIN INC	4,661,066 50	4,698,914 36
492436II3	VENEZUELA (REP OF)	50,000,000 00	37,855,000 00
493443II8	VENEZUELA (REP OF)	1,250,000 00	556,000 00
92276XAA9	VENTAS TR	15,645,000 00	15,645,000 00
9329909F3	VOUGHT AIRCRAFT INDUSTRIE	216,666 67	207,176 67
929772AC5	WACHOVIA CR CARD MASTER TR	10,000,000 00	10,017,574 00
929227BF2	WAMU MTG PASS THROUGH CTF5	1,250,000 00	1,302,937 50
929227ES1	WASHINGTON MUTUAL	1,936,411 17	1,910,777 93
94975RAB0	WELLS FARGO AUTO TR	1,557,204 87	1,570,568 80
'957992928	WESTERN ASSET	930,333 03	12,482,648 54
'957990922	WESTERN ASSET HIGH YIELD LLC	2,243,922 07	23,739,999 88
'975995952	WESTERN ASSET INVEST GRADE	2,321,872 36	29,990,000 00
'957666993	WESTERN ASSET TR INC	781,448 19	10,485,001 38
96121RAC6	WESTPAC SECS ADMIN LTD	1,464,543 00	1,463,224 91
92925BAC8	WFS FINL 2000 C OWNER TR	2,000,000 00	2,067,602 20
928951CS9	WFS FINL OWNER TR	530,519 93	535,326 44
928951DK5	WFS FINL OWNER TR	2,500,000 00	2,585,150 00
98152DAB7	WORLD OMNI AUTO RECEIVABLES TR	578,077 90	581,111 07
98152DAG6	WORLD OMNI AUTO RECEIVABLES TR	2,000,000 00	2,051,744 40
98152EAC3	WORLD OMNI MSATER OWNER TR	985,000 00	985,007 98
98414FAA8	XEROX EQIOP LEASE OWNER TR	2,782,693 09	2,796,606 56
984245AC4	YPF SOCIEDAD ANONMIA	227,601 73	217,359 65
		\$ 46,205,219,253 80	\$ 6,925,971,747 27

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
001957AU3	AT+T CORP	5,000,000 00	\$ 5,064,165 00
012873AG0	ALBERTA ENERGY LTD	15,000,000 00	\$ 16,045,905 00
048825BH5	ATLANTIC RICHFIELD CO	10,000,000 00	\$ 10,336,690 00
097023AL9	BOEING CO	2,000,000 00	\$ 2,071,778 00
12189TAP9	BURLINGTON NORHTN SANTA FE CO	20,000,000 00	\$ 21,946,720 00
12189TAS3	BURLINGTON NORTHN SANTA FE	10,000,000 00	\$ 10,493,420 00
12189TAT1	BURLINGTON NORTHN SANTA FE	10,000,000 00	\$ 10,251,660 00
136375BE1	CANADIAN NATL RY CO	5,095,000 00	\$ 5,250,071 42
151290AR4	CEMEX SA	7,000,000 00	\$ 7,385,000 00
22404QAC2	COX COMMUNICATIONS INC	10,000,000 00	\$ 10,461,800 00
22404QAD0	COX COMMUNICATIONS INC MEDIUM	10,000,000 00	\$ 10,478,470 00
244217BF1	DEERE JOHN CAP CORP	25,000,000 00	\$ 24,327,050 00
25468PAZ9	DISNEY WALT CO NEW MTN BOOK	5,000,000 00	\$ 5,088,530 00
345397SG9	FORD MTR CR CO	30,000,000 00	\$ 27,299,580 00
345397SJ3	FORD MTR CR CO	20,000,000 00	\$ 20,280,880 00
345397SM6	FORD MTR CR CO	40,000,000 00	\$ 39,396,680 00
345397ST1	FORD MTR CR CO	55,000,000 00	\$ 55,778,470 00
345397TR4	FORD MTR CR CO	20,000,000 00	\$ 20,028,820 00
345397TS2	FORD MTR CR CO	7,500,000 00	\$ 7,371,412 50
345397TT0	FORD MTR CR CO	75,000,000 00	\$ 76,913,475 00
369622CB9	GENERAL ELEC CAP CORP	10,000,000 00	\$ 11,291,280 00
369622CQ6	GENERAL ELEC CAP CORP	8,900,000 00	\$ 10,284,448 40
36962FRZ1	GENERAL ELEC CAP CORP MTN	2,950,000 00	\$ 3,105,872 10
36962GUL6	GENERAL ELEC CAP CORP MTN	31,250,000 00	\$ 34,267,000 00
36962GVS0	GENERAL ELEC CAP CORP MTN	20,000,000 00	\$ 21,379,020 00
36962GWB6	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,161,270 00
36962GWC4	GENERAL ELEC CAP CORP MTN	25,000,000 00	\$ 25,424,150 00
36962GWF7	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 15,553,245 00
370425RP7	GENERAL MTRS ACCEP CORP	70,000,000 00	\$ 71,954,960 00
370442BB0	GENERAL MTRS CORP	20,000,000 00	\$ 20,037,020 00
437408II0	WESTFALISCHE HYPOTHEKENBANK AG	150,000,000 00	\$ 135,252,393 32
437999II8	GEN ELEC CAP CORP	15,000,000 00	\$ 17,088,000 00
438834II6	GEN ELEC CAP CORP	17,000,000 00	\$ 17,935,000 00
442503II1	EURO INVT BANK	15,000,000 00	\$ 13,644,851 70
446675II3	IBM CORP	50,000,000 00	\$ 44,552,980 60
447233II0	HYPOTHEKENBANK IN ESSEN AG	50,000,000 00	\$ 44,554,583 27
475372II1	DAIMLERCHRYSLER NORTH AMERICA	15,000,000 00	\$ 13,155,651 00
490408II4	TREUHANDANSTALT	20,000,000 00	\$ 18,365,725 01
505852II6	ALG HYPOTHEKENBK	75,000,000 00	\$ 68,008,232 37
509423II2	RHEINISCHE HYPOBK	43,000,000 00	\$ 38,572,576 77
518651II7	DEPFA BANK	30,000,000 00	\$ 26,759,193 97
519319II0	DEPFA DEUTSCHE PFANDBRIEFBANK	25,000,000 00	\$ 22,877,468 11
526131II0	DT PFANDBRIEF/HYPO	30,000,000 00	\$ 27,063,700 66
529567II2	HYPOBANK ESSEN	27,000,000 00	\$ 24,169,121 42
532942II2	KREDITANSTALT FUR WIEDEREAUF	50,000,000 00	\$ 44,517,143 19
556339II2	HYPOBANK ESSEN	50,000,000 00	\$ 44,579,602 68
560570II6	ABBAY NATL TRSY SV	15,000,000 00	\$ 13,360,324 91
576818II1	RHEINSCHER HYPOBK	25,000,000 00	\$ 22,628,765 38
58017DES5	MCDONNELL DOUGLAS FIN CORP MTN	20,000,000 00	\$ 20,519,540 00
591967II7	EUROPEAN INVESTMENT BANK	40,000,000 00	\$ 35,944,967 98
597475II5	BFG HYPOTHEKENBANK AG	25,000,000 00	\$ 22,264,225 45



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
655844AB4	NORFOLK SOUTHN CORP	29,650,000 00	\$ 31,803,390 55
655844AH1	NORFOLK SOUTHN CORP	4,925,000 00	\$ 5,277,551 20
655844AL2	NORFOLK SOUTHN CORP	15,830,000 00	\$ 15,762,390 07
655844AM0	NORFOLK SOUTHN CORP	16,417,000 00	\$ 18,069,453 13
655844AN8	NORFOLK SOUTHN CORP	92,000,000 00	\$ 104,703,728 00
655844AP3	NORFOLK SOUTHN CORP	10,000,000 00	\$ 10,142,240 00
65584HAA7	NORFOLK SOUTHN CORP MED TERM	1,232,000 00	\$ 1,304,511 82
65584HAB5	NORFOLK SOUTHN CORP MTN	3,000,000 00	\$ 3,154,728 00
674599BF1	OCCIDENTAL PETE CORP	12,977,000 00	\$ 15,213,157 70
674599BN4	OCCIDENTAL PETE CORP	4,200,000 00	\$ 4,316,684 40
674599BQ7	OCCIDENTAL PETE CORP	10,000,000 00	\$ 10,520,950 00
674599BS3	OCCIDENTAL PETE CORP	27,950,000 00	\$ 29,726,278 40
67461FDD6	OCCIDENTAL PETE CORP MTN	1,000,000 00	\$ 1,080,285 00
67461FDM6	OCCIDENTAL PETE CORP MTN	2,650,000 00	\$ 2,830,973 80
703516II7	FORD MOTOR CREDIT	20,000,000 00	\$ 17,808,317 48
706448AF4	PEMEX FIN LTD	30,000,000 00	\$ 30,089,100 00
706448BD8	PEMEX FIN LTD	26,500,000 00	\$ 28,027,725 00
706448BM8	PEMEX FIN LTD	30,000,000 00	\$ 32,701,200 00
717081AL7	PFIZER INC	10,000,000 00	\$ 10,282,230 00
720879II8	UNILEVER NV	5,000,000 00	\$ 4,425,586 40
723373II9	KREDITANSTALT FUR WIEDERAUFBAU	7,500,000 00	\$ 6,632,369 60
725052II7	AT+T CORP	10,000,000 00	\$ 8,916,169 84
802183AB9	SANTA FE PAC CORP	10,000,000 00	\$ 10,798,100 00
812293AB4	SEARIVER MARITIME FINL HLDGS	6,961,000 00	\$ 3,656,745 55
82028KAA9	SHAW COMMUNICATIONS INC	500,000 00	\$ 302,863 82
872287AM9	TCI COMMUNICATIONS INC	4,500,000 00	\$ 4,624,191 00
902917AC7	USA WASTE SVCS INC	11,972,000 00	\$ 12,520,916 20
902917AE3	USA WASTE SVCS INC	5,050,000 00	\$ 5,180,492 00
907818AV0	UNION PAC CORP	4,060,000 00	\$ 4,371,199 00
907818AY4	UNION PAC CORP	11,692,000 00	\$ 12,127,293 16
907818CL0	UNION PAC CORP	12,500,000 00	\$ 12,902,500 00
907818CM8	UNION PAC CORP	5,000,000 00	\$ 4,985,745 00
90782EGU2	UNION PAC CORP MTN BK ENTRY	9,000,000 00	\$ 9,301,950 00
90782EGV0	UNION PAC CORP MTN BK ENTRY	1,585,000 00	\$ 1,636,168 55
92929QAA5	WMX TECHNOLOGIES INC	13,150,000 00	\$ 13,626,030 00
92929QAC1	WMX TECNOLOGIES INC	590,000 00	\$ 631,435 70
92929QAJ6	WMX TECHNOLOGIES INC	2,605,000 00	\$ 2,709,200 00
92929QAQ0	WMX TECHNOLOGIES INC	22,570,000 00	\$ 23,592,646 70
941063AK5	WASTE MGMT INC	22,632,000 00	\$ 23,176,299 60
94106LAJ8	WASTE MGMT INC DEL	1,925,000 00	\$ 1,973,086 50
94106LAK5	WASTE MGMT INC DEL	7,500,000 00	\$ 7,709,325 00
99JSSTII0	ASSOCS CORP OF NA	5,000,000 00	\$ 4,442,503 44
99LNPQII7	PROCTER + GAMBLE COMPANY	46,000,000 00	\$ 43,017,180 59
99LQPJII6	GENERAL MOTORS ACCEPT CORP	15,000,000 00	\$ 13,140,532 51
99MQRVII6	BANK OF ENGLAND	25,000,000 00	\$ 22,675,509 83
25766CCJ1	DONALDSON LUFKIN JENRETTE	300,000 00	\$ 300,894 00
30499B9C6	FHA 221D4 P3 00 PFC INPERIAL	2,580,518 16	\$ 2,472,755 72
42333HLF7	HELLER FINL INC MTN BK ENT	1,000,000 00	\$ 997,530 00
4599969X4	INT RT SWAP	-38,800,000 00	\$ -
4599969Y2	INT RT SWAP	-30,000,000 00	\$ -
4599969Y2	INT RT SWAP	30,000,000 00	\$ -

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
759464AG5	RELIANCE GROUP HLDGS INC	750,000 00	\$ 22,500 00
99KYEXI1	ROYAL BANK OF SCOTLAND	1,100,000 00	\$ 1,057,760 11
05947UBB3	BANC AMER COML MTG INC	1,700,000 00	\$ 1,807,864 32
025537AA9	AMERICAN ELEC PWR INC	3,490,000 00	\$ 3,449,341 50
046003KA6	ASSOCIATES CORP NORTH AMER	2,000,000 00	\$ 2,076,740 00
055654AB3	BSCH ISSUANCES LTD	2,000,000 00	\$ 2,103,860 00
060505AG9	BANK AMER CORP	2,100,000 00	\$ 2,252,544 00
060505AJ3	BANK AMER CORP	2,600,000 00	\$ 2,545,088 00
06423AAN3	BANK ONE CORP	4,110,000 00	\$ 4,121,261 40
07274RCA0	BAYERISCHE LANDESBANK GIROZENT	1,000,000 00	\$ 975,800 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	5,000,000 00	\$ 4,975,000 00
097014AC8	BOEING CAP CORP	2,640,000 00	\$ 2,778,943 20
097014AF1	BOEING CAP CORP	1,760,000 00	\$ 1,754,808 00
111021AD3	BRITISH TELECOMMUNICATIONS PLC	2,980,000 00	\$ 3,292,482 80
125577AD8	CIT GROUP INC	1,940,000 00	\$ 2,053,296 00
126304AM6	CSC HLDGS INC	60,000 00	\$ 61,818 00
12641LBV4	CSX CORP MED TRM NTS	800,000 00	\$ 828,016 00
131347AY2	CALPINE CORP	1,320,000 00	\$ 1,290,300 00
172967BC4	CITIGROUP INC	4,000,000 00	\$ 4,115,200 00
189054AC3	CLOROX CO	3,750,000 00	\$ 3,663,750 00
20029PAK5	COMCAST CABLE COMMUNICATIONS	3,350,000 00	\$ 3,403,935 00
20825UAA2	CONOCO FDG CO	4,600,000 00	\$ 4,601,840 00
209111CZ4	CONSOLIDATED EDISON CO NY INC	2,500,000 00	\$ 2,485,750 00
211177AG5	CONTINENTAL CABLEVISION INC	3,500,000 00	\$ 3,964,450 00
211177AJ9	CONTINENTAL CABLEVISION INC	1,500,000 00	\$ 1,660,650 00
22541LAA1	CREDIT SUISSE FB USA INC	4,000,000 00	\$ 4,069,120 00
233331AE7	DTE ENERGY CO	5,020,000 00	\$ 5,180,640 00
233835AP2	DAIMLER CHRYLSE R HLDGS	4,050,000 00	\$ 4,198,392 00
251529AF0	DEUTSCHE BK FINL INC	2,000,000 00	\$ 2,171,800 00
25156PAB9	DEUTSCHE TELEKOM INTL	1,000,000 00	\$ 1,090,100 00
260543BK8	DOW CHEM CO	2,000,000 00	\$ 2,137,400 00
285659AE8	ELECTRONIC DATA SYS CORP	2,500,000 00	\$ 2,636,000 00
337932AB3	FIRSTENERGY CORP	660,000 00	\$ 643,962 00
345397SH7	FORD MTR CR CO	1,890,000 00	\$ 1,920,996 00
345397SM6	FORD MTR CR CO	2,000,000 00	\$ 2,015,400 00
345397ST1	FORD MTR CR CO	2,550,000 00	\$ 2,586,465 00
345397SU8	FORD MTR CR CO	2,000,000 00	\$ 2,053,000 00
345397TR4	FORD MTR CR CO	2,500,000 00	\$ 2,499,125 00
35177PAB3	FRANCE TELECOM SA	4,790,000 00	\$ 5,129,706 80
370425RG7	GENERAL MTRS ACCEP CORP	130,000 00	\$ 127,046 40
370425RU6	GENERAL MTRS ACCEP CORP	80,000 00	\$ 80,570 40
370448AA0	GENERAL MTRS NOVA SCOTIA FIN	3,000,000 00	\$ 2,980,800 00
38141GAL8	GOLDMAN SACHS GROUP INC	2,000,000 00	\$ 2,159,600 00
423328BP7	HELLER FINL INC	2,500,000 00	\$ 2,765,000 00
441812GH1	HOUSEHOLD FIN CORP	2,100,000 00	\$ 2,209,830 00
460146BK8	INTERNATIONAL PAPER CO	750,000 00	\$ 806,317 50
46625HAL4	JP MORGAN CHASE + CO	2,900,000 00	\$ 2,944,689 00
500631AH9	KOREA ELEC PWR CORP	3,780,000 00	\$ 3,911,922 00
521865AC9	LEAR CORP	150,000 00	\$ 151,645 50
524909AZ1	LEHMAN BROS INC	470,000 00	\$ 475,405 00
539830AK5	LOCKHEED MARTIN CORP	290,000 00	\$ 346,932 80

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
566306AA4	MARCONI PLC	370,000 00	\$ 188,700 00
59000VAA5	MERITA BK LTD	3,000,000 00	\$ 3,057,000 00
590188JP4	MERRILL LYNCH + CO INC	3,000,000 00	\$ 2,985,870 00
60467PAG9	MIRANT AMERICAS GENERATION LLC	1,300,000 00	\$ 1,185,210 00
61688AAE8	MORGAN J P + CO INC	130,000 00	\$ 121,728 10
617446GM5	MORGAN STANLEY GROUP INC	4,250,000 00	\$ 4,348,175 00
637432CC7	NATIONAL RURAL UTILS COOP FIN	4,000,000 00	\$ 4,134,400 00
652478AU2	NEWS AMER HLDGS INC	40,000 00	\$ 39,679 20
652478AX6	NEWS AMER HLDGS INC	4,210,000 00	\$ 4,613,823 20
652478BA5	NEWS AMER HLDGS INC	40,000 00	\$ 37,112 00
653522DF6	NIAGARA MOHAWK PWR CORP	378,048 89	\$ 385,345 23
653522DJ8	NIAGARA MOHAWK PWR CORP	3,790,000 00	\$ 4,051,889 00
655844AF5	NORFOLK SOUTHN CORP	5,000,000 00	\$ 5,308,000 00
65584HAA7	NORFOLK SOUTHN CORP MED TERM	1,500,000 00	\$ 1,588,350 00
669383DW8	NORWEST FINL INC	650,000 00	\$ 691,145 00
690353EQ6	OVERSEAS PRIVATE INV CORP	1,000,000 00	\$ 1,196,300 00
694308EW3	PACIFIC GAS + ELEC CO	125,000 00	\$ 116,250 00
706448AD9	PEMEX FIN LTD	1,810,000 00	\$ 1,907,921 00
706448AF4	PEMEX FIN LTD	1,000,000 00	\$ 1,002,970 00
706451AB7	PEMEX PROJ FDG MASTER TR	1,890,000 00	\$ 1,993,950 00
71676QAC0	PETROZUATA FIN INC	760,000 00	\$ 570,000 00
718507BJ4	PHILLIPS PETE CO	1,375,000 00	\$ 1,404,837 50
718507BQ8	PHILLIPS PETE CO	2,720,000 00	\$ 3,166,080 00
742718BR9	PROCTER + GAMBLE CO	1,500,000 00	\$ 1,599,600 00
755111AB7	RAYTHEON CO	210,000 00	\$ 215,705 70
755111AD3	RAYTHEON CO	4,851,000 00	\$ 4,920,854 40
755111AV3	RAYTHEON CO	1,460,000 00	\$ 1,402,300 80
775371AN7	ROHM + HAAS CO	2,530,000 00	\$ 2,679,017 00
780097AE1	ROYAL BK SCOTLAND GROUP PLC	740,000 00	\$ 841,380 00
79549BCJ4	SALOMON INC	2,000,000 00	\$ 2,085,660 00
803111AK9	SARA LEE CORP	1,640,000 00	\$ 1,665,879 20
84534ECA4	SOUTHWESTERN BELL TEL CO	1,560,000 00	\$ 1,631,136 00
852060AB8	SPRINT CAP CORP	930,000 00	\$ 947,670 00
872287AB3	TCI COMMUNICATIO INC	400,000 00	\$ 428,560 00
87305QBN0	TTX CO	1,850,000 00	\$ 1,953,230 00
873168AC2	TXU CORP	5,180,000 00	\$ 5,207,972 00
87316WAA3	TXU GAS CAP I	250,000 00	\$ 196,737 50
87612EAC0	TARGET CORP	1,960,000 00	\$ 2,001,630 40
887315AX7	TIME WARNER INC	500,000 00	\$ 552,700 00
887315BB4	TIME WARNER INC	1,000,000 00	\$ 1,028,920 00
904764AG2	UNILEVER CAPITAL	2,000,000 00	\$ 2,163,440 00
907818BX5	UNION PAC CORP	2,500,000 00	\$ 2,575,000 00
907818CH9	UNION PAC CORP	2,000,000 00	\$ 2,001,300 00
92839UAB3	VISTEON CORP	1,020,000 00	\$ 1,055,220 60
92929QAR8	WMX TECHNOLOGIES INC	1,260,000 00	\$ 1,299,438 00
931142BF9	WAL MART STORES INC	900,000 00	\$ 1,033,020 00
941063AF6	WASTE MGMT INC	600,000 00	\$ 615,180 00
94106KAA9	WASTE MGMT INC	2,000,000 00	\$ 2,024,400 00
94106LAA7	WASTE MGMT INC DEL	250,000 00	\$ 248,450 00
94106LAL3	WASTE MGMT INC DEL	3,480,000 00	\$ 3,436,500 00
949746CE9	WELLS FARGO + CO NEW	4,000,000 00	\$ 4,060,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
94975CAF4	WELLS FARGO FINL INC	2,500,000 00	\$ 2,504,000 00
98157DAJ5	WORLDCOM INC GA NEW	5,400,000 00	\$ 5,589,000 00
001031AC7	AEP INDUSTRY	2,870,000 00	\$ 2,726,500 00
00154NAB9	AKI HLDG CORP	9,000,000 00	\$ 4,500,000 00
002539AB0	AAVID THERMAL TENOLOGIES INC	14,690,000 00	\$ 8,814,000 00
02311PAG9	AMATEK INDS PTY LTD	10,840,000 00	\$ 9,214,000 00
02311PAJ3	AMATEK INDS PTY LET	10,167,400 00	\$ 9,404,845 00
031652AD2	AMKOR TECHNOLOGY INC	3,975,000 00	\$ 3,756,375 00
032375AL1	ANACOMP INC	7,360,000 00	\$ 1,692,800 00
032375AP2	ANACOMP INC	8,430,000 00	\$ 1,938,900 00
038101AA9	APPLETON PAPERS INC	9,900,000 00	\$ 9,405,000 00
038496AD7	ARACRUZ CELULOSE S A	8,168,000 00	\$ 8,168,000 00
085790AA1	BERRY PLASTICS SR SUB NT	5,150,000 00	\$ 5,240,125 00
085790AE3	BERRY PLASTICS CORP	4,960,000 00	\$ 5,084,000 00
085790AF0	BERRY PLASTICS	2,720,000 00	\$ 2,767,600 00
105257AB5	BRAND SCAFFOLD SVSC INC	15,865,000 00	\$ 14,913,100 00
12045QAB0	BULONG OPERATION PTY LTD	14,875,000 00	\$ 297,500 00
127587AB9	CADMUS COMMUNICATIONS CORP	9,920,000 00	\$ 9,424,000 00
172441AF4	CINEMARK USA INC	3,000,000 00	\$ 2,820,000 00
172441AJ6	CINEMARK USA INC	5,370,000 00	\$ 4,940,400 00
172441AL1	CINEMARK USA INC	3,600,000 00	\$ 3,204,000 00
1844969E9	CLEAN HARBORS	6,350,000 00	\$ 6,159,500 00
1949919D9	EQUINOX HOLDINGS	6,900,000 00	\$ 6,003,000 00
195910AA2	COLOR SPOT NUSURIES	2,970,000 00	\$ 297,000 00
218682AD4	CORE MARK INTL INC	12,380,000 00	\$ 11,884,800 00
240028AF7	DAYTON SUPERIOR CORP	7,855,000 00	\$ 7,776,450 00
249823AC9	DERLAN MFG INC	16,998,000 00	\$ 14,618,280 00
256666AB4	DOLLAR FINL GROUP INC	17,775,000 00	\$ 16,886,250 00
265736AB4	DUNLOP STD AEROSPACE HLDGS PLC	11,900,000 00	\$ 12,019,000 00
268162AD6	DYNCORP ACQUIRED BY DME HLDG	2,470,000 00	\$ 2,519,400 00
26842EAC0	EES COKE BATTERY INC	21,305,000 00	\$ 12,783,000 00
304530AD0	FAIRFIELD MFG INC	18,220,000 00	\$ 9,201,100 00
315646AB5	FIBERMARK INC	5,940,000 00	\$ 5,227,200 00
355352AB1	FRANKS NURSERY + CRAFTS INC	6,000,000 00	\$ 780,000 00
404125AE6	HCC INDS INC	28,620,000 00	\$ 19,175,400 00
4139919G7	HARNISCHFEGE	1,800,000 00	\$ 1,303,344 00
420781AC0	HAYES LEMMERZ INTL INC	12,360,000 00	\$ 5,809,200 00
426299AC7	HENRY CO	11,800,000 00	\$ 4,720,000 00
440536AA8	HORNBECK LEEVAC MARINE SVCS	11,900,000 00	\$ 12,019,000 00
448850AB3	HYDROCHEM INDL SVCS INC	22,765,000 00	\$ 16,390,800 00
457776AC6	INSTRON CORP	4,960,000 00	\$ 4,315,200 00
462745AC4	IRON AGE CORP	14,650,000 00	\$ 6,885,500 00
481165AA6	JOY GLOBAL INC	11,310,000 00	\$ 11,536,200 00
482047AB3	JUNO LTG INC	13,890,000 00	\$ 13,473,300 00
485598AE6	KAPPA BEHEER B V	3,960,000 00	\$ 4,276,800 00
49308AAC7	KEY COMPONENTS LLC	9,295,000 00	\$ 8,551,400 00
505447AD4	LABRANCHE + CO INC	9,850,000 00	\$ 11,278,250 00
517289AC8	LAROCHE INDS INC	16,420,000 00	\$ 246,300 00
553090AC5	MMI PRODS INC	16,852,000 00	\$ 16,220,050 00
554273AB8	MACDERMID INC	3,960,000 00	\$ 4,019,400 00
57722MAB4	MATTRESS DISOUNTERS CORP	9,920,000 00	\$ 1,984,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
591097AD2	METAL MGMT INC	14,186,366 92	\$ 10,639,775 19
628852AC9	NCI BLDGS SYS INC	9,920,000 00	\$ 9,672,000 00
635847AB2	NATIONAL EQUIP SVSC INC	11,170,000 00	\$ 9,717,900 00
635847AE6	NATIONAL EQUIP SVCS INC	8,780,000 00	\$ 7,638,600 00
670872AA8	OM GROUP INC	1,980,000 00	\$ 1,999,800 00
677007BU9	OGLEBAY NORTON CO	12,485,000 00	\$ 10,986,800 00
690903AJ8	OXFORD AUTOMOTIVE INC	18,600,000 00	\$ 3,348,000 00
693204AB5	PCI CHEMICALS CDA INC	2,585,000 00	\$ 982,300 00
715911AB9	PETRO STOPPING CTRS L P PETRO	4,450,000 00	\$ 3,782,500 00
726868AC6	PLAINWELL INC	21,655,000 00	\$ 216,550 00
727610AA5	PLASTIPAK HOLDINGS	247,000 00	\$ 259,350 00
74264NAB1	PRISON RLTY TR INC	4,960,000 00	\$ 4,960,000 00
75040KAA7	RADIOLOGIX INC	6,930,000 00	\$ 6,860,700 00
759595AG6	REMINGTON PRODS CO L L C REMIN	7,900,000 00	\$ 5,925,000 00
76009NAA8	RENT A CTR INC NEW	4,950,000 00	\$ 5,049,000 00
782676AC4	RUSSELL STANLEY HLDGS INC	2,160,613 00	\$ 1,080,306 50
78571LAC2	SABRELINE CORP	9,800,000 00	\$ 5,194,000 00
82881PAC0	SIMONDS INDS INC	13,630,000 00	\$ 4,089,000 00
831258AB4	SLEEPMASTER L L C	14,085,000 00	\$ 915,525 00
858903AH0	STERLING CHEMS INC	12,840,000 00	\$ 10,785,600 00
874833AC0	TALON AUTOMOTIVE GROUP INC	4,320,000 00	\$ 43 20
87910PAF7	TEKNI PLEX INC	9,900,000 00	\$ 9,603,000 00
880779AN3	TEREX CORP NEW	6,930,000 00	\$ 7,137,900 00
892134AC1	TOWN SPORTS INTL INC	8,430,000 00	\$ 8,640,750 00
895728AC7	TRI UNION DEV CORP	8,900,000 00	\$ 8,277,000 00
911365AB0	UNITED RENTALS NORTH AMER INC	14,850,000 00	\$ 15,741,000 00
92923XAB4	WEC CO	9,920,000 00	\$ 1,488,000 00
017774I13	NATIONWIDE BLDG SOC	350,000 00	\$ 565,565 80
410883I15	CREDIT SUISSE GROU	1,000,000 00	\$ 1,572,997 08
417883I18	PREMIER INTERNATIONAL	150,000 00	\$ 235,774 91
445101I11	HOUSEHOLD FINANCE CORP	1,500,000 00	\$ 1,369,879 48
447778I14	ING BANK NV	900,000 00	\$ 1,367,861 26
458796I12	TELEWEST COMMS	250,000 00	\$ 258,963 09
466506I15	HCA INC	125,000 00	\$ 193,750 22
472764I12	ALLSTATE LIFE FUNDING LLC	1,000,000 00	\$ 1,479,967 86
486196I11	AXA	2,750,000 00	\$ 2,508,708 27
514413I16	REALKREDIT DANMARK	32,000,000 00	\$ 3,717,178 74
541418I12	OPUS SERIES 1 A	1,000,000 00	\$ 1,448,123 70
557105I16	STATENS BOSTADSFIN	45,800,000 00	\$ 4,213,373 62
564014I11	RESEAU FERRE DE FR	2,200,000 00	\$ 1,795,645 73
570905I12	HOUSEHOLD FINANCE CORP	1,980,000 00	\$ 1,639,704 47
571975I14	INTERNATIONAL LEASE FIN CORP	1,100,000 00	\$ 962,072 00
579452I16	CELTIC RES IRISH 4	1,214,467 40	\$ 1,081,650 30
594656I13	SPINTAB AB	48,000,000 00	\$ 4,648,997 39
594871I18	DEXIA MUNI AGENCY	9,500,000 00	\$ 8,694,512 11
701635I17	GALA GROUP HLDGS	135,000 00	\$ 218,091 80
703182I18	ALLIED IRISH BANKS PLC	2,900,000 00	\$ 2,713,192 08
703460I18	GROHE HOLDINGS	340,000 00	\$ 329,971 29
703470I17	JONES LANG LASLLE	280,000 00	\$ 257,655 41
704783I12	BCA POP BERGAMO	2,330,000 00	\$ 2,110,660 58
705453I11	AES CORP	170,000 00	\$ 192,986 13

GUSIP Number	Security Name	Shares/Par Value	Base Market Value
706349110	AIG SUNAMERICA INSTITUTNL	3,750,000 00	\$ 3,354,248 14
709524115	SOGERIM SA	2,100,000 00	\$ 1,915,961 49
712047112	WORLDCOM INC	2,100,000 00	\$ 1,907,547 49
714746117	VIVENDI ENVIROMENT	2,800,000 00	\$ 2,516,222 55
718251114	ALAFALAWAL AB	220,000 00	\$ 223,304 91
723134115	CALPINE CANADA ENE	180,000 00	\$ 227,915 75
724349118	LEAR CORP	400,000 00	\$ 356,148 19
724978114	FRESENIUS MED CARE	300,000 00	\$ 264,359 89
728176111	MESSER GRIESHIEM HOLDING AG	200,000 00	\$ 186,977 80
99JZRG113	STANDARD CHARTER BANK	2,310,000 00	\$ 1,987,237 43
99KBAA115	RAILTRACK PLC	469,000 00	\$ 602,242 92
99KCWL115	LEHMAN BROTHERS HOLDINGS PLC	600,000 00	\$ 891,054 53
99KMGK113	NATIONAL WESTMISTER BANK	1,200,000 00	\$ 1,937,196 55
99KVHT113	LLOYDS TSB CAPITAL 1	1,500,000 00	\$ 1,448,810 82
99KWCU113	FKI PLC	1,190,000 00	\$ 958,354 70
99KYEX111	ROYAL BANK OF SCOTLAND	1,695,000 00	\$ 1,588,279 99
99LAPQ115	INVENSYS PLC	1,670,000 00	\$ 1,367,965 18
99LEAN110	SMITHS INDUSTRIES PLC	800,000 00	\$ 1,172,936 53
99LJTV111	SARA LEE CORPORATION	1,620,000 00	\$ 1,489,278 16
99LLSV117	TYCO INTL GROUP SA	2,300,000 00	\$ 2,066,282 74
99LMMS118	GENERAL MOTORS ACCEPTANCE CO	500,000 00	\$ 722,970 30
99LNGZ117	CHC HELICOPTER CORP	175,000 00	\$ 165,942 80
99LTFG117	NORDBANKEN HYPOTEK AB	1,500,000 00	\$ 1,383,863 82
99LTZS119	ROYAL BANK OF SCOTLAND	350,000 00	\$ 531,090 27
99LWDF114	BRITISH TELECOMMUNICATIONS PLC	1,350,000 00	\$ 1,251,883 13
99LWNX114	IRISH LIFE + PERM PLC	2,650,000 00	\$ 2,384,492 24
99LWTG115	GMAC	2,500,000 00	\$ 2,201,440 98
99MCNP114	LEHMAN BROS HLDGS	1,400,000 00	\$ 1,237,793 02
99MEXD116	P + O PRINCESS CRUISE	1,220,000 00	\$ 1,504,900 33
99MFLJ113	BG ENERGY CAPITAL PLC	1,000,000 00	\$ 1,454,673 00
99MGUJ111	SYNGENTA LUX FINANCE	3,200,000 00	\$ 2,850,610 08
99MGXL113	SAINSBURY(J)	2,950,000 00	\$ 2,641,039 13
99MHUJ114	INEOS GRP HLDG	250,000 00	\$ 229,270 39
99MKCF110	FOCUS RETAIL GRP PLC	200,000 00	\$ 299,812 54
99MNNJ114	SANTANDER CENTRAL HISPANO ISSU	1,250,000 00	\$ 1,124,092 71
99MNVN115	FORTIS BANK	2,500,000 00	\$ 2,229,042 46
99MPYJ117	MORGAN STANLEY DEAN WITTER	3,000,000 00	\$ 2,734,683 85
99MSFN113	WOOLWORTHS GROUP PLC	180,000 00	\$ 269,831 29
99MSPV114	CHESAPEAKE CAPITAL CORPORATION	80,000 00	\$ 122,253 66
99MUZY112	EUROPEAN LOAN CONDUIT PLC	894,463 17	\$ 1,300,503 13
408649114	DEV BK OF JAPAN	250,000,000 00	\$ 1,982,679 93
465353113	SAN PAOLA IMI SPA	410,000 00	\$ 380,128 53
708824110	AVENTIS	1,000,000 00	\$ 899,363 21
709524115	SOGERIM SA	500,000 00	\$ 456,960 38
710969119	KONINKLIJKE AHOLD NV	1,000,000 00	\$ 898,294 76
713801111	ING VERZEKERINGEN NV	500,000 00	\$ 447,856 34
714746117	VIVENDI ENVIROMENT	500,000 00	\$ 449,236 42
99LWDF114	BRITISH TELECOMMUNICATIONS PLC	1,000,000 00	\$ 937,649 14
99MECJ116	UNILEVER NV	1,000,000 00	\$ 901,856 24
99MGXL113	SAINSBURY(J)	1,000,000 00	\$ 898,027 65
99MKFP115	NGG FINANCE PLC	950,000 00	\$ 846,274 87

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99MPZWI17	GENERAL MOTORS ACCEPT CORP	1,100,000 00	\$ 974,902 24
99MUALI17	DEPFA DEUTSCHE PFANDERIEFBANK	2,000,000 00	\$ 1,763,695 68
001957AG4	AT + T CORP	22,000,000 00	\$ 22,024,596 00
001957AX7	AT+T CORP	18,500,000 00	\$ 18,855,052 00
008677AC0	AHMANSON H F + CO	10,050,000 00	\$ 10,408,704 60
06423EGS8	BANK ONE N A CHICAGO IL MTN	25,000,000 00	\$ 25,005,975 00
06478VBL4	BANK SCOTLAND TREAS SVCS PLC	25,000,000 00	\$ 25,002,025 00
066050CA1	BANKAMERICA CORP	1,000,000 00	\$ 1,019,380 00
073928JP9	BEAR STEARNS COS INC MTN BE	20,000,000 00	\$ 20,384,000 00
07785HCY2	BELL ALANTIC FINL SVCS INC	7,000,000 00	\$ 7,001,393 00
097014AA2	BOEING CAP CORP	20,000,000 00	\$ 19,983,020 00
09774LAF5	BOMBARDIER CAP INC	10,000,000 00	\$ 10,300,290 00
121897WR9	BURLINGTON NORTHN INC	10,000,000 00	\$ 10,165,300 00
12560PBZ3	CIT GROUP INC MTM SR NTS	10,000,000 00	\$ 10,038,700 00
14912LH95	CATERPILLAR FINL SVCS	15,000,000 00	\$ 15,004,035 00
14912LJ36	CATERPILLAR FINL SVCS	25,000,000 00	\$ 25,032,525 00
14912LJ69	CATERPILLAR FINL SVCS	20,000,000 00	\$ 20,028,160 00
16161LCZ5	CHASE MANHATTAN CORP NEW MTN	15,000,000 00	\$ 15,010,965 00
22237LEN8	COUNTRYWIDE FDG CORP MTN	5,000,000 00	\$ 5,143,980 00
224044AJ6	COX COMMUNICATIONS INC NEW	5,000,000 00	\$ 5,122,715 00
224050AG9	COX ENTERPRISES INC	24,435,000 00	\$ 24,767,902 44
22540CED2	CREDIT SUISSE FIRST BOSTON INC	15,000,000 00	\$ 15,001,815 00
233835AG2	DAIMLER CHRYSLER N AMER HLDG	22,890,000 00	\$ 23,669,106 93
233835AM9	DAIMLER CHRYSLER NORTH AMER	38,285,000 00	\$ 38,097,709 78
23383FBE4	DAIMLERCHRYSLER NORTH AMER	20,000,000 00	\$ 19,466,700 00
244217BD6	DEERE JOHN CAP CORP	10,000,000 00	\$ 10,335,190 00
24422EHH5	DEERE JOHN CAP CORP MTN BK ENT	12,500,000 00	\$ 12,519,875 00
24422ELW7	DEERE JOHN CAP CORP MTN BK ENT	15,000,000 00	\$ 15,018,750 00
24422EMD8	DEERE JOHN CAP CORP MTN BK ENT	30,000,000 00	\$ 30,048,990 00
24422EMX4	DEERE JOHN CAP CORP MTN BK ENT	10,000,000 00	\$ 10,010,030 00
25468PBT2	DISNEY WALT CO NEW MTN BOOK	10,000,000 00	\$ 10,054,400 00
33901MKH4	FLEET NATL BK RI MTN	15,000,000 00	\$ 15,005,670 00
339464AJ8	FLINT EUROPEAN DEBT INVTS TR	5,000,000 00	\$ 5,000,000 00
345397RS4	FORD MTR CR CO	1,935,000 00	\$ 1,978,044 07
345397RV7	FORD MTR CR CO	45,000,000 00	\$ 44,145,180 00
345397RX3	FORD MTR CR CO	25,075,000 00	\$ 23,337,026 67
345397SH7	FORD MTR CR CO	8,275,000 00	\$ 8,410,254 87
345397SN4	FORD MTR CR CO	10,000,000 00	\$ 10,320,640 00
345397SR5	FORD MTR CR CO	40,000,000 00	\$ 39,200,000 00
3454023X7	FORD MTR CR MTN BK ENTRY	3,428,000 00	\$ 3,421,020 59
3454025D9	FORD MTR CR MTNS BK ENTRY	20,000,000 00	\$ 19,532,960 00
3454025J6	FORD MTR CR	20,000,000 00	\$ 19,483,980 00
362320AS2	GTE CORP	11,000,000 00	\$ 11,876,007 00
36962GUJ1	GENERAL ELEC CAP CORP MTN	12,875,000 00	\$ 13,725,393 75
36962GUP7	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,081,590 00
36962GUR3	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 16,189,740 00
36962GVF8	GENERAL ELEC CAP CORP MTN	55,000,000 00	\$ 57,983,255 00
36962GVK7	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,326,520 00
36962GVZ4	GENERAL ELEC CAP CORP MTN	20,000,000 00	\$ 19,991,900 00
36962GWA8	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 15,452,400 00
370425QR4	GENERAL MTRS ACCEP CORP	3,550,000 00	\$ 3,612,298 95

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
370425RH5	GENERAL MTRS ACCEP CORP	20,000,000 00	\$ 19,291,560 00
37042WA27	GENERAL MTRS ACCEP CORP	10,000,000 00	\$ 9,819,220 00
37042WA84	GENERAL MTRS ACCEP CORP	25,000,000 00	\$ 24,441,850 00
37042WC58	GENERAL MTRS ACCEP CORP MTN	15,000,000 00	\$ 15,450,465 00
37042WD24	GENERAL MTRS ACCEP CORP	25,000,000 00	\$ 25,499,250 00
37042WD73	GENERAL MTRS ACCEP CORP MTN	5,000,000 00	\$ 4,884,910 00
37042WD99	GENERAL MTRS ACCEP CORP MTN	10,000,000 00	\$ 9,745,340 00
37042WYS4	GENERAL MTRS ACCP CORP MTNS	11,850,000 00	\$ 11,762,392 95
37042WZK0	GENERAL MTRS ACCEP CORP	35,000,000 00	\$ 34,518,575 00
37042WZN4	GENERAL MTRS ACCEP CORP	60,000,000 00	\$ 59,120,520 00
38141EDG1	GOLDMAN SACHS GROUP INC MTN	25,000,000 00	\$ 25,001,375 00
420305I17	CREDIT SUISSE FIRS	10,943,000 00	\$ 10,999,848 88
444354I17	INTL BANK RECON + DEV	11,000,000 00	\$ 11,253,814 00
456866AP7	INGERSOLL RAND CO	10,000,000 00	\$ 10,309,050 00
46623EAB5	JP MORGAN + CHASE	20,000,000 00	\$ 19,999,360 00
48513LAA0	KANSAS CITY PWR + LT CO	10,000,000 00	\$ 10,002,770 00
488591I11	MERCK + CO INC	3,521,000 00	\$ 3,787,539 70
494550AC0	KINDER MORGAN ENERGY PARTNERS	15,000,000 00	\$ 15,005,625 00
503139I10	BANKAMERICA CORP	25,000,000 00	\$ 24,984,725 00
529498I10	MERRILL LYNCH + CO	9,250,000 00	\$ 9,261,063 00
529559I19	TOYOTA MOTOR CORP	15,000,000 00	\$ 15,771,000 00
540954I17	AMERITECH CAPITAL FUNDING CORP	12,000,000 00	\$ 12,380,676 00
547405I13	TOYOTA MOTOR CREDIT CORP	20,000,000 00	\$ 20,818,000 00
589331AF4	MERK + CO INC	15,000,000 00	\$ 15,064,275 00
59018YDR9	MERRILL LYNCH + CO INC	8,000,000 00	\$ 8,013,464 00
595707I13	NATIONSBANK CORP FRN	8,000,000 00	\$ 8,021,720 00
61745EPA3	MORGAN STANLEY DEAN WITTER	35,000,000 00	\$ 35,017,885 00
638539AJ5	NATIONAL WESTMINSTER BK PLC	500,000 00	\$ 500,894 50
65119QBL6	NEWELL COMPANY	30,000,000 00	\$ 29,880,660 00
655844AD0	NORFOLK SOUTHN CORP	7,410,000 00	\$ 7,516,474 29
69371RVB9	PACCAR FINL CORP MTN BK ENT	25,000,000 00	\$ 24,993,275 00
69371RVC7	PACCAR FINL CORP MTN BK ENT	15,000,000 00	\$ 15,003,375 00
835699AA7	SONY CORP	6,000,000 00	\$ 6,195,540 00
872287AA5	TCI COMMUNICATIONS INC	10,000,000 00	\$ 10,799,880 00
879240AS8	TELE COMMUNICATIONS INC	7,545,000 00	\$ 7,859,535 96
883199AJ0	TEXTRON FINL CORP	25,000,000 00	\$ 24,767,250 00
89233PMC7	TOYOTA MTR CR CORP MTN BK ENT	15,000,000 00	\$ 15,447,855 00
907818AM0	UNION PAC CORP	11,000,000 00	\$ 11,046,090 00
907818CH9	UNION PAC CORP	5,550,000 00	\$ 5,553,607 50
92344GAG1	VERIZON GLOBAL FDG CORP	15,000,000 00	\$ 15,002,985 00
931142BK8	WAL MART STORES INC	25,000,000 00	\$ 25,504,100 00
93933VAD0	WASHINGTON MUT BK	15,000,000 00	\$ 15,002,820 00
941063AK5	WASTE MGMT INC	7,000,000 00	\$ 7,178,864 00
94106KAA9	WASTE MGMT INC	4,200,000 00	\$ 4,251,013 20
949740CF9	WELLS FARGO + CO	10,000,000 00	\$ 10,263,440 00
949740CH5	WELLS FARGO + CO	15,000,000 00	\$ 15,819,870 00
99GTQJ115	GLAXO K K	10,000,000 00	\$ 9,985,000 00
99KYPQ114	COUNTRYWIDE HOME LOANS	20,000,000 00	\$ 20,107,200 00
99KZZX115	BMW US CAP CORP	20,000,000 00	\$ 19,958,000 00
99LAHY117	ALTS S 2 NOTES	15,000,000 00	\$ 15,069,300 00
99LWDJ116	IBM CORP	2,000,000 00	\$ 2,033,000 00



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99MGMSI10	TOYOTA MOTOR CREDIT CORPN	9,255,000 00	\$ 9,729,781 50
01859P9Z9	ALLIANCE GAMING CORP	500,000 00	\$ 499,350 00
0359959A9	FUNDING OF PMD GROUP INC	520,800 00	\$ 516,529 44
0359969D1	FUNDING OF STILLWATER MINING C	1,488,750 00	\$ 1,444,087 50
2399969D5	DAYTON SUPERIOR	343,065 69	\$ 340,046 71
3199999Y6	FUNDING OF ST JOHN S KNITS	349,886 93	\$ 349,012 21
31999F9B2	FDNG OF SUNRISE MED INC	263,535 85	\$ 262,877 01
36099A9A3	FUNDING OF SPX CORP	1,375,011 13	\$ 1,368,136 07
4496699D4	IMC GLOBAL INC	325,862 06	\$ 325,308 09
4499969D1	IMC GLOBAL INC	356,694 61	\$ 356,088 23
4645929A4	ISLE CAPRI CASINOS INC	308,959 03	\$ 306,858 11
4645929B2	ISLE CAPRI CASINOS INC	267,062 31	\$ 265,246 29
4649909Z5	ISP OF CHEMCO	550,555 56	\$ 545,710 67
5149909P7	LAND O LAKES	875,000 00	\$ 869,487 50
82999C9D8	SINCLAIR BROADCAST GROUP INC	500,000 00	\$ 500,150 00
89599C9A3	TRIAD HOSPITALS FAC BANK GROUP	1,396,181 82	\$ 1,406,373 95
91199D9T0	UNITED RENTALS	362,916 67	\$ 362,227 13
025537AB7	AMERICAN ELEC PWR INC	3,370,000 00	\$ 3,406,968 90
037735BV8	APPALACHIAN PWR CO	5,000,000 00	\$ 5,004,000 00
046003KH1	ASSOCIATES CORP NORTH AMER	10,000,000 00	\$ 10,017,000 00
06050MBL0	BANK AMER CORP MT SR BK NTS	10,000,000 00	\$ 9,956,000 00
06422NEH5	BANK ONE CORP MTNS BK ENTRY	10,000,000 00	\$ 10,010,000 00
073902BT4	BEAR STEARNS COS INC	2,000,000 00	\$ 1,995,480 00
07785GAD2	BELL ATLANTIC FINL SVCS INC	3,000,000 00	\$ 3,048,900 00
09700WBE2	BOEING CAP CORP	10,000,000 00	\$ 10,002,000 00
121897WR9	BURLINGTON NORTHN INC	4,000,000 00	\$ 4,104,800 00
126408BH5	CSX CORP	9,000,000 00	\$ 9,138,600 00
131347AY2	CALPINE CORP	1,310,000 00	\$ 1,280,525 00
161478AA0	CHASE CAP III	250,000 00	\$ 217,675 00
161480AA6	CHASE CAP II	4,525,000 00	\$ 3,902,360 00
16162LAA1	CHASE MANHATTAN CORP CAP TRVI	1,000,000 00	\$ 896,200 00
163714AD0	CHEMICAL BANK NY NY	5,000,000 00	\$ 5,165,000 00
201615DE8	COMMERCIAL CR GROUP INC	2,745,000 00	\$ 2,760,097 50
202795FA3	COMMONWEALTH EDISON CO	5,200,000 00	\$ 5,333,120 00
208251AG3	CONOCO INC	5,960,000 00	\$ 5,987,177 60
224050AG9	COX ENTERPRISES INC	5,000,000 00	\$ 5,068,000 00
233835AM9	DAIMLER CHRYSLER NORTH AMER	4,000,000 00	\$ 3,980,440 00
23383FAP0	DAIMLERCHRYSLER NORTH AMER	2,000,000 00	\$ 1,998,160 00
23383FAV7	DAIMLERCHRYSLER NORTH AMER	5,000,000 00	\$ 5,120,000 00
24422EMX4	DEERE JOHN CAP CORP MTN BK ENT	10,000,000 00	\$ 10,010,000 00
251546AB3	DEUTSHCE FIN NETH	10,500,000 00	\$ 5,355,000 00
25766CBY9	DONALDSON LUFKIN + JENRETTE	7,000,000 00	\$ 7,023,100 00
264399DD5	DUKE ENERGY CO	9,900,000 00	\$ 10,150,470 00
29364LAB8	ENTERGY GULF STS INC	3,000,000 00	\$ 3,000,210 00
337358AP0	FIRST UN CORP	8,000,000 00	\$ 8,347,200 00
337358AR6	FIRST UN CORP	3,000,000 00	\$ 3,120,210 00
3454025J6	FORD MTR CR	10,000,000 00	\$ 9,742,000 00
35177PAD9	FRANCE TELECOM SA	9,000,000 00	\$ 9,068,400 00
36866UAA8	GEMSTONE INV LTD	1,250,000 00	\$ 1,215,050 00
37042WA84	GENERAL MTRS ACCEP CORP	10,000,000 00	\$ 9,776,700 00
38141MJZ5	GOLDMAN SACHS GROUP	10,000,000 00	\$ 10,069,400 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
418977II7	CHEMICAL NY NV	1,687,000 00	\$ 1,623,837 03
428040BR9	HERTZ CORP	4,000,000 00	\$ 3,851,400 00
44181KG81	HOUSEHOLD FIN CORP MTN BK ENT	10,000,000 00	\$ 9,963,000 00
48513LAA0	KANSAS CITY PWR + LT CO	10,000,000 00	\$ 10,002,800 00
500630AD0	KOREA DEV BK	525,000 00	\$ 525,850 50
500630AL2	KOREA DEV BK	2,000,000 00	\$ 2,049,600 00
500631AA4	KOREA ELEC PWR CORP	6,730,000 00	\$ 6,858,341 10
524908BJ8	LEHMAN BROTHERS HLDGS INC	7,000,000 00	\$ 7,430,990 00
532449AB1	LILLY DEL MAR INC	2,000,000 00	\$ 1,953,000 00
539821AL2	LOCKHEED CORP	5,000,000 00	\$ 5,190,000 00
541337II4	VERIZON GBL FUND	9,600,000 00	\$ 9,731,520 00
552673AX3	MCI COMMUNICATIONS CORP	500,000 00	\$ 503,895 00
59000VAA5	MERITA BK LTD	5,000,000 00	\$ 5,102,050 00
59018YAA4	MERRILL LYNCH + CO INC	10,000,000 00	\$ 10,021,300 00
620076AT6	MOTOROLA INC	2,960,000 00	\$ 2,990,192 00
62874FAA7	NATIONSBANK CAP TR III	1,500,000 00	\$ 1,311,450 00
652478AG3	NEWS AMER HLDGS INC	7,185,000 00	\$ 7,553,590 50
653522DF6	NIAGARA MOHAWK PWR CORP	10,381,218 68	\$ 10,581,576 20
655844AD0	NORFOLK SOUTHN CORP	2,000,000 00	\$ 2,026,120 00
655844AR9	NORFOLK SOUTHN CORP	10,000,000 00	\$ 10,000,000 00
668074AC1	NORTHWESTERN CORP	8,750,000 00	\$ 8,731,887 50
674599BN4	OCCIDENTAL PETE CORP	2,175,000 00	\$ 2,235,465 00
693476AQ6	PNC FDG CORP	3,500,000 00	\$ 3,502,170 00
69351EAB5	PPL CAP FDG INC	12,400,000 00	\$ 12,412,896 00
699216AG2	PARAMOUNT COMMUNICATIONS INC	4,500,000 00	\$ 4,506,795 00
744573AF3	PUBLIC SVC ENTERPRISE GROUP IN	4,000,000 00	\$ 3,989,120 00
74913EAA8	QWEST CAP FDG INC	5,000,000 00	\$ 5,004,850 00
755111BE0	RAYTHEON CO	8,000,000 00	\$ 8,000,880 00
755111BF7	RAYTHEON CO	2,000,000 00	\$ 2,079,600 00
786514AX7	SAFEWAY INC	10,350,000 00	\$ 10,647,045 00
85207EAC5	SPRINT CAP CORP	10,000,000 00	\$ 10,206,200 00
872375AD2	TECO ENERGY INC	5,000,000 00	\$ 5,001,750 00
87305QBA8	TIX CO MTN BK	5,000,000 00	\$ 4,998,750 00
873169AC0	TXU EASTN FDG CO	8,000,000 00	\$ 8,095,520 00
879240AS8	TELE COMMUNICATIONS INC	3,000,000 00	\$ 3,116,370 00
882848AL8	TEXAS UTILS CO	2,000,000 00	\$ 2,020,520 00
883199AJ0	TEXTRON FINL CORP	5,000,000 00	\$ 4,953,450 00
902118AD0	TYCI UBTK GRIYO SA	5,000,000 00	\$ 5,201,000 00
902118BB3	TYCO INTL GROUP	7,000,000 00	\$ 6,978,020 00
902917AE3	USA WASTE SVCS INC	6,550,000 00	\$ 6,684,275 00
90331HCT8	US BK NATL ASSN MINNEAPOLIS MN	4,000,000 00	\$ 4,013,200 00
904784AA3	UNILEVER NV	10,000,000 00	\$ 10,010,000 00
907818AM0	UNION PAC CORP	1,500,000 00	\$ 1,506,285 00
907818CH9	UNION PAC CORP	5,000,000 00	\$ 5,003,250 00
912912AM4	U S WEST CAP FDG INC	3,490,000 00	\$ 3,534,672 00
92929QAJ6	WMX TECHNOLOGIES INC	1,000,000 00	\$ 1,040,000 00
931142BM4	WAL MART STORES INC	5,000,000 00	\$ 5,087,000 00
93933VAA6	WASHINGTON MUT BK FA	10,000,000 00	\$ 9,974,600 00
941063AK5	WASTE MGMT INC	2,661,000 00	\$ 2,724,997 05
969457BE9	WILLIAMS COS INC	4,000,000 00	\$ 4,003,360 00
98157DAF3	WORLDCOM INC GA NEW	9,000,000 00	\$ 9,315,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
001957AX7	AT+T CORP	2,500,000 00	\$ 2,548,000 00
025537AB7	AMERICAN ELEC PWR INC	660,000 00	\$ 667,240 20
037735BV8	APPALACHIAN PWR CO	30,000,000 00	\$ 30,024,000 00
046003KH1	ASSOCIATES CORP NORTH AMER	6,000,000 00	\$ 6,010,200 00
06050MBL0	BANK AMER CORP MT SR BK NTS	35,000,000 00	\$ 34,846,000 00
06422NEH5	BANK ONE CORP MTNS BK ENTRY	10,000,000 00	\$ 10,009,000 00
06423EJX4	BANK ONE N A CHICAGO IL MTN	2,000,000 00	\$ 1,999,420 00
066047AA9	BANKAMERICA CAP III	10,000,000 00	\$ 9,069,000 00
06605TAG7	BANKBOSTON CORP MEDIUM TERM NT	10,000,000 00	\$ 9,998,000 00
073902BU1	BEAR STEARNS COS INC	19,000,000 00	\$ 18,851,990 00
07785GAB6	BELL ATLANT FINL	10,000,000 00	\$ 10,163,000 00
07785GAD2	BELL ATLANTIC FINL SVCS INC	11,000,000 00	\$ 11,179,300 00
079867AX5	BELLSOUTH TELECOMMUNICATIONS	23,500,000 00	\$ 23,840,750 00
09700WAN3	BOEING CAP CORP	500,000 00	\$ 499,885 00
09700WCX9	BOEING CAP CORP MEDIUM TERM SR	10,000,000 00	\$ 9,957,200 00
09700WDE0	BOEING CAP CORP	10,000,000 00	\$ 9,959,000 00
111021AB7	BRITISH TELECOM PLC	35,000,000 00	\$ 35,365,400 00
12641LBY8	CSX CORP MTN BOOK ENTRY	5,000,000 00	\$ 4,997,900 00
12641LBZ5	CSX CORP MTN BOOK ENTRY	10,425,000 00	\$ 10,425,312 75
131347AY2	CALPINE CORP	7,730,000 00	\$ 7,556,075 00
136375AV4	CANADIAN NATL RY CO	7,000,000 00	\$ 7,267,890 00
14912LL90	CATERPILLAR FINL SVCS	1,000,000 00	\$ 1,001,040 00
14912LQ95	CATERPILLAR FINL SVCS	1,500,000 00	\$ 1,500,870 00
161480AA6	CHASE CAP II	10,000,000 00	\$ 8,624,000 00
16162LAA1	CHASE MANHATTAN CORP CAP TRVI	4,000,000 00	\$ 3,584,800 00
202795FA3	COMMONWEALTH EDISON CO	8,005,000 00	\$ 8,209,928 00
20279KAY3	COMMONWEALTH EDISON CO MTN	2,000,000 00	\$ 2,093,440 00
205887AY8	CONAGRA FOODS INC	30,000,000 00	\$ 30,016,200 00
208251AG3	CONOCO INC	38,280,000 00	\$ 38,454,556 80
222373AC6	COUNTRYWIDE FDG CORP	1,785,000 00	\$ 1,835,515 50
22237LEL2	COUNTRYWIDE FDG CORP MTN	10,000,000 00	\$ 10,277,500 00
22237LLD2	COUNTRYWIDE FDG CORP MTN	1,200,000 00	\$ 1,222,908 00
22237LLS9	COUNTRYWIDE FDG CORP MTN	15,000,000 00	\$ 14,996,250 00
224044AJ6	COX COMMUNICATIONS INC NEW	9,730,000 00	\$ 9,968,385 00
224044AZ0	COX COMMUNICATIONS INC NEW	3,000,000 00	\$ 3,003,600 00
224050AG9	COX ENTERPRISES INC	3,120,000 00	\$ 3,162,432 00
233835AE7	DAIMLERCHRYSLER NA HLDG	22,495,000 00	\$ 22,492,075 65
233835AH0	DAIMLER CHRYSLER N AMER HLDG C	10,000,000 00	\$ 10,442,600 00
239753BQ8	DAYTON HUDSON CORP	13,000,000 00	\$ 13,618,800 00
24422EMV8	DEERE JOHN CAP CORP MTN BK ENT	30,000,000 00	\$ 30,030,000 00
251546AB3	DEUTSHCE FIN NETH	15,500,000 00	\$ 7,905,000 00
264399DD5	DUKE ENERGY CO	10,000,000 00	\$ 10,253,000 00
29364LAB8	ENTERGY GULF STS INC	25,700,000 00	\$ 25,701,799 00
302154AE9	EXPORT IMPORT BK KOREA	6,015,000 00	\$ 6,238,156 50
323585TV1	FIRST NATL BK BOSTON MASS	17,400,000 00	\$ 18,297,840 00
33737XQJ0	FIRST UNION NATL	8,500,000 00	\$ 8,517,000 00
345397GN7	FORD MTR CR CO	2,555,000 00	\$ 2,612,743 00
345397RV7	FORD MTR CR CO	15,000,000 00	\$ 14,715,000 00
345397SN4	FORD MTR CR CO	10,000,000 00	\$ 10,321,000 00
3454025N7	FORD MTR CR CO	25,000,000 00	\$ 24,294,250 00
35177PAD9	FRANCE TELECOM SA	35,000,000 00	\$ 35,266,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
36232HAA4	GTE CORP MEDIUM TERM NTS	300,000 00	\$ 307,962 00
362333AC0	GTE FLA INC	1,500,000 00	\$ 1,551,600 00
36866UAA8	GEMSTONE INV LTD	8,190,000 00	\$ 7,961,007 60
37042WA50	GENERAL MTRS ACCEP CORP	20,000,000 00	\$ 19,643,800 00
37042WC25	GENERAL MOTORS ACCEP CORP	10,000,000 00	\$ 9,781,100 00
37042WXY2	GENERAL MOTORS ACCEP CORP MTN	7,545,000 00	\$ 7,698,918 00
37042WYS4	GENERAL MTRS ACCP CORP MTNS	10,000,000 00	\$ 9,926,000 00
38141ECQ0	GOLDMAN SACHS GROUP INC MTN	3,000,000 00	\$ 2,998,950 00
423074AH6	HEINZ H J CO	4,000,000 00	\$ 4,129,240 00
428040BR9	HERTZ CORP	34,100,000 00	\$ 32,833,185 00
441812FZ2	HOUSEHOLD FIN CORP	10,000,000 00	\$ 9,941,000 00
44181KF90	HOUSEHOLD FIN CORP MTN BK ENT	10,000,000 00	\$ 10,011,400 00
44181KJ47	HOUSEHOLD FIN CORP MTN BK ENT	13,000,000 00	\$ 12,974,130 00
44181KZA5	HOUSEHOLD FIN CORP MTN BK ENT	1,500,000 00	\$ 1,502,190 00
460146AK9	INTERNATIONAL PAPER CO	1,250,000 00	\$ 1,284,012 50
49326EDG5	KEYCORP MTN BOOK ENTRY	20,000,000 00	\$ 19,996,000 00
500630AL2	KOREA DEV BK	10,500,000 00	\$ 10,760,400 00
500630BA5	KOREA DEV BK	15,865,000 00	\$ 16,340,950 00
500631AA4	KOREA ELEC PWR CORP	3,500,000 00	\$ 3,566,745 00
524908BJ8	LEHMAN BROTHERS HLDGS INC	16,000,000 00	\$ 16,985,120 00
52517PRY9	LEHMAN BROTHERS HLDGS INC	21,000,000 00	\$ 20,908,440 00
525567II6	TOYOTA CREDIT CANADA INC	7 900,000 00	\$ 8,048,520 00
532449AB1	LILLY DEL MAR INC	8,000,000 00	\$ 7,812,000 00
541337II4	VERIZON GBL FUND	10,900,000 00	\$ 11,049,330 00
541339II0	BELL ANTLANTIC CONV BD REG S	2,000,000 00	\$ 2,029,200 00
545358II6	MERRILL LYNCH CO	19,908,000 00	\$ 19,734,800 40
55262TED1	MBNA MAST CR CARD TR II	5,500,000 00	\$ 5,420,910 00
552673AX3	MCI COMMUNICATIONS CORP	35,000,000 00	\$ 35,308,000 00
59000VAA5	MERITA BK LTD	35,655,000 00	\$ 36,332,445 00
59018YAS0	MERRILL LYNCH + CO INC	10,000,000 00	\$ 10,021,400 00
61745ENP2	MORGAN STANLEY DEAN WITTER	11,200,000 00	\$ 11,167,520 00
61745ERD5	MORGAN STANLEY DEAN WITTER	25,000,000 00	\$ 25,012,500 00
620076AT6	MOTOROLA INC	14,650,000 00	\$ 14,799,430 00
62874FAA7	NATIONSBANK CAP TR III	3,500,000 00	\$ 3,060,050 00
637432CR4	NATIONAL RURAL UTILS COOP FIN	6,000,000 00	\$ 6,106,200 00
63743HDG4	NATIONAL RURAL UTILS COOP MTN	32,500,000 00	\$ 32,501,625 00
653522CE0	NIAGARA MOHAWK PWR CORP	1,200,000 00	\$ 1,264,800 00
653522DF6	NIAGARA MOHAWK PWR CORP	7,958,682 29	\$ 8,112,284 86
65474NAA7	NISOURCE FIN CORP	1,000,000 00	\$ 1,006,700 00
655844AD0	NORFOLK SOUTHN CORP	5,000,000 00	\$ 5,065,300 00
655844AR9	NORFOLK SOUTHN CORP	25,000,000 00	\$ 25,000,000 00
668074AC1	NORTHWESTERN CORP	4,750,000 00	\$ 4,740,167 50
66938FHX5	NORWEST CORP MTN BK ENT	500,000 00	\$ 504,455 00
693476AQ6	PNC FDG CORP	8,000,000 00	\$ 8,004,960 00
69351EAB5	PPL CAP FDG INC	800,000 00	\$ 800,832 00
69563ALK5	PAINE WEBBER GROUP INC MTN	10,000,000 00	\$ 10,135,000 00
706448BB2	PEMEX FIN LTD	23,950,000 00	\$ 24,991,825 00
74913EAA8	QWEST CAP FDG INC	5,000,000 00	\$ 5,004,850 00
74913GAA3	QWEST CORP	28,000,000 00	\$ 28,630,000 00
755111AD3	RAYTHEON CO	15,221,000 00	\$ 15,440,182 40
755111BF7	RAYTHEON CO	17,000,000 00	\$ 17,676,600 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
786514AX7	SAFEWAY INC	40,770,000 00	\$ 41,940,099 00
79549BAR8	SALOMON INC	3,000,000 00	\$ 3,152,370 00
852061AC4	SPRINT CORP	3,000,000 00	\$ 3,077,100 00
85207EAC5	SPRINT CAP CORP	25,000,000 00	\$ 25,537,500 00
872375AD2	TECO ENERGY INC	1,000,000 00	\$ 1,000,350 00
87305QAL5	TTX CO MTNS BK ENTRY	7,000,000 00	\$ 7,098,210 00
879240AS8	TELE COMMUNICATIONS INC	4,950,000 00	\$ 5,156,415 00
882848AL8	TEXAS UTILS CO	26,260,000 00	\$ 26,529,427 60
883199AE1	TEXTRON FINL CORP	10,000,000 00	\$ 9,877,000 00
88731EAB6	TIME WARNER ENTMT CO L P	32,270,000 00	\$ 32,960,578 00
895927AB7	TRIARC COS INC	5,700,000 00	\$ 2,045,160 00
89675YAB8	TRITON AVIATION FIN	10,391,983 54	\$ 10,317,234 00
902118AD0	TYCI UBTK GRIYO SA	20,000,000 00	\$ 20,804,000 00
902118BB3	TYCO INTL GROUP	20,000,000 00	\$ 19,937,200 00
902917AE3	USA WASTE SVCS INC	19,440,000 00	\$ 19,838,520 00
90331HCT8	US BK NATL ASSN MINNEAPOLIS MN	17,000,000 00	\$ 17,056,100 00
904784AA3	UNILEVER NV	8,000,000 00	\$ 7,998,240 00
905530AG6	UNION CAMP CORP	8,150,000 00	\$ 8,257,498 50
907770AS0	UNION OIL CO CA	20,000,000 00	\$ 21,160,000 00
907818CH9	UNION PAC CORP	10,000,000 00	\$ 10,006,500 00
90782ECQ5	UNION PAC CORP MTN BK ENTRY	2,000,000 00	\$ 2,015,880 00
91086NAA3	UNITED MEXICAN STATES	440,000 00	\$ 443,440 80
91213LEN1	UNITED STATES LEASING INTL MTN	2,500,000 00	\$ 2,534,825 00
925524AE0	VIACOM INC	360,000 00	\$ 374,403 60
92929QAJ6	WMX TECHNOLOGIES INC	4,000,000 00	\$ 4,160,000 00
931142BD4	WAL MART STORES INC	400,000 00	\$ 426,156 00
931142BM4	WAL MART STORES INC	4,000,000 00	\$ 4,069,600 00
93933VAA6	WASHINGTON MUT BK FA	10,000,000 00	\$ 9,974,600 00
93933VAJ7	WASHINGTON MUT BK FA	20,000,000 00	\$ 20,015,000 00
941063AK5	WASTE MGMT INC	11,500,000 00	\$ 11,794,400 00
94974BAM2	WELLS FARGO + CI NEW MTN	5,000,000 00	\$ 4,999,750 00
960402AP0	WESTINGHOUSE ELEC CORP	400,000 00	\$ 410,536 00
961214AD5	WESTPAC BKG CORP	17,500,000 00	\$ 18,207,000 00
969457BE9	WILLIAMS COS INC	28,000,000 00	\$ 28,023,520 00
98157DAF3	WORLDCOM INC GA NEW	12,250,000 00	\$ 12,678,750 00
017774II3	NATIONWIDE BLDG SOC	700,000 00	\$ 1,131,131 60
080084II9	SAFEWAY PLC	740,000 00	\$ 1,081,843 00
309765II8	CENTRICA	700,000 00	\$ 995,857 93
410883II5	CREDIT SUISSE GROU	200,000 00	\$ 314,599 42
447778II4	ING BANK NV	630,000 00	\$ 957,502 88
471935II9	BSCH INTERNATIONAL LTD	920,000 00	\$ 1,327,185 72
472764II2	ALLSTATE LIFE FUNDING LLC	670,000 00	\$ 991,578 47
481339II2	LA POSTE	520,000 00	\$ 754,908 78
486460II1	AXA	620,000 00	\$ 931,106 28
501121II0	ROYAL BANK OF SCOT	1,300,000 00	\$ 2,058,953 92
506568II7	BK OF WESTN AUST	1,350,000 00	\$ 2,205,281 36
516844II0	UNION BANK OF SWITZERLAND	1,080,000 00	\$ 1,703,646 65
523884II7	EURO INV BANK	1,200,000 00	\$ 1,925,949 21
525656II7	NATIONAL POWER	500,000 00	\$ 867,135 01
526523II8	CREDIT SUISSE (LONDON)	230,000 00	\$ 350,629 02
529701II7	BANK NEDERLANDSEGEMEENTEN NV	500,000 00	\$ 786,636 80

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
530165II2	DSL BANK	900,000 00	\$ 1,403,004 82
535218II4	RAILTRACK GROUP	410,000 00	\$ 575,411 59
539554II8	NORTHUMBRIAN WATER GRP PLC	500,000 00	\$ 777,649 70
542442II1	CHESTER ASST REC DEAL NO 5	700,000 00	\$ 1,051,646 35
566238II4	RESEAU FERRE DE FRANCE	1,200,000 00	\$ 1,735,146 18
586912II0	PROCTER + GAMBLE	330,000 00	\$ 504,963 94
591485II0	TOTAL FINA	950,000 00	\$ 1,428,934 97
702207II4	DAIMLERCHRYSLER NORTH AM	400,000 00	\$ 585,612 49
703005II1	PACIFIC LIFE FUND	890,000 00	\$ 1,302,676 92
704736II0	UNITED PARCEL SVC OF AMERICA	460,000 00	\$ 667,214 77
705414II3	BOMBARDIER INC	360,000 00	\$ 506,832 23
711446II7	STANDARD CHARTERED	720,000 00	\$ 1,104,998 43
712045II6	WORLDCOM INC	700,000 00	\$ 1,031,423 56
99JWDNII0	TRANSCO	630,000 00	\$ 872,432 67
99KBAAII5	RAILTRACK PLC	210,000 00	\$ 269,661 01
99KCKJII3	SEVERN TRENT WATER UT FIN	860,000 00	\$ 1,262,909 40
99KCWLII5	LEHMAN BROTHERS HOLDINGS PLC	980,000 00	\$ 1,455,389 06
99KGDII3	COMPASS GROUP PLC	710,000 00	\$ 1,075,184 54
99KGLMII6	NORDIC INVESTMENT BANK	1,140,000 00	\$ 1,683,214 57
99KVLWII1	LLOYDS TSB CAPITAL	205,000 00	\$ 328,371 87
99KXKRII9	TRAFFORD CENTRAL FINANCE	510,000 00	\$ 830,211 50
99KZJZII8	DAILY MAIL + GEN TST	710,000 00	\$ 1,054,001 19
99LADVII7	KELDA GROUP PLC	710,000 00	\$ 1,051,934 52
99LCVRII2	CLERICAL MEDICAL FINANCE PLC	350,000 00	\$ 529,495 88
99LFDHII7	CANARY WHARF FINANCE II PLC	890,000 00	\$ 1,402,687 54
99LXUUII5	ROYAL BANK OF SCOTLAND PLC	260,000 00	\$ 399,515 35
99LKYHII3	BANK OF IRELAND	1,600,000 00	\$ 2,372,885 30
99LNHYII9	ABBEY NATL PLC	300,000 00	\$ 478,404 76
99LPHUII2	CREDIT SUISSE GROUPE FINANCE	630,000 00	\$ 934,782 04
99LQANII3	BARCLAYS BANK PLC	880,000 00	\$ 1,401,399 51
99LRMCI12	TESCO PLC	480,000 00	\$ 730,378 29
99LVXSII6	BOC GROUP	230,000 00	\$ 337,420 10
99LWCTII5	BRITISH TELECOM	290,000 00	\$ 455,198 40
99LXRDI12	SLOUGH ESTATES	980,000 00	\$ 1,476,926 08
99LYQXII7	STORE FINANCE PLC	1,580,000 00	\$ 2,299,303 15
99MAYCII5	ALLIED DOMEQC FIN SER PLC	290,000 00	\$ 417,423 48
99MEXDI16	P + O PRINCESS CRUISE	630,000 00	\$ 779,825 53
99MFLAI12	GENERAL MOTORS ACCEPT CANADA	670,000 00	\$ 945,377 36
99MFLJII3	BG ENERGY CAPITAL PLC	761,000 00	\$ 1,107,006 15
99MGJPI10	IBM CORP	720,000 00	\$ 1,060,096 41
99MHREII4	NATIONAL GRID CO PLC	330,000 00	\$ 505,737 19
046003HV4	ASSOCIATES CORP NORTH AMER	2,300,000 00	\$ 2,392,023 00
060505AJ3	BANK AMER CORP	1,500,000 00	\$ 1,459,380 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	1,500,000 00	\$ 1,507,965 00
079857AC2	BELLSOUTH CAP FDG CORP	1,381,000 00	\$ 1,408,702 86
191219AX2	COCA COLA ENTERPRISES INC	1,425,000 00	\$ 1,500,738 75
219350AJ4	CORNING INC	2,000,000 00	\$ 1,049,640 00
257469AA4	DOMINION RES INC DEL	2,000,000 00	\$ 2,057,320 00
26884AAD5	ERP OPER LTD PARTNERSHIP	1,200,000 00	\$ 1,279,884 00
337358BH7	FIRST UN CORP	2,000,000 00	\$ 2,105,800 00
345397SM6	FORD MTR CR CO	230,000 00	\$ 225,972 70

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
345397TR4	FORD MTR CR CO	2,000,000 00	\$ 2,003,480 00
370424FV0	GENERAL MTRS ACCEP CORP	2,100,000 00	\$ 2,293,473 00
41014SAA4	HANCOCK JOHN FINL SVCS INC	1,290,000 00	\$ 1,263,464 70
423328BJ1	HELLER FINL INC	2,000,000 00	\$ 2,093,380 00
441812GH1	HOUSEHOLD FIN CORP	2,000,000 00	\$ 2,089,960 00
524909AW8	LEHMAN BROS INC	2,000,000 00	\$ 2,113,220 00
552673AU9	MCI COMMUNICATIONS CORP	1,160,000 00	\$ 1,197,120 00
59156RAC2	METLIFE INC	840,000 00	\$ 830,180 40
620076AK5	MOTOROLA INC	1,500,000 00	\$ 1,466,775 00
655844AF5	NORFOLK SOUTHN CORP	1,775,000 00	\$ 1,867,655 00
780641AG1	ROYAL KPN NV	1,393,000 00	\$ 1,402,806 72
902118AD0	TYCI UBTK GRIYO SA	1,630,000 00	\$ 1,678,199 10
92929QAQ0	WMX TECHNOLOGIES INC	955,000 00	\$ 991,299 55
98155KAC6	WORLDCOM INC GA	600,000 00	\$ 620,076 00
102175AA4	BOWATER CDA FIN CORP	400,000 00	\$ 409,480 00
151153AH6	CELLCO FIN N V	1,685,000 00	\$ 1,474,375 00
20444MAA1	COMPANIA DE RADIOCOMM MOVILES	2,880,000 00	\$ 1,152,000 00
205829AA2	COMTEL BRASILEIRA LTD	3,000,000 00	\$ 3,000,000 00
37957TAC5	GLOBO COMUNICACOES E PARTICIP	3,500,000 00	\$ 2,380,000 00
40048CAA1	GRUPO MINERO MEXICO S A DE CV	500,000 00	\$ 290,000 00
40050BAA8	GRUPO IUSACELL SA DE CV NEW	1,050,000 00	\$ 1,128,750 00
45071TAD7	IWO HLDGS INC	1,000,000 00	\$ 1,050,000 00
519470II1	TV AZTECA SA	1,800,000 00	\$ 1,768,500 00
523569II4	GLOBO PARTICIPACOES LTDA	1,500,000 00	\$ 1,080,000 00
533125II3	PETROLEOS MEXICANO	600,000 00	\$ 631,500 00
543207II7	GLOBO PARTICIPACOE	600,000 00	\$ 408,000 00
551076II5	CELLCO FIN NV	800,000 00	\$ 720,000 00
568174II9	CABLEVISION S A	1,350,000 00	\$ 297,000 00
62544FAL3	MULTICANAL S A	2,500,000 00	\$ 675,000 00
62940NAB8	NTL COMMUNICATIONS CORP	2,500,000 00	\$ 618,750 00
62940NAM4	NTL COMMUNICATIONS CORP	4,000,000 00	\$ 1,360,000 00
674608AE4	OCCIDENTE Y CARIBE CELULAR S A	1,975,000 00	\$ 1,876,250 00
69364SAC7	PTC INTL FIN II SA	1,000,000 00	\$ 990,000 00
713665AC1	PECOM ENERGIA S A	1,125,000 00	\$ 787,500 00
713665AE7	PEREZ COMPANC S A	1,700,000 00	\$ 1,258,000 00
71654QAM4	PETROLEOS MEXICANOS	1,050,000 00	\$ 1,105,125 00
780641AG1	ROYAL KPN NV	2,000,000 00	\$ 2,000,000 00
87815VAC7	TEAM HEALTH INC	500,000 00	\$ 545,000 00
879378AD9	TELEFONICA DE ARGENTINA S A	5,000,000 00	\$ 3,100,000 00
879403AJ2	TELEFONOS DE MEXICO S A	2,000,000 00	\$ 2,095,000 00
87956RAA9	TELEWEST PLC	1,000,000 00	\$ 700,000 00
903473AC0	UBQUITEL OPER CO	2,500,000 00	\$ 1,350,000 00
99HVNVI5	GRUPO MINERO MEXICO	1,200,000 00	\$ 696,000 00
99JGVDII7	MASTELLONE HERMANOS	1,200,000 00	\$ 300,000 00
99JJWDII0	CTI HLDGS SA	1,750,000 00	\$ 157,500 00
99KHQKII3	PETROLEOS MEXICANOS	550,000 00	\$ 572,000 00
99KPYPII5	MULTICANAL SA	1,500,000 00	\$ 405,000 00
99KUFVII2	ALESTRA S DE R L DE C V	1,000,000 00	\$ 750,000 00
001957AS8	AT+T CORP	1,500,000 00	\$ 1,523,550 00
003924AF4	ABITIBI CONSOLIDATED INC	1,500,000 00	\$ 1,568,625 00
00440EAB3	ACE INA HLDG INC	1,000,000 00	\$ 1,096,300 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
017475AA2	ALLEGIANCE CORP	1,500,000 00	\$ 1,587,150 00
037389AM5	AON CORP	1,750,000 00	\$ 1,749,580 00
054303AD4	AVON PRODS INC	1,500,000 00	\$ 1,561,500 00
06422NCN4	BANK ONE CORP MTS NTS BE	1,500,000 00	\$ 1,554,000 00
073902BK3	BEAR STEARNS COS INC	1,500,000 00	\$ 1,548,870 00
111021AC5	BRITISH TELECOMMUNICATIONS PLC	1,500,000 00	\$ 1,609,260 00
14040KCB2	CAPITAL ONE MASTER TR	1,000,000 00	\$ 1,001,261 60
17120QE80	CHRYSLER FINL CORP MTN	1,500,000 00	\$ 1,497,585 00
172474AG3	CINERGY CORP	1,080,000 00	\$ 1,072,116 00
204912AF6	COMPUTER ASSOC INTL INC	1,500,000 00	\$ 1,501,500 00
205363AD6	COMPUTER SCIENCES CORP	1,500,000 00	\$ 1,535,400 00
205887AV4	CONAGRA INC	1,500,000 00	\$ 1,594,380 00
208251AF5	CONOCO INC	1,500,000 00	\$ 1,500,300 00
224044AJ6	COX COMMUNICATIONS INC NEW	750,000 00	\$ 772,215 00
24422ENV7	DEERE JOHN CAP CORP MTN BK ENT	1,500,000 00	\$ 1,498,650 00
247367AS4	DELTA AIR LINES INC DEL PASS	2,000,000 00	\$ 1,915,200 00
26816LAA0	DYNERGY INC	1,500,000 00	\$ 1,470,000 00
26884AAC7	ERP OPER LTD PARTNERSHIP	1,250,000 00	\$ 1,267,112 50
299808AA3	EVEREST REINS HLDGS INC	1,500,000 00	\$ 1,570,500 00
31410HAF8	FEDERATED DEPT STORES INC DEL	1,400,000 00	\$ 1,460,060 00
31925EAB2	FIRST BANK N A	1,000,000 00	\$ 1,045,430 00
343254AA6	FLORIDA WINDSTORM	1,500,000 00	\$ 1,529,925 00
345397TW3	FORD MTR CR CO	2,000,000 00	\$ 2,007,260 00
42333HMJ8	HELLER FINL INC MTN BK ENT	2,000,000 00	\$ 2,000,960 00
480206AJ0	JONES INTERCABLE INC	1,000,000 00	\$ 1,013,200 00
524909AU2	LEHMAN BROS INC	1,500,000 00	\$ 1,576,455 00
53268PAA8	LIMESTONE ELECTRON TR	1,250,000 00	\$ 1,271,250 00
548661CC9	LOWES COS INC	1,500,000 00	\$ 1,618,140 00
653522DM1	NIAGARA MOHAWK PWR CORP	1,500,000 00	\$ 1,512,960 00
693476AQ6	PNC FDG CORP	1,500,000 00	\$ 1,499,700 00
699216AG2	PARAMOUNT COMMUNICATIONS INC	1,500,000 00	\$ 1,502,265 00
73318EAB9	POPULAR NORTH AMER INC MTN	1,600,000 00	\$ 1,614,560 00
74456QAH9	PUBLIC SVC ELEC GAS CO SECD	2,000,000 00	\$ 2,052,400 00
74913EAL4	QWEST CAP FDG INC	1,500,000 00	\$ 1,512,480 00
847315AA6	SPEAR LEEDS + KELLOGG LP	2,000,000 00	\$ 2,193,000 00
866810AC8	SUN MICROSYSTEMS INC	1,500,000 00	\$ 1,529,100 00
879385AB8	TELEFONICA EUROPE BV	1,500,000 00	\$ 1,579,605 00
88731EAB6	TIME WARNER ENTMT CO L P	1,750,000 00	\$ 1,787,975 00
89233PMW3	TOYOTA MTR CR CORP MTN BK ENT	1,500,000 00	\$ 1,527,975 00
89350LJQ6	TRANSAMERICA FIN CORP MTN	2,000,000 00	\$ 2,015,400 00
902118AZ1	TYCO INTL GROUP S A	1,500,000 00	\$ 1,496,550 00
902494AG8	TYSON FOODS INC	1,500,000 00	\$ 1,533,690 00
91324PAC6	UNITEDHEALTH GROUP INC	1,500,000 00	\$ 1,499,760 00
939333AA8	WASHINGTON MUT INC	1,500,000 00	\$ 1,642,965 00
969457BE9	WILLIAMS COS INC	1,200,000 00	\$ 1,201,008 00
98157DAH9	WORLDCOM INC	1,500,000 00	\$ 1,542,150 00
001957BA6	AT + T CORP	295,000 00	\$ 308,602 45
003669AA6	ABITIBI CONSOLIDATED CO CDA	315,000 00	\$ 314,546 40
075811AB5	BECKMAN COULTER INC	155,000 00	\$ 154,263 75
111021AE1	BRITISH TELECOMMUNICATIONS PLC	270,000 00	\$ 309,835 80
126408AP8	CSX CORP	1,005,000 00	\$ 1,023,763 35



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
131347AW6	CALPINE CORP	525,000 00	\$ 477,697 50
208251AE8	CONOCO INC	700,000 00	\$ 712,411 00
210518BF2	CONSUMERS ENERGY CO	470,000 00	\$ 475,969 00
22541AAA5	CREDIT SUISSE FIRST BOSTON	570,000 00	\$ 593,216 10
231021AK2	CUMMINS ENGINE INC	145,000 00	\$ 78,191 25
233835AQ0	DAIMLER CHRYSLER HLDGS	180,000 00	\$ 192,758 40
246688AE5	DELHAIZE AMER INC	1,000,000 00	\$ 1,097,600 00
281025AB2	EDISON MISSION ENERGY FDG CORP	500,000 00	\$ 461,100 00
29444NAF9	EQUISTAR CHEMICALS LP	275,000 00	\$ 276,375 00
317928AA7	FINOVA GROUP INC	840,000 00	\$ 352,800 00
345370CA6	FORD MTR CO DEL	685,000 00	\$ 628,508 05
345397TR4	FORD MTR CR CO	1,000,000 00	\$ 999,650 00
370425RZ5	GENERAL MTRS ACCEP CORP	450,000 00	\$ 455,260 50
37042WC58	GENERAL MTRS ACCEP CORP MTN	1,000,000 00	\$ 1,030,000 00
37042WF22	GENERAL MTRS ACCEP CORP	1,400,000 00	\$ 1,382,080 00
37931KAJ0	GLOBAL CROSSING HLDGS LTD	1,000,000 00	\$ 110,000 00
53079QAB3	LIBERTY MUT INS CO	160,000 00	\$ 149,662 40
59832WAF6	MIDWEST GENERATION LLC	775,000 00	\$ 768,730 25
60467PAG9	MIRANT AMERICAS GENERATION LLC	660,000 00	\$ 603,900 00
60467PAJ3	MIRANT AMERICAS GENERATION LLC	945,000 00	\$ 803,250 00
60467PAN4	MIRANT AMERICAS GENERATION LLC	630,000 00	\$ 529,200 00
629377AL6	NRG ENERGY INC	60,000 00	\$ 54,961 80
652478AJ7	NEWS AMER HLDGS INC	500,000 00	\$ 538,155 00
674599BV6	OCCIDENTAL PETE CORP	1,000,000 00	\$ 990,000 00
69329RAC3	PDV AMER INC	600,000 00	\$ 613,866 00
693300AP0	PDVSA FIN LTD	3,000,000 00	\$ 3,150,000 00
69361LAD3	PSEG ENERGY HLDGS INC	600,000 00	\$ 627,342 00
69361LAH4	PSEG ENERGY HLDGS INC	1,000,000 00	\$ 978,300 00
74438GAC5	PRUDENTIAL HLDGS LLC	550,000 00	\$ 563,150 50
74913EAQ3	QWEST CAP FDG INC	180,000 00	\$ 171,696 60
78004VAB9	ROYAL + SUN ALLIANCE INC	170,000 00	\$ 182,370 90
820280AC9	SHAW GROUP INC	120,000 00	\$ 60,900 00
828807AA5	SIMON PPTY GROUP INC NEW	325,000 00	\$ 332,081 75
833606AA4	SOCGEN REAL ESTATE CO LLC	850,000 00	\$ 876,035 50
842815AA0	SOUTHERN ENERGY INC	190,000 00	\$ 168,150 00
880451AT6	TENNESSEE GAS PIPELINE CO	1,025,000 00	\$ 976,005 00
909317AX7	UNITED AIRLS PASS THRU TRS	1,000,000 00	\$ 850,000 00
969457BD1	WILLIAMS COS INC	1,680,000 00	\$ 1,685,040 00
98157DAC0	WORLDCOM INC GA NEW	1,000,000 00	\$ 1,073,600 00
98157DAK2	WORLDCOM INC GA NEW	800,000 00	\$ 843,544 00
989819AA5	ZURICH CAP TRUST	245,000 00	\$ 240,999 15
00184AAC9	AOL TIME WARNER INC	3,250,000 00	\$ 3,439,442 50
035229CJ0	ANHEUSER BUSCH COS INC	3,250,000 00	\$ 3,440,775 00
060505AG9	BANK AMER CORP	3,250,000 00	\$ 3,486,080 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	5,000,000 00	\$ 4,975,000 00
111021AD3	BRITISH TELECOMMUNICATIONS PLC	3,250,000 00	\$ 3,590,795 00
125577AM8	CIT GROUP INC REORGANIZED AS	2,500,000 00	\$ 2,569,750 00
172967BH3	CITIGROUP INC	3,200,000 00	\$ 3,255,648 00
20825UAC8	CONOCO FDG CO	3,250,000 00	\$ 3,424,460 00
22541LAA1	CREDIT SUISSE FB USA INC	3,250,000 00	\$ 3,306,160 00
233835AP2	DAIMLER CHRYLSE HLDGS	3,000,000 00	\$ 3,109,920 00

CUSIP Number	Security Name	Shares/Par. Value	Base Market Value
28336LAB5	EL PASO CORP	2,500,000 00	\$ 2,475,500 00
345370CA6	FORD MTR CO DEL	3,000,000 00	\$ 2,752,590 00
345397TS2	FORD MTR CR CO	2,500,000 00	\$ 2,467,000 00
370425RW2	GENERAL MTRS ACCEP CORP	2,500,000 00	\$ 2,473,875 00
441812GH1	HOUSEHOLD FIN CORP	2,750,000 00	\$ 2,924,955 00
487836AT5	KELLOGG CO	3,500,000 00	\$ 3,756,900 00
50062MAB7	KOREA DEP INS CORP	4,000,000 00	\$ 3,996,400 00
539830AK5	LOCKHEED MARTIN CORP	3,250,000 00	\$ 3,902,600 00
713409AC4	PEPSI BOTTLING GROUP INC	3,250,000 00	\$ 3,424,525 00
742718BR9	PROCTER + GAMBLE CO	3,200,000 00	\$ 3,412,480 00
803111AK9	SARA LEE CORP	3,000,000 00	\$ 3,058,200 00
90333WAA6	U S BK NATL ASSN MINNEAPOLIS	3,250,000 00	\$ 3,278,275 00
907818CK2	UNION PAC CORP	3,250,000 00	\$ 3,303,202 50
92344GAM8	VERIZON GLOBAL FDG CORP	3,250,000 00	\$ 3,617,250 00
949746CE9	WELLS FARGO + CO NEW	3,250,000 00	\$ 3,300,115 00
98157DAK2	WORLDCOM INC GA NEW	3,250,000 00	\$ 3,471,325 00
		<b>\$ 7,463,625,043.71</b>	<b>\$ 6,890,702,924.73</b>

**Bill & Melinda Gates Foundation**  
EIN #91-1663695  
Form 990-PF, Part I, Line 11, Column (b)

**Statement 25**

Other Income

Column (b)

Security lending income	\$43,460,169
Dividends received on currency gain	(2,708)
Interest received on currency gain	(314,769)
Securities settlements on currency gain	11,831,995
Foreign exchange contracts on currency loss	(6,592,344)
Spot FX on currency loss	(12,366,739)
Mortgage-backed security paydowns	(4,251,068)
TIPS inflation adjustment income	26,042,595
Currency loss	(6,430,224)
Tax refund received on currency gain	114
Net gain on equity partnership investments	279,320
Second year net section 481(a) adjustment (25%) for change from cash to accrual method	<u>46,167,585</u>
Total to Form 990-PF, Part I, Line 11, Column (b)	\$97,823,926

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'224044107	COX COMMUNICATIONS INC NEW	5,400,000 000	226,314,000 00
'589331107	MERCK + CO INC	1,000,000 000	58,800,000 00
78462F103	SPDR TRUST	500,000 000	57,150,000 00
'492605902	VENEZUELA (REP OF)	250,000 000	-
'693388100	PIMPCO COMMERCIAL	27,000 000	382,050 00
'437296205	HOME OWNERSHIP	200 000	137,500 00
'437297203	HOME OWNERSHIP FDG CORP II	500 000	343,750 00
52519P307	LEHMAN BROS CUSTODY RCPTS	2,500,000 000	2,051,500 00
'002539112	AAVID THERMAL TECHNOLOGIES INC	11,840 000	-
'184496966	CLEAN HARBORS INC	275,594 000	-
'184496107	CLEAN HBRS INC	19,542 000	65,856 54
'184496206	CLEAN HBRS INC	48,000 000	1,008,000 00
'240028118	DAYTON SUPERIOR CORP	4,880 000	-
29499A948	EQUINOX HLDGS	108,057 000	1,108,880 93
'457659134	INSILCO CORP	2,975 000	-
'457776110	INSTRON CORP	4,960 000	-
57722R115	MATTRESS DISCOUNTERS HLDG CORP	9,920 000	-
'591097209	METAL MGMT INC	738,202 000	1,660,954 50
67104R138	O SULLIVAN INDS INC	9,920 000	-
67104R112	O SULLIVAN INDS INC	9,920 000	-
'782676100	RUSSELL STANLEY HLDGS INC	324,100 000	324,100 00
89601W105	TRIBO PETE CORP	8,900 000	-
57773A110	MAXCOM TELECOMUNICACIONES	1,550 000	155 00
'000445007	ABBAY NATIONAL	70,000 000	998,404 88
'525076907	ABN AMRO HLDGS NV	159,750 000	2,573,061 57
'537245904	ACERALIA CORP SIDE	23,040 000	362,279 63
'402046007	ALLIANZ LEBENSVERS	554 000	283 627 51
'547497909	ALSTOM	30,251 000	336,413 12
'533507901	AMB GENERALI HOLDING AG	4,000 000	419,863 10
'403473903	ASS GEN DE FRANCE	18,210 000	873,915 53
'405671009	ASSIC GENERALI	102,000 000	2,833,514 97
'067312900	ASSOCIATED BRITISH FOODS PLC	117,000 000	858,220 69
'524737905	AUTOLIV INC	15,400 000	308,302 61
'473681906	AVENTIS SA	46,616 000	3,310,064 39
'026349902	BAE SYSTEMS	415,000 000	1,869,353 05
007820004	BARCLAYS	100,000 000	3,311,036 59
'508657905	BASF AG	35,670 000	1,325,959 73
'506921907	BAYER AG	76,300 000	2,432,082 54
'715460903	BCA DI ROMA	134,000 000	265,463 95
'407216001	BCA POP DI MILANO	59,000 000	205,924 88
'570594903	BCO SANT CENT HISP	105,800 000	886 433 25
'413366907	BNP PARIBAS	30,511 000	2,730,192 37
'435692900	BONGRAIN SA	5,480 000	219,565 36
'079805909	BP PLC	591,000 000	4,593,157 29
'021623004	CGNU	224,000 000	2,754,782 45
'519674907	CIBA SPECIALTY CHE	10,400 000	649,882 55
'419954003	CIMENTS FRANCAIS	725 000	30,984 89
'554398909	CNP ASSURANCES	24,084 000	765,539 46
'092705003	COATS	205,000 000	140,973 75
'712643907	CODAN	13,200 000	192,852 60
'420763005	COFIDE	93,166 000	41,061 37
'459858908	CONTINENTAL AG	24 220 000	320,236 87
'492928007	CORIO NV	7,830 000	173,592 86
716062906	CORP MAPFRE SA	34,980 000	202,754 98
'571347905	CREDIT LYONNAIS	4,776 000	159,465 35
'552902900	DAIMLERCHRYSLER AG	26 010 000	1,119,715 21
'406716001	DASSAULT AVIATION	1,558 000	439,741 51
'576654909	DBV WINTERTHUR HLD	5,350 000	176,010 66
'426211009	DELHAIZE LE LION	10,730 000	558,412 31
'494290901	E ON AG	60,810 000	3,150,064 64
'434732004	EIFFAGE	3,496 000	212,911 08
'430978007	ELF GABON	1,518 000	204,088 94
'574852901	FIAT SPA	60,000 000	962,668 55
'435201900	FINAXA	100 000	7,047 28
'557955903	FORTUM OYJ	147,700 000	624 661 66
'305875908	HBOS	168,000 000	1,946,278 25

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'050025006	HILTON GROUP	281,000,000	862,921.63
'044788008	HUNTING	36,000,000	92,476.16
'573313905	IFIL(IST FIN ITAL	63,000,000	295,611.90
'067997908	INCHCAPE	25,000,000	220,493.21
'407683002	INTESASBCI	388,000,000	970,753.11
'567959903	INVESTOR AB	32,700,000	356,936.06
'454721002	LAGARDERE S C A	25,225,000	1,055,600.96
'507143907	M REAL OYJ	29,500,000	182,285.55
'457000008	MARZOTTO + FIGLI	15,000,000	120,467.12
'474184900	MERCK KGAA	28,180,000	1,041,010.64
'458836004	MICHELIN(CGDE)	8,116,000	267,732.44
'060272002	MORGAN CRUCIBLE CO	4,000,000	11,177.48
'712387901	NESTLE SA	18,600,000	3,965,789.32
'464580000	NORSK HYDRO AS	27,500,000	1,152,822.96
'710306903	NOVARTIS AG	50,460,000	1,823,525.87
'465853901	NOVOZYMES AS B SHS	15,800,000	318,822.32
'537974909	OBRASCON HUARTE LAIN SA	34,540,000	168,528.61
'073899908	OLD MUTUAL	518,000,000	659,660.37
'462219908	ORION YHTYMA OY	8,900,000	157,693.51
'710352907	PEUGOET SA	35,550,000	1,511,414.99
'468990007	PIRELLI SPA	344,000,000	603,386.26
'550587901	PORTLAND VALDERRIV	8,920,000	181,556.51
'070995006	PRUDENTIAL PLC	219,000,000	2,537,112.72
'072407901	RANK GROUP	113,000,000	378,258.64
'521107904	RATOS AB	19,500,000	173,813.46
'471279901	RENAULT (REGIE NATIONALE)	33,240,000	1,172,294.16
'566935904	REPSOL YPF SA)	138,950,000	2,026,484.07
'042504902	REXAM	71,000,000	387,242.10
'711038901	ROCHE HOLDINGS AG	29,300,000	2,091,218.45
'075478008	ROYAL BK SCOT GRP	177,000,000	4,307,171.05
'520270901	ROYAL DUTCH PETROL	83,700,000	4,240,416.05
'066168907	ROYAL+SUN ALLIANCE	69,000,000	396,418.40
'476896907	RWE AG (NEU)	17,880,000	671,816.57
'004924007	SAFEWAY	148,000,000	689,277.77
'076764000	SAINSBURY(J)	248,000,000	1,321,038.11
'080341001	SHELL TRNSPT+TRDG	290,000,000	1,992,152.48
'511410904	SMI (SOC MET ITAL)	247,000,000	113,039.65
'596651901	SOC GENERALE	3,670,000	205,372.41
'482110004	SOLVAY	16,260,000	979,397.72
'041466905	STAGECOACH GROUP PLC	263,000,000	283,250.08
'507267904	STORA ENSO OYJ	85,100,000	1,089,580.17
'571662907	SWISS LIFE	1,520,000	654,580.50
'563692904	THYSSENKRUPP AG	99,900,000	1,457,857.88
'090399007	TRINITY MIRROR	54,000,000	321,046.84
'712611904	UBS AG	10,000,000	504,728.06
'491322004	UNION FENOSA	5,480,000	88,704.40
'505125906	UPM KYMMENE OY	6,200,000	205,631.06
'492644000	VALLOUREC(USIN)	2,200,000	104,306.90
'580942902	VOPAK (KON)	4,315,000	69,923.46
'518308903	WEGENER NV	9,560,000	66,818.74
'495775900	WIHLBORGS FASTIGHE	200,000	270.74
'097720007	WOLVERH TON+DUDLEY	25,000,000	208,668.08
'098874001	YULE CATTO + CO	49,000,000	157,248.77
'003924958	ABITIBI CONSOLIDATED INC	13,751,000	100,186.64
'557910908	ACCIONA S A	5,300,000	193,477.50
'550011902	ACERINOX SA	16,431,000	549,344.38
'533338901	ACS ACTIVIDADES CO	22,397,000	546,400.59
'401140009	AIR LIQUIDE(L )	3,526,000	494,148.84
'012873956	ALBERTA ENERGY LTD	19,687,000	742,087.95
'003861903	ALLIANCE AND LEI PLC	27,288,000	318,514.09
'001830009	ALLIANCE TRUST	8,101,000	339,263.03
'072945900	ALLIED DOMEQ	32,386,000	191,955.68
'578813909	AMADEUS GLOBAL TRAVEL	22,500,000	129,816.01
'027475904	AMERSHAM PLC	28,939,000	279,873.05
'611571902	AMP LIMITED	34,234,000	323,142.13
'403473903	ASS GEN DE FRANCE	11,990,000	575,411.71

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'098952906	ASTRAZENECA	46,538 000	2,098,319 94
'606558005	AUST + NZ BANK GRP	55,576 000	506,642 76
'406566000	AUTOPISTAS CESA	77,742 000	774,562 63
'473681906	AVENTIS SA	16,292 000	1,156,846 77
'708842901	AXA	19,700 000	411,670 80
'661779900	AXA ASIA PAC HLDGS	32,445 000	47,167 31
'063671952	BANK MONTREAL QUE	8,640 000	194,313 97
'064149107	BANK N S HALIFAX	24,116 000	739,677 67
'007820004	BARCLAYS	43,408 000	1,437,254 76
'067901959	BARRICK GOLD CORP	44,396 000	707,827 54
'508657905	BASF AG	29,023 000	1,078,871 02
'506921907	BAYER AG	17,992 000	573,499 73
'575602909	BAYERISCHE MOTOREN WERKE AG	13,300 000	463,611 45
'550190904	BBVA (BILB VIZ ARG)	45,319 000	560,874 72
'585783905	BCO POPULAR ESP	1,348 000	44,264 09
'570594903	BCO SANT CENT HISP	7,560 000	63,340 60
'087628905	BG GROUP	41,605 000	169,545 45
'005665906	BHP BILLITON	96 544 000	490,380 62
'413366907	BNP PARIBAS	14,613 000	1,307,603 85
'400212908	BOUYGUES	58,264 000	1,909,056 85
'079805909	BP PLC	501,997 000	3,901,440 24
10549P952	BRASCAN CORP	35,486 000	639,132 24
'013670005	BRITISH LAND CO	95,964 000	652,240 56
'112900956	BROOKFIELD PPTYS CORP	2,489 000	43,222 90
'061070900	CADBURY SCHWEPES	93,109 000	593,537 76
'135113959	CANADA LIFE FINL CORP	1,668 000	46,270 00
'136385952	CANADIAN NATURAL RES LTD	21,000 000	503,996 21
'136069952	CDN IMPERIAL BK OF COMMERCE	32,395 000	1,113,141 67
'021623004	CGNU	85,467 000	1,051,084 78
'619027006	CHEUNG KONG(HLDGS)	40,000 000	415,498 82
'621503002	CMNWLTH BK OF AUST	103,960 000	1,593,283 62
'571347905	CREDIT LYONNAIS	7,154 000	238,864 14
'552902900	DAIMLERCHRYSLER AG	16,200 000	697,400 47
'625086004	DAINIPPON PHARM	17,000 000	172,516 43
'625136007	DAIWA HOUSE INDS	23,000 000	131,268 14
'714761905	DEXIA	103,000 000	1,481,086 75
'023740905	DIAGEO	94,937 000	1,084,645 30
'629854902	EAST JAPAN RAILWAY	373 000	1,801,533 87
'630720001	EISAI CO	10,000 000	248,741 07
'429479009	ELECTRABEL	22,470 000	4,681,550 10
'031886005	ENTERPRISE OIL	24,748 000	167,845 08
'726613904	FORTIS	136,435 000	3,541,074 79
'351860101	FRANCO NEV MNG LTD	3,885 000	57,316 25
'635652001	FUJI PHOTO FILM CO	41,000 000	1,464,062 44
'635680002	FUJISAWA PHARM CO	18,000 000	414,771 91
'092528900	GLAXOSMITHKLINE	160,000 000	4,012,248 65
'709732903	GPE BRUXELLES LAM	2,500 000	131,440 94
'568700900	GRUPO DRAGADOS SA	45,029 000	602,590 15
'640837001	HANG SENG BANK	12,600 000	138,557 32
'305875908	HBOS	107,802 000	1,248,885 05
'568743900	HENNES + MAURITZ	23,900 000	494,418 62
'644050007	HOUSE FOOD CORP	28,000 000	229,665 83
'054052907	HSBC HLDGS	234,196 000	2,747,243 12
'453038960	IMPERIAL OIL LTD	6,079 000	168,744 54
'453258956	INCO LTD	12,992 000	220,160 35
46152H101	INVESTORS GROUP INC	3,257 000	52,029 99
'646684001	ISETAN CO	26,000 000	266,427 62
'646794008	ITO YOKADO CO	29,000 000	1,309,934 54
'648132009	KAJIMA CORP	21,000 000	57,042 58
'648730000	KEIHIN ELEC EXP RL	273,598 000	1,035,438 92
649374006	KIRIN BREWERY CO	59,400 000	424,674 25
'087061008	LLOYDS TSB GROUP	116,000 000	1,259,445 55
'405780909	LOREAL	9,769 000	703,670 55
56501R957	MANULIFE FINL CORP	24,921 000	649,463 31
59151K959	METHANEX CORP	7,459 000	41,214 02
'616197901	MIRVAC GROUP	130,232 000	257,990 49

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'659730006	MITSUI + CO	250,000 000	1,237,982 75
'633067103	NATIONAL BK CDA MONTREAL QUE	15 611 000	290,457 77
'024282907	NATIONAL GRID GRP	49,226 000	306,634 41
'662460005	NATL AUSTRALIA BK	96,438 000	1,572,783 67
'664086006	NICHIREI CORP	31,000 000	68,831 08
'664212008	NIPPON EXPRESS CO	26,000 000	88,280 19
'664406006	NIPPON TV NETWORK	1,690 000	359,895 51
'664098001	NISHIMATSU CONST	40,000 000	118,419 06
'655422954	NORANDA INC	81,827 000	768,924 52
'666010004	ONO PHARMACEUTICAL	8,000 000	240,500 56
'468232004	PERNOD RICARD	3,143 000	243,463 79
'739239101	POWER CORP CDA	2,086 000	50,913 05
'044374908	POWERGEN	116,518 000	1,280,331 86
'070995006	PRUDENTIAL PLC	60,301 000	698,586 46
'072787906	RECKITT BENCKISER PLC	33,526 000	487,937 64
'780087953	ROYAL BK CDA MONTREAL QUE	36,059 000	1,170,821 56
'075478008	ROYAL BK SCOT GRP	76,637 000	1,864,907 73
'066168907	ROYAL+SUN ALLIANCE	66,374 000	381,331 52
'677528002	SANKYO CO	11,000 000	188,425 17
'567173901	SANOFI SYNTHELABO	15,905 000	1,186,720 48
'078396009	SCOT + NEWCASTLE	24,024 000	183,563 87
'079087003	SCOT + SOUTHERN EN	56,848 000	504,693 38
'679390005	SEKISUI HOUSE	43,000 000	311,689 34
'005463906	SEVERN TRENT	89,997 000	941,758 40
'080341001	SHELL TRNSPT+TRDG	210,341 000	1,444,935 67
'680468006	SHIONOGI + CO	8,000 000	136,731 28
'079980900	SHIRE PHARMA GROUP	18,235 000	228,237 39
'092232909	SMITH + NEPHEW	26 200 000	158,245 72
'596651901	SOC GENERALE	8,669 000	485,115 37
'048354906	SOUTH AFRICAN BREW	74,455 000	507,133 50
'040828907	STANDARD CHARTERED	35,400 000	422,473 72
'685850000	SUMITOMO BAKELITE	35,000 000	213,909 69
'866796956	SUN LIFE FINL SVCS INC	23,741 000	504,934 00
'867229957	SUNCOR ENERGY INC	23,920 000	785,214 46
'658508007	SUNCORP METWAY	12,884 000	92,530 18
'687038000	TAKARA SHUZO CO	3,000 000	25,225 09
'687044008	TAKEDA CHEM INDS	18,100 000	818,960 88
'87425E954	TALISMAN ENERGY INC	9,526 000	361,045 37
'687098004	TANABE SEIYAKU CO	23,000 000	204,974 85
'891160954	TORONTO DOMINION BK ONT	40,869 000	1,051,768 77
'057487902	UNILEVER	86,964 000	713,840 51
'064623002	UNITED UTILITIES	107,098 000	959,382 95
'481808004	VINCI	35,313 000	2,070,432 80
'549710903	VOLKSWAGEN AG	25,800 000	1,206,006 80
'695631002	WESTFIELD TRUST	520,249 000	922,495 30
'607614005	WESTPAC BKG CORP	134,722 000	1,086,505 56
'698538006	YAMANOUCHI PHARM	2,000 000	52,800 25
'096575006	AEGIS GROUP	2,465,000 000	3,303,101 28
545831901	AKZO NOBEL NV	60,700 000	2,709,647 79
'524737905	AUTOLIV INC	125,000 000	2,511,250 57
'547193904	BCA POP VER S GEMI	355,500 000	3,480,344 01
'306062902	BK OF IRELAND	260,000 000	2,412,800 50
'413366907	BNP PARIBAS	21,700 000	1,941,764 43
'015803901	CORDIANT COMM	1,959,000 000	2,703,418 63
'625144001	DAIWA SECURITIES GROUP INC	443,000 000	2,328,910 71
'023740905	DIAGEO	304,000 000	3,462,559 80
'009315904	ENODIS PLC	1,800,000 000	2,501,998 85
'031886005	ENTERPRISE OIL	235,500 000	1,589,625 00
'715377909	EURONEXT	104,000 000	1,967,718 73
646707000	FAIRFAX(JOHN)	960,000 000	1,888,498 49
'032945008	FKI	760,000 000	2,021,599 60
'344419106	FOMENTO ECONOMICO MEXICANO	88,200 000	3,047,310 00
'545003907	GAMBRO	313,000 000	1,962,498 62
'628204901	GIORDANO INTL LTD	2,000,000 000	884,858 61
'598061901	GIVAUDAN AG	6 350 000	1,935,252 67
'092528900	GLAXOSMITHKLINE	68,000 000	1,696,600 48

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
40049J206	GRUPO TELEVISION SA DE CV	82,000 000	3,540,760 00
'500246905	HENKEL KGAA	35,500 000	1,811,147 08
'529181901	HUNTER DOUGLAS NV	155,000 000	4,157,099 59
'469910905	INDEPENDENT NEWS+M	1,520,000 000	2,842,062 53
'579252909	KONE CORP	30,200 000	2 231,802 61
'657635009	MEITEC CORPORATION	102,500 000	2,502,670 84
'571342906	METSO OYJ	358,000 000	3,758,998 72
'302323902	MICHAEL PAGE INTL	1,448,000 000	3,286,960 16
'458836004	MICHELIN(CGDE)	80,000 000	2,638,399 90
M75253100	ORBOTECH LTD	88,500 000	2,756,775 00
'556034908	PANAFON HELLENIC T	296,000 000	1,528,588 01
'468232004	PERNOD RICARD	20,200 000	1,564,737 06
'566935904	REPSOL YPF SA)	108,700 000	1,585,309 96
'074776006	ROLLS ROYCE	935,000 000	2,225,299 35
'680482007	SHIMANO INC	118,000 000	1,341,523 13
'082186909	SOMERFIELD	1,557,416 000	1,900,047 24
'570366906	SVENSKA HANDELSBANKEN SERIES A	137,500 000	2,018,648 02
'718472905	SWATCH GROUP	13,700 000	1,231,539 48
'689416006	TOKYO BROADCASTING	152,000 000	2,307,950 84
'90458E107	UNIBANCO UNIAO DE BARNCOS BRAS	126,300 000	2,816,490 00
'691678007	UNITED O/SEAS BANK	239,000 000	1,643,809 95
'567151907	WOLTERS KLUWER	136,000 000	3,099,440 35
'525076907	ABN AMRO HLDGS NV	53,800 000	859,761 67
'545831901	AKZO NOBEL NV	33,800 000	1,497,424 50
'597500909	ALCATEL	94,900 000	1,609,627 37
'072945900	ALLIED DOMEQ	169,100 000	1,002,275 88
'001978006	ALLIED IRISH BANKS	88,300 000	1,022,056 26
'405180001	ARCELIK	78,125,000 000	820,312 50
'067312900	ASSOCIATED BRITISH FOODS PLC	146,400 000	1,073,876 14
'026349902	BAE SYSTEMS	315,400 000	1,420,708 31
'508657905	BASF AG	24,000 000	885,165 61
'432541902	BAYER HYPO VEREINS	23,900 000	724,607 37
'550190904	BBVA (BILB VIZ ARG)	78,900 000	968,836 79
'010812006	BOC GROUP	66,900 000	1,032,082 85
'073829905	BRITISH ENERGY	215,900 000	716,423 91
'309135903	BT GROUP	280,000 000	1,031,005 86
'551675903	BUHRMANN NV	61,700 000	669,420 34
'459858908	CONTINENTAL AG	74,200 000	973,392 72
'082805904	CORUS GROUP	817,200 000	856,334 49
'584235907	DEUTSCHE TELEKOM	97,100 000	1,655,516 15
'023740905	DIAGEO	99,300 000	1,134,492 12
'494290901	E ON AG	27,300 000	1,403,116 25
'401225909	EADS(EURO AERO	59,100 000	712,131 35
'410359905	ELEC DE PORTUGAL	190,800 000	411,269 33
'024185902	ELEMENTIS	602,100 000	341,755 74
'527178909	ENDESA S A	30,200 000	468,743 27
'714505906	ENI	55,500 000	695,771 10
'557955903	FORTUM OYJ	209,000 000	876,984 82
305597908	FRIENDS PROVIDENT	251,500 000	732,066 55
'054052907	HSBC HLDGS	124,800 000	1,463,970 10
'045949906	IMPERIAL CHEM INDS	158,500 000	874,281 03
'407683002	INTESASBCI	357,300 000	893,943 52
'080704000	INVENSYS	1,205,700 000	2,092,571 13
'578649907	KLM	66,000 000	754,459 22
'097664908	LATTICE GROUP	336,400 000	763,771 00
'056540008	MARKS + SPENCER	252,500 000	1,326,634 12
'458836004	MICHELIN(CGDE)	32,000 000	1,047,359 99
'308727908	MMO2	280,000 000	352,498 05
'581718905	PORTUGAL TCOM SGPS	149,800 000	1,157,909 13
'566935904	REPSOL YPF SA)	88,800 000	1,284,944 84
'074776006	ROLLS ROYCE	322,100 000	780,526 30
'553397902	SWISSCOM AG	3,000 000	823,733 10
'435664909	SYNGENTA AG	19,500 000	1,001,014 88
'529750903	TELECOM ITALIA SPA	176,400 000	1,507,788 96
'573252905	TELEFONICA SA	113,800 000	1,510,979 50
'060752904	THISTLE HOTELS	416,400 000	696,933 18



CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'089626006	TOMKINS	279,600 000	862,691 68
'490541000	TOTAL FINA ELF	6,800 000	963,542 32
'400627907	TURKCELL ILETISIM	135,135,000 000	1,162,161 00
'057487902	UNILEVER	118,100 000	969,419 12
'567151907	WOLTERS KLUWER	46,900 000	1,060,692 62
'598381903	ZURICH FIN SVS GRP	5,900 000	1,371,724 59
'617753900	ABS CBN HLDGS CORP	2,080,000 000	957,363 58
'605605005	ASATSU DK	98,000 000	1,914,237 99
'600245005	ASM PACIFIC TECH	870,000 000	1,712,586 13
P16994132	BANCO LATINOAMERICANO DE EXP	32,000 000	897,600 00
'528920903	BARON DE LEY	33,500 000	777,004 05
'410089007	BERGESEN DY AS	60,500 000	1,071,455 18
'017729906	CARPETRIGHT	90,000 000	814,500 03
'502131907	CHARGEURS	22,500 000	1,501,498 49
'568563902	CREYFS SA	95,000 000	1,708,620 92
'715672903	DAVIDE CAMPARI	69,000 000	1,628,042 40
'681171005	DELGRO CORPN LTD	575,000 000	778,498 60
'024243909	DFS FURNITURE CO	113,000 000	738,426 65
'564153906	DUCATI MOTOR HLDG	1,582,000 000	2,549,504 60
'432200905	EDIPRESSE SA	4,600 000	1,607,607 88
'634160907	FLETCHER BUILDING	875,000 000	1,071,188 10
'548991900	GFI INDUSTRIES	60,000 000	1,335,021 48
'241506906	GPO CONTINENTAL	775,000 000	1,141,129 81
'709000905	GRAFTON GROUP	275,000 000	795,768 60
'40051E202	GRUPO AEROPORTUARIO DEL	130,000 000	2,002,000 00
'570379909	GURIT HEBERLIEN	1,100 000	868,285 13
'641552005	HAW PAR CORP LTD	370,000 000	813,537 81
'435569108	HOLLINGER INTERNATIONAL INC	31,700 000	370,890 00
'043991900	HOUSE OF FRASER	800,000 000	983,999 91
'645649005	ICHIYOSHI SECS CO	535,000 000	1,632,840 12
'456478106	INDUSTRIE NATUZZI SPA	117,000 000	1,712,880 00
'516140902	INTERPUMP GROUP	269,000 000	1,041,867 00
G4933P101	IPC HOLDINGS LTD	40,500 000	1,198,800 00
'047618905	JARVIS HOTELS	1,421,000 000	1,833,090 33
'647749001	JCG HDGS	1,215,000 000	755,688 49
'415528900	KOBENHAVN LUFTHAVE	31,000 000	2,008,402 21
'450866009	LECTRA	316,516 000	1,541,536 25
'659214001	MIKUNI COCA COLA	130,000 000	1,139,707 14
'561709908	NEOPOST	25,500 000	742,889 50
'628661001	PACIFIC DUNLOP LTD	5,138,933 000	2,709,475 35
'467102000	PARGESA HLDGS SA	520 000	1,027,717 69
'549923902	PFEIFFER VAC TECH	29,000 000	903,984 23
'687178004	TAIYO INK MFG CO	20,400 000	607,050 28
'518471909	UTD SERVICES GRP	104,000 000	2,023,277 85
	<b>TOTAL</b>		<b>727,776,138 61</b>



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** AUSTRALIAN DOLLAR **							
621503002	CHMWITH BK OF AUST	NPV		20NOV01	28NOV01	1 925484	
** WB2E **							
	190 393,296 76		396,140 26	2 843 50			-2,843 50
	13,373 000 204,258 65		208,864 89	-1 476 77		-3,129 47	4,606 24
AUD TOTAL			396,140 26	-2,843 50 1			-2,843 50 1
-----			208,864 89	1 476 77 1		-3,129 47	-4,606 24 1
** CANADIAN DOLLAR **							
780087953	ROYAL BK CDA MONTREAL QUE	COM		20DEC01	27DEC01	1 577500	
** WB2E **							
	713 358,327 90		350,140 70	8,187 20			8,187 20
	7,000 000 227,149 22		226,203 70	5,189 98		-4,244 46	945 52
** WB2E **				20DEC01	27DEC01	1 577500	
	CXL 213 -358,327 90		-350,140 70	-8,187 20			-8,187 20
	-7,000 000 -227,149 22		-226,203 70	5,189 98		4,244 46	-945 52
** WB2E **				20DEC01	27DEC01	1 577500	
	222 358,327 90		350,140 70	8,187 20			8,187 20
	7,000 000 227,149 22		226,203 70	5,189 98		-4,244 46	945 52
780087953	TOTAL		350,140 70	8,187 20 1			8,187 20 1
-----			226,203 70	5,189 98 1		-4,244 46	945 52 1
CAD TOTAL			350,140 70	8,187 20 1			8,187 20 1
-----			226,203 70	5,189 98 1		-4,244 46	945 52 1
** SWISS FRANC **							
553397902	SWISSCOM AG	CHF17(REGD)		11SEP01	11SEP01	1 686800	
** WB2H **							
	ADJC- 113 41,600 00		41,600 00	00			00
	000 24,662 08		24,931 08	00		-269 00	-269 00
** WB2H **				04OC101	09OC101	1 624300	
	132 1,009,689 74		1,025,479 28	15,789 54			-15,789 54
	2,200 000 621,615 31		614,574 64	-9,720 83		16,761 48	7,040 65

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WILLIAM H. GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001							
553397902	TOTAL		1,067,079 28	-15,789 54 1			-15,789 54 1
-----			646,277 35	-9,720 83 1		16,492 48	6,771 65 1
598061901	GIVAUDAN AG	CHF10		06NOV01	09NOV01	1 640200	
** WB2C **							
	293 744,923 52		743,527 53	18,604 01			-18,604 01
	1,500 000 454,166 27		457,585 72	-11,347 53		7,923 08	-3,419 45
598381903	ZURICH FIN SVS GRP	CHF10		18SEP01	21SEP01	1 605500	
** WB2C **							
	718 1,601,916 11		2,334,914 44	732,998 33			-732,998 33
	4,900 000 997,747 74		1,399,325 45	-456,554 55		54,994 84	-401,557 71
** WB2B **				29NOV01	04DEC01	1 654500	
	398 74,885 63		63,861 05	11,024 58			11,024 58
	180 000 45,261 79		39,184 57	6,663 39		-584 17	6,077 22
598381903	TOTAL		2,398,775 49	721,973 75 1			-721,973 75 1
-----			1,438,510 02	-449,891 16 1		54,410 67	-395,480 49 1
710306903	NOVARTIS AG	CHF0 50 REGD		02AUG01	07AUG01	1 712300	
** WB2B **							
	167 4,951,959 70		5,281,692 55	-329,732 85			-329,732 85
	81,170 000 2,891,993 85		2,939,990 29	192,567 22		144,569 98	-47,997 24
** WB2B **				07SEP01	11SEP01	1 674700	
	230 329,207 21		355,930 25	26,723 04			-26,723 04
	5,470 000 196,342 35		198,124 27	-15,937 88		14,155 96	-1,781 92
** WB2B **				13SEP01	18SEP01	1 451500	
	242 291,699 31		318,189 93	26,490 62			-26,490 62
	4,890 000 176,626 85		177,116 58	-16,040 34		15,550 65	-489 69
** WB2B **				21SEP01	26SEP01	1 586000	
	253 248,758 24		303,223 94	-54,465 70			-54,465 70
	4,660 000 156,846 31		168,785 94	-34,341 55		22,401 92	-11,939 63
710306903	TOTAL		6,259,836 67	437,412 21 1			-437,412 21 1
-----			3,484,017 08	-258,886 99 1		196,678 51	-62,208 48 1
711038901	ROCHE HOLDINGS AG	GENUSSECHNE NPV		13JUL01	18JUL01	1 773900	
** WB2B **							
	118 515,139 20		505,201 52	7,937 68			7,937 68
	3,900 000 289,271 77		281,214 31	4,474 71		3,582 75	8,057 46
** WB2B **				06AUG01	09AUG01	1 712750	
	181 423,785 77		414,524 32	9,261 45			9,261 45
	3,200 000 247,430 02		230,739 95	5,407 36		11,282 71	14,690 07

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
711038901	TOTAL	936,924 97 536,781 79	919 725 84 511,954 26		17,199 13 L 9,882 07 L		14,865 46	17,199 13 L 24,747 53 L	
712387901	NESTLE SA		CHF1 (REGD)		05JUL01	10JUL01	1 818100		
** WB2B **	101	2,471,607 43	2,468,460 31		3,147 12			3,147 12	
	6,460 000	1,359,445 26	1,374,038 58		1,730 99		16,324 31	-14,593 32	
** WB2B **	285	1,262,865 35	1,432,929 75		810CT01	04OCT01	1 619550	-170,044 40	
	3,750 000	779,763 11	797,623 02		-170,064 40 -105,007 19		87,147 28	-17,859 91	
** WB2B **	416	333,340 17	363,008 87		27DEC01	04JAN02	1 678300	-29,668 70	
	950 000	198,617 75	202,044 50		-29,668 70 -17,477 83		14,231 08	-3,446 75	
712387901	TOTAL	4,067,812 95 2,337,826 12	4,264 398 93 2,373,726 10		196,585 98 L -120,954 03 L		85 054 05	-196,585 98 L -35,899 98 L	
718472905	SWATCH GROUP		CHF2 25(BR)		26NOV01	29NOV01	1 663500		
** WB2G **	315	1,631,320 02	1,213,726 80		417,593 22			417,593 22	
	11,000 000	980,655 26	759,053 66		251,032 89		-29,431 29	221,601 60	
CHF TOTAL		15,930,697 40 9,420,464 96	16 886,270 54 9,664,352 58		-955,573 14 L -589,880 58 L		345,992 96	-955,573 14 L -243,887 62 L	
		** DANISH KRONER **							
458882909	DANSKE BANK		DKK10		26OCT01	31OCT01	8 334900		
** WB2B **	359	1 199,160 00	1,517,103 36		-317,943 36			-317,943 36	
	9,600 000	143,872 15	172,672 82		-38,146 03		9,345 36	-28,800 67	
465853901	NOVOZYMES AS B SHS		SER B DKK10		20JUL01	25JUL01	8 543750		
** WB2B **	145	940,541 16	954,390 84		13,849 68			-13,849 68	
	5,200 000	110,085 29	108,626 32		-1,621 03		3,080 00	1,458 97	
** WB2B **	150	89,937 00	91 768 35		23JUL01	26JUL01	8 584000	-1,831 35	
	500 000	10,477 28	10,444 84		-1,831 35 -213 34		245 78	32 44	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
465853901	TOTAL	1,030,478 16 120,562 57	1,046,159 19 119,071 16		-15,681 03 L -1,834 37 L		3,325 78	-15,681 03 L 1,491 41 L	
707752903	NOVO NORDISK AS		DKK2 SERIES B		04OCT01	08OCT01	8 129950		
** WB2B **	307	1,769,225 67	1,809,602 84		40,377 17			-40,377 17	
	5,100 000	217,618 27	219,537 54		-4,966 47		3,047 28	-1,919 27	
** WB2B **	374	10,295,703 96	12,090,943 74		-1,795,239 78	15NOV01	8 315250	-1,795,239 78	
	33,800 000	1,238,171 31	1,478,345 61		-215,897 27		-24,277 03	-240,174 30	
707752903	TOTAL	12,064,929 63 1,455,789 58	13,900,546 58 1,697,883 15		-1,835,616 95 L -220,863 74 L		-21,229 83	-1,835,616 95 L -242,093 57 L	
DKK TOTAL		14,294,567 79 1,720,224 30	16,463,809 13 1,989,627 13		-2,169,241 34 L -260,044 14 L		-8,558 69	-2,169,241 34 L -269,402 83 L	
		** EURO CURRENCY **							
** BELGIUM **									
429479009	ELECTRABEL		NPV		21SEP01	26SEP01	1 098358		
** WB2E **	138	61,039 30	71,108 07		-10,068 77			-10,068 77	
	287 000	55,573 23	64,644 35		-9,147 11		95 99	-9,071 12	
559659909	FORTIS B		NPV		13JUL01	18JUL01	1 172677		
** WB2B **	115	1,014,649 28	979,740 91		34,908 37			34,908 37	
	34,370 000	865,241 90	830,281 17		29,768 10		5,192 63	34,960 73	
** WB2B **	117	671,885 96	647,079 39		13JUL01	18JUL01	1 172677	24,806 57	
	22,700 000	572,950 57	548,367 25		24,806 57 21,153 80		3,429 52	24,583 32	
** WB2B **	135	803,584 47	772,789 53		16JUL01	19JUL01	1 169454	30,794 94	
	27,110 000	687,145 00	654,900 28		30,794 94 26,332 75		5,911 97	32,244 72	
** WB2E **	204	4,202,408 93	00		17DEC01	17DEC01	1 099988	4,202,408 93	
	136,435 000	3,820,409 96	00		4,202,408 93 3,820,409 96		00	3,820,409 96	
** WB2E **	204	-4,202,408 93	00		17DEC01	17DEC01	1 099988	-4,202,408 93	
	136,435 000	-3,820,409 96	00		-4,202,408 93 3,820,409 96		00	-3,820,409 96	

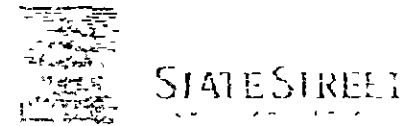
STAFF STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
559659909	TOTAL	2 490,119 71	2,399,609 83	90,509 88 L			90,509 88 L
		2,125,337 47	2,033,548 70	77,254 65 L		14,534 12	91,788 77 L
BELGIUM TOTAL		00	00	00		00	00
		00	00	00		00	00
		2,551,159 01	2,470,717 90	80,441 11 L			80,441 11 L
		2,180,910 70	2,098,193 05	68,087 54 L		14,630 11	82,717 65 L
** GERMANY **							
435209903	FRESENIUS AG			20JUL01	24JUL01	1 147249	
** WB2B **							
	146	622,340 06	682,898 55	-60,558 49			-60,558 49
	6,740 000	542,462 94	578,722 19	-52,785 83		14,526 58	-36,259 25
474184900	MERCK KGAA			23NOV01	27NOV01	1 140251	
** WB2B **							
	393	100,829 37	103,770 75	-2,941 38			-2,941 38
	2,500 000	88,427 35	87,940 49	-2,579 59		3,066 45	486 86
510957905	AXA KONZERN AG			31OCT01	02NOV01	1 111791	
** WB2B **							
	369	144,785 24	257,551 50	-112,766 26			-112,766 26
	2,060 000	130,227 03	218,261 95	-101,427 57		13,392 65	-88,034 92
** WB2B **							
	373	158,751 63	257,551 50	-98,799 87	12NOV01	1 115822	-98,799 87
	2,060 000	142,273 26	218,261 95	-88,544 47	25NOV01		-75,988 69
510957905	TOTAL	303 536 87	515,103 00	-211,566 13 L			-211,566 13 L
		272 500 29	436,523 90	-189,972 04 L		25,948 43	-164,023 61 L
546535907	SALZGITTER AG			27SEP01	01OCT01	1 089147	
** WB2B **							
	270	135,386 30	166,641 32	-31,255 02			-31,255 02
	16,020 000	124,304 89	141,220 14	-28,696 79		11,781 54	-16,915 25
** WB2B **							
	286	22,553 30	27,981 60	-5,428 30	01OCT01	1 091286	-5,428 30
	2,490 000	20,666 72	23,713 00	-4,974 22	04OCT01		-3,046 28

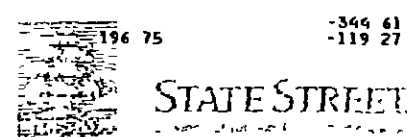
W02C MONTHLY WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 7 AS-OF DATE SIDE01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
546535907	TOTAL	157,939 60	194,622 92	-36,683 32 L			-36,683 32 L
		144,971 61	164,933 14	-33,671 01 L		13,709 48	-19,961 53 L
549710903	VOLKSWAGEN AG			07DEC01	11DEC01	1 123028	
** WB2B **							
	409	1,520,021 49	1,640,353 01	-120,331 52			-120,331 52
	29,550 000	1,353,502 75	1,590,116 71	107,149 17		70,535 21	-36,613 94
575035902	DEUTSCHE BANK AG			17SEP01	19SEP01	1 086307	
** WB2B **							
	245	853,701 33	1,092,984 65	-239,283 32			-239,283 32
	14,530 000	785,874 83	996,474 14	-220,272 28		9,672 97	-210,599 31
579155904	CELANESE AG			16NOV01	21NOV01	1 129880	
** WB2B **							
	380	166,338 08	227,188 43	-60,850 35			-60,850 35
	8,770 000	147,217 47	192,530 77	-53,855 59		8,542 29	-45,313 30
GERMANY TOTAL		3,724,706 80	4,456,921 31	-732,214 51 L			-732,214 51 L
		3,334,957 24	3,847,241 34	-660,285 51 L		148,001 41	-512,284 10 L
** SPAIN **							
406562009	AUREA CONC DE INFR			06JUL01	11JUL01	1 180986	
** WB2B **							
	106	227,122 63	219,703 93	7,418 70			7,418 70
	10,460 000	192,316 11	185,748 70	6,281 78		285 63	6,567 41
442464004	1BERDRDLA SA			20DEC01	28DEC01	1 114268	
** WB2E **							
	219	139,265 16	150,380 70	-11,115 54			-11,115 54
	9,989 000	124,983 54	136,711 09	-9,975 64		-1,751 91	-11,727 55
527178909	ENDESA S A			21AUG01	27AUG01	1 096852	
** WB2B **							
	202	2,224,183 49	2,333,235 35	-109,051 86			-109,051 86
	123,820 000	2,027,788 15	1,977,299 66	-99,422 58		149,911 07	50,488 49
** WB2E **							
	220	781,017 36	839,732 88	-58,715 52	20DEC01	1 114268	-58,715 52
	46,002 000	700,924 16	763,401 16	-52,694 25	28DEC01		-62,477 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
527178909	TOTAL	3,005,200 85 2,728,712 31	3,172,968 23 2,740,700 82	-167,767 38 L -152,116 83 L		140,128 32	-167,767 38 L -11,988 51 L
573252905	TELEFONICA SA		EUR 1	04OCT01	10OCT01	1 093553	
** WB2H **	133 36,000 000	433,374 31 396,299 32	455,400 79 414,004 85	-22,026 48 -20,142 12		2,436 59	-22,026 48 -17,705 53
SPAIN TOTAL	3,804,962 95 3,442,311 28	3,998,453 85 3,477,165 46	-193,490 70 L -175,952 81 L		141,098 63	-193,490 70 L -34,854 18 L	
** FINLAND **							
571342904	METSU OYJ		FIM50	06NOV01	09NOV01	1 114579	
** WB2G **	295 9,800 000	105,033 95 94,236 43	97,271 74 88,429 74	7,762 21 6,964 25		1,157 56	7,762 21 5,806 49
** WB2G **	300 37,200 000	376,988 75 336,839 50	371,957 99 336,433 94	5,030 76 4,494 98	09NOV01 14NOV01	1 119194	5,030 76 405 56
571342906	TOTAL	482,022 70 431,075 93	469,229 73 424,863 68	12,792 97 L 11,459 23 L		-5,246 98	12,792 97 L 6,212 25 L
FINLAND TOTAL	482,022 70 431,075 93	469,229 73 424,863 68	12,792 97 L 11,459 23 L		-5,246 98	12,792 97 L 6,212 25 L	
** FRANCE **							
403473903	ASS GEN DE FRANCE		NPV(BR)	05JUL01	10JUL01	1 194458	
** WB2B **	100 7,250 000	493,030 11 412,764 71	476,420 27 403,742 23	16,609 84 13,905 75		-4,883 27	16,609 84 9,022 48
** WB2B **	107 4,790 000	324,736 43 274,970 60	314,765 94 266,748 31	9,970 49 8,442 51	06JUL01 11JUL01	1 180986	9,970 49 8,222 29
403473903	TOTAL	817,766 54 687,735 31	791,186 21 670,490 54	26,580 33 L 22,348 26 L		-5,103 49	26,580 33 L 17,244 77 L



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
405780909	LOREAL		EUR0 2	20DEC01	27DEC01	1 114268	
** WB2E **	206 6,400 000	492,046 98 441,587 64	479,528 14 435,939 03	12,518 84 11,235 04		-5,586 43	12,518 84 5,648 61
406139907	CHRISTIAN DIOR		EUR2	13JUL01	18JUL01	1 172477	
** WB2B **	119 21,612 000	885,996 84 755,533 57	918,693 70 778,546 73	-32,696 86 -27,882 24	17JUL01 20JUL01	1 169522	-32,696 86 -4,306 09
** WB2B **	141 3,270 000	132,731 15 113,491 79	139,002 80 117,797 88	-6,271 65 -5,362 58	30OCT01 02NOV01	1 103692	-6,271 65 -11,335 88
** WB2B **	364 20,057 000	572,056 37 518,311 60	583,035 50 529,447 48	-10,979 13 -9,947 64		-1,388 24	-10,979 13 -11,335 88
406139907	TOTAL	1,590,784 36 1,387,336 96	1,640,732 00 1,425,992 09	-49,947 64 L -43,192 46 L		4,537 33	-49,947 64 L -38,655 13 L
434407904	FFP FONC FIN PART		FRF10	23NOV01	28NOV01	1 140251	
** WB2B **	392 680 000	65,818 90 57,723 17	76,175 23 64,554 68	-10,356 33 -9,082 50		2,250 99	-10,356 33 -6,831 51
** WB2B **	396 200 000	19,886 07 17,523 61	22,404 48 18,986 67	-2,518 41 -2,219 22	26NOV01 29NOV01	1 134816	-2,518 41 -1,463 06
** WB2B **	397 922 000	91,674 78 80,806 74	103,284 66 87,528 56	-11,609 88 -10,233 53	27NOV01 30NOV01	1 134494	-11,609 88 -6,721 80
** WB2B **	402 355 000	34,939 53 30,949 44	39,561 47 34,200 32	-4,621 94 -4,094 12	05DEC01 10DEC01	1 128923	-4,621 94 -3,250 88
434407904	TOTAL	212,319 28 187,002 98	241,425 84 205,270 23	-29,106 56 L -25,629 37 L		7,362 12	-29,106 56 L -18,267 25 L
434732004	EIFFAGE		FRF50	05OCT01	10OCT01	1 090453	
** WB2B **	313 81 000	5,626 62 5,159 89	5,971 23 5,279 16	-344 61 -316 02		196 75	-344 61 -119 27



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
436892905	RALLYE	EUR3		13JUL01	20JUL01	1 172677	
** WB2B **							
	114	82,678 28	87,377 47	-4,699 19			-4,699 19
	1,456 000	70,503 88	74,048 02	-4,007 23	463 09		-3,544 14
** WB2B **							
	133	176,744 57	186,757 35	-10,012 78			-10,012 78
	3 112 000	151,134 26	158,267 46	-8,561 93	1 428 73		-7,133 20
436892905	TOTAL	259,422 85	274 134 82	-14,711 97 L			-14,711 97 L
-----		221,630 14	232 315 48	12,569 16 L	1 891 82		-10,677 34 L
440044907	BERTRAND FAURE (EX EBF	FRF50		04OCT01	08OCT01	1 093553	
** WB2B **							
	308	201,501 80	262 562 63	-61 060 83			61,060 83
	3 925 000	184,263 41	226 379 99	-55 837 10	13,720 52		-42,116 58
450866009	LECTRA	EUR1 50		19DEC01	24DEC01	1 111358	
** WB2B **							
	254	483,951 18	344 394 05	139,557 13			139,557 13
	84 404 000	435,459 30	306,208 21	125,573 52	3,677 57		129,251 09
** WB2B **							
	263	454 64	341 19	113 45			113 45
	80 000	402 04	305 64	100 32	-3 92		96 40
450866009	TOTAL	484,405 87	344 735 24	139,670 58 L			139,670 58 L
-----		435 861 34	306 513 85	125 673 84 L	3,673 65		129,347 49 L
452163900	FONCIERE EURIS	EUR15		24AUG01	29AUG01	1 096732	
** WB2B **							
	205	141 89	130 03	11 86			11 86
	1 000	129 38	110 19	18 81	8 38		19 19
** WB2B **							
	209	89 047 21	89 067 81	-20 60			-20 60
	685 000	81,068 60	75 480 49	-18 75	5 606 86		5,588 11
** WB2B **							
	218	105 047 22	105 061 00	-13 78			-13 78
	808 000	95,498 43	89,033 92	-12 53	6 477 04		6,464 51
** WB2B **							
	219	7,799 74	7 801 56	-1 80			-1 80
	60 000	7,090 76	6 611 43	-1 64	480 97		479 33

WILLIAM H. GATES FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE 31DEC01  
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
452163900	TOTAL	202,036 08	202,060 40	-24 32 L			-24 32 L
-----		183,787 17	171 236 03	-22 11 L	12,573 25		12,551 14 L
468382007	PEUGEOT SA	EUR6		01JUL01	01JUL01	0 847449	
** WB2B **							
	184	1 610 601 54	1,897 854 50	-287,252 96			-287,252 96
	35,500 000	1,900,527 53	1,608,336 28	-338,961 65	631 152 90		292,191 25
** WB2B **							
	184	-1,610,601 54	1 897,854 50	287,252 96			287 252 96
	-35,500 000	-1,900,527 53	-1,608,336 28	338,961 65	-631,152 90		-292,191 25
** WB2B **							
	187	1,900,527 53	1,897,854 50	2 673 03			2,673 03
	35,500 000	1,610,601 54	1 608,336 28	2,265 24	00		2,265 24
** WB2B **							
	220	2 265 24	2,673 03	-407 77			-407 77
	50 000	2,059 35	2,265 24	-370 70	164 79		-205 91
468382007	TOTAL	1,902,792 79	1,900,527 53	2,265 24 L			2,265 24 L
-----		1,612,660 89	1,610,601 54	1,894 56 L	164 79		2,059 35 L
473681906	AVENTIS SA	EUR3 82		24SEP01	27SEP01	1 094691	
** WB2B **							
	258	248 527 45	314,459 08	-65,931 63			-65 931 63
	3,334 000	227,029 77	266 488 24	-60,228 53	20 770 04		-39,458 49
** WB2B **							
	302	207,144 71	239,947 18	-32,802 47			-32,802 47
	2,544 000	190,252 04	203,343 17	-30,127 43	17 036 30		-13,091 13
** WB2E **							
	207	1,914,047 31	2,068 875 33	154,828 02			-154,828 02
	25,700 000	1,717,762 07	1,880,814 57	-138 950 43	-24,102 07		-143,052 50
473681906	TOTAL	2,369,719 47	2,623,281 59	-253,562 12 L			-253,562 12 L
-----		2,135,043 88	2,350,646 00	229,306 39 L	13,704 27		215,602 12 L
494379902	PECHINEY	A EUR15 25(ORD)		30OCT01	02NOV01	1 103692	
** WB2B **							
	365	756,639 86	932,946 55	-176,306 69			-176,306 69
	15 546 000	485,553 45	790 625 30	-159,742 65	54,670 80		-105,071 85

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE SECTY GN/LS			NET BAS SECTY GN/LS
529878902	BIC	EUR3 02		25SEP01	01OCT01	1 083893	
WB2C	257	1,298,861 69	1,650,548 57	-351,686 88			-351,686 88
	37,000 000	1,198,330 18	1,480,833 21	-324,466 41		41,963 38	-282,583 83
567173901	SANOFI SYNTHELABO	EUR2		24OCT01	29OCT01	1 120511	
WB2E	164	107,292 89	99,597 83	7,694 26			7,694 26
	1,363 000	95,752 82	90,544 38	6,866 74		-1,658 30	5,208 44
WB2B	366	4,744 93	5 006 73	30OCT01	02NOV01	1 103692	
	65 000	4,299 14	4,488 78	-261 80		47 56	-261 80
				-237 20			-189 44
567173901	TOTAL		104,604 54	7,432 46 L			7,432 46 L
		100,051 96	95,033 16	6,629 54 L		-1,610 74	5,018 80 L
598181907	DANONE	EUR1		21SEP01	27SEP01	1 098358	
WB2E	141	162,152 11	177,556 81	-15,404 70			-15,404 70
	1,187 000	147,631 38	161,416 89	-14 025 21		239 70	-13,785 51
WB2E	208	1,201 536 56	1 359,872 73	-158,336 17		1 114268	-158,336 17
	9,091 000	1 078,319 18	1,236,260 30	-142,098 82		-15,842 30	-157,941 12
598181907	TOTAL		1,537,429 54	-373,740 87 L			-373,740 87 L
		1,225,950 56	1,397,677 19	-156,124 03 L		-15,602 60	-171,726 63 L
704271905	SODEXHO ALLIANCE	EUR4		24OCT01	29OCT01	1 120511	
WB2B	352	880,945 03	966,951 74	-86,006 71			-86,006 71
	16,440 000	786,199 36	859,378 21	-76,756 69		3,577 84	-73,178 85
708842901	AXA	EUR2 29		16JUL01	19JUL01	1 169454	
WB2B	136	247,249 78	254,949 73	-7,699 95			7,699 95
	7,575 000	211,423 26	216,057 08	-4,584 23		1,950 41	-4,633 82
WB2B	214	276,033 24	286,587 06	-10,553 82		1 099143	-10,553 82
	8,515 000	251,134 97	242,868 12	-9,601 84		17,868 71	8,266 85
WB2B	312	297,616 51	434,844 95	-137,228 44		1 090453	-137,228 44
	12,920 000	272,929 24	368,509 24	-125,845 35		-30,265 35	-95,580 80
WB2B	315	673,027 06	977,997 26	-304,970 20		1 090453	-304,970 20

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE SECTY GN/LS			NET BAS SECTY GN/LS
	29,058 000	617,199 51	828,803 51	-279,672 94		68 068 94	-211,604 00
WB2B	319	1,076,036 35	1,589,270 79	-513,234 44		1 096672	-513,234 44
	47,220 000	981,183 39	1,346,827 09	-467,992 65		102,348 95	-365,643 70
WB2B	324	898,868 29	1,238,880 76	-340,012 47		1 110001	-340,012 47
	37,193 000	809,790 52	1,069,831 09	-306,317 26		46,276 69	-260,040 57
WB2B	327	413,237 85	359,807 98	53,429 87		1 100776	53,429 87
	16,840 000	375,405 94	328,321 76	48,538 37		-1,454 19	47,084 18
WB2B	333	73,156 25	59,220 17	13,936 08		1 099747	13,936 08
	3,225 000	66,520 98	54,097 62	12,672 08		248 72	12,423 36
WB2B	337	248,194 88	193,801 47	54,393 41		1 103205	54,393 41
	10,554 000	224,976 21	177,037 60	49,304 90		-1,366 29	47,938 61
708842901	TOTAL		5,395,360 17	-1,191,939 96 L			-1,191,939 96 L
		3,810,564 02	4,632,353 11	-1,085,498 94 L		263,709 85	-821,789 09 L
FRANCE TOTAL		17,154,015 07	19,353,986 76	-2,199,971 69 L			-2,199,971 69 L
		15,288,727 14	16,896,564 12	-2,001,680 89 L		393,843 11	-1,607,836 98 L
WB2C							
556034908	PANAFON HELLENIC T	EUR0 32 (CR)		21SEP01	26SEP01	1 098358	
WB2C	239	648,212 78	915,996 23	-267,783 45			-267,783 45
	140,000 000	590,165 30	831,083 59	-243,803 43		2,885 14	-240,918 29
WB2C	245	516,411 27	691,383 12	-174,971 85		1 094691	-174,971 85
	120,000 000	471,741 59	613,187 60	-159,836 75		18,390 74	-141,446 01
WB2C	256	783,695 97	1,032,200 17	-248,504 20		1 083893	-248,504 20
	180 000 000	723,038 13	917,051 00	-229,270 05		35,257 18	-194,012 87



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
556034908	TOTAL	1,948,320 02	2,639,579 52	-691,259 50 L			-691,259 50 L
		1,784,945 02	2,361,322 19	-632,910 23 L		56,533 06	-576,377 17 L
GREECE TOTAL		1,948,320 02	2,639,579 52	-691,259 50 L			-691,259 50 L
.. IRELAND ..		1,784,945 02	2,361,322 19	-632,910 23 L		56,533 06	-576,377 17 L
430550905	ELAN CORP		ORD EURO 05	10AUG01	17AUG01	1 118255	
.. WB2B ..							
195	1,717,025 57	1,912,741 15		-195,715 58			-195,715 58
29,000 000	1,535,450 83	1,684,570 09		-175,018 74		25,899 48	-149,119 26
IRELAND TOTAL		1,717,025 57	1,912,741 15	-195,715 58 L			-195,715 58 L
.. ITALY ..		1,535,450 83	1,684,570 09	-175,018 74 L		25,899 48	-149,119 26 L
420763005	COFIDE		ITL1000	13JUL01	18JUL01	1 172677	
.. WB2B ..							
116	25,308 08	26,158 27		-850 19			-850 19
34,246 000	21,581 46	22,149 52		-725 00		156 94	-568 06
.. WB2B ..							
134	6,264 27	6,559 81		-295 59			-295 59
8,588 000	5,356 53	5,554 52		-252 74		54 77	-197 99
420763005	TOTAL	31,572 30	32,718 08	-1,145 78 L			-1,145 78 L
.. WB2B ..		26,937 99	27,704 04	-977 76 L		211 71	-766 05 L
420793002	IMPREGILO SPA		ITL1000	11OCT01	16OCT01	1 110001	
.. WB2B ..							
325	116,780 44	171,132 62		54,352 18			-54,352 18
264,000 000	105,207 51	145,026 29		-48,965 88		9,147 10	-39,818 78
468980008	PIRELLI + CO		ITL1000	13JUL01	18JUL01	1 172677	
.. WB2B ..							
122	309,794 99	302,082 40		7,712 59			7,712 59
94,000 000	264,177 40	255,999 65		6,576 91		1,601 04	8,177 95
555657907	SAN PAOLO INT SPA		EUR2 80	19NOV01	22NOV01	1 138758	
.. WB2B ..							
384	2,124,071 88	2,491,138 13		-367,066 25			-367,066 25
163,000 000	1,865,253 09	2,111,114 33		322,539 12		76,477 88	-245,861 24

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
564153906	DUCATI MOTOR HLDG		EUR0 52	27NOV01	27NOV01	1 095347	
.. WB2G ..							
319	1,310,595 02	1,310,595 02		00			00
927,000 000	1,196,511 04	1,196,511 04		- 01		01	00
.. WB2G ..							
CXL 319	-1,310,595 02	-1,310,595 02		00			00
-927,000 000	-1,196,511 04	-1,196,511 04		01		- 01	00
.. WB2G ..							
320	1,310,595 02	1,310,595 02		00			00
927,000 000	1,196,511 05	1,196,511 04		- 01		02	01
.. WB2G ..							
CXL 320	-1,310,595 02	-1,310,595 02		00			00
-927,000 000	-1,196,511 05	-1,196,511 04		01		- 02	- 01
.. WB2G ..							
321	1,310,595 02	1,310,595 02		00			00
927,000 000	1,196,511 05	1,196,511 04		- 01		02	01
.. WB2G ..							
CXL 321	-1,310,595 02	-1,310,595 02		00			00
-927,000 000	-1,196,511 05	-1,196,511 04		01		- 02	- 01
.. WB2G ..							
334	81,574 24	81,574 24		00			00
50,500 000	72,348 18	72,348 18		00		00	00
.. WB2G ..							
336	69,364 37	69,364 37		00			00
43,000 000	61,727 34	61,727 34		00		00	00
.. WB2G ..							
337	979,897 65	979,897 65		00			00
702,500 000	897,929 28	897,929 28		00		00	00
.. WB2G ..							
338	179,758 76	179,758 76		00			00
131,000 000	164,506 24	164,506 24		00		00	00
.. WB2G ..							
CXL 338	-179,758 76	-179,758 76		00			00
-131,000 000	-164,506 24	-164,506 24		00		00	00
.. WB2G ..							
339	179,758 76	179,758 76		00			00
131,000 000	164,506 24	164,506 24		00		00	00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
** WB2M **	257 2,000 000	3,609 14 3,239 02	2,827 61 2,581 47		20DEC01 781 53 701 38	28DEC01 1 114268 -43 83	781 53 657 55
** WB2M **	262 60,500 000	109,176 48 96,544 76	85,535 06 78,089 45		27DEC01 23,641 42 20,906 11	05JAN02 1 130838 -2,450 80	23,641 42 18,455 31
** WB2M **	266 49,500 000	89,326 21 78,848 23	69,983 23 63,891 37		28DEC01 19,342 98 17,074 04	04JAN02 1 132888 -2,117 18	19,342 98 14,956 86
564153906	TOTAL	1,310,595 02 1,196,511 04	1,310,595 02 1,196,511 04		00 00	00	00 00
		202,111 83 178,632 01	158,345 90 144,562 29		43,765 93 L 38,681 53 L	-4 611 81	43,765 93 L 34,069 72 L
597593904	ITALCEMENTI			EUR1	30NOV01	05DEC01	1 116321
** WB2B **	399 41,500 000	356,219 70 319,101 50	384,720 43 329,285 36		-28 500 75 -25,530 95	15,347 09	-28,500 73 -10,183 86
714505906	EN1			EUR1	21SEP01	24SEP01	1 098358
** WB2B **	255 226,000 000	2,604,824 47 2,371,562 34	3,109,716 28 2,698,496 90		-504 891 81 -459 478 73	132,744 17	-504,891 81 -326,934 56
** WB2B **	298 29,000 000	385,163 40 352,482 30	381,857 81 349,915 43		3,305 59 3 025 11	-458 24	3,305 59 2,564 87
** WB2B **	310 85,000 000	1,159,078 53 1,059,919 85	1,129,501 10 1,036,228 90		29,577 43 27,047 10	-3,356 15	29,577 43 23,690 95
** WB2B **	326 121,000 000	1,762,974 19 1,588,243 61	1,622,147 37 1,489 861 24		140,824 48 126,870 77	-28,468 40	140,824 48 98,402 37
** WB2B **	413 250,000 000	3,479,728 91 3,077,124 14	3,600,707 80 3,257,717 33		-120,978 89 -106,981 62	-73,611 57	-120,978 89 -180,593 19

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
714505906	TOTAL	9,391,769 50 8,449,352 24	9,843,930 50 8,832,219 80		-452,161 00 L -409,717 37 L	26,849 81	-452,161 00 L -382,867 56 L
ITALY TOTAL		1,310,595 02 1,196,511 04	1,310,595 02 1,196,511 04		00 00	00	00 00
		12,532,320 64 11,208,641 94	13,384,068 06 11,845,911 76		-851,747 42 L -762,272 64 L	125,022 82	-851,747 42 L -637,249 82 L
** NETHERLANDS **							
494862006	WERELDHAVE NV			EUR10	27SEP01	02OCT01	1 089147
** WB2B **	272 646 000	31,954 47 29,339 13	36,998 90 31,347 92		-5,036 28 -4,624 06	2,415 27	-5,036 28 -2,008 79
** WB2B **	288 2,874 000	143,599 41 131,587 33	164,569 40 139,464 30		-20,969 99 -19,215 85	11,338 88	-20,969 99 -7,874 97
494862006	TOTAL	175,554 03 160,926 46	201,560 30 170,812 22		-26,006 27 L -23,839 91 L	13,954 15	-26,006 27 L -9,885 76 L
520270901	ROYAL DUTCH PETROL			NLG1 25(BR)	12SEP01	17SEP01	1 103753
** WB2B **	241 6,450 000	372,903 53 337,850 52	438,558 49 371,656 45		-65,655 16 -59,483 56	25,677 63	-65,655 16 -33,805 93
** WB2E **	139 1 853 000	84,090 21 76,559 93	115,804 56 105,277 93		-31,714 35 -28,874 33	156 33	-31,714 35 -28,718 00
** WB2E **	165 51,591 000	2,974,287 75 2,654,402 99	3,224,216 51 2,931,135 23		-249,928 76 -223,048 91	-53,683 33	-249,928 76 -276,732 24
520270901	TOTAL	3,431,281 49 3,068,813 44	3,778,579 76 3,408,069 61		-347,298 27 L -311 406 80 L	-27,849 37	-347,298 27 L -339,256 17 L
520536905	VEDIOR			CVA NLG0 05	26SEP01	01OCT01	1 083130
** WB2C **	266 65,000 000	711,266 56 654,677 00	880,132 50 798,544 42		-168,865 94 -155,905 51	14,038 09	-168,865 94 -141,867 42
** WB2C **	273 60,000 000	644,380 00 593,473 67	812,430 00 737,117 92		-166,050 00 -152,458 76	1 089147 8,814 45	-166,050 00 -143,644 37

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
520536905	TOTAL		1,357,646 56				-334,915 94 L
			1,250,150 61				-285,511 73 L
522780907	HOLLANDSCHE BETON	EUR1		170CT01	220CT01	1 103205	
** WB2B **	336		1,165 07				-304 82
	88 000		1,056 08			86 72	-189 58
** WB2B **	358		4,701 54	250CT01	300CT01	1 115387	-1,650 11
	500 000		6,008 28			410 07	-1,069 34
** WB2B **	360		183,189 56	260CT01	310CT01	1 120762	-55,179 29
	14,372 000		163,450 90			8 309 16	-40,924 56
522780907	TOTAL		191 056 19				-57,134 22 L
			170,515 26				-42,183 48 L
522865906	RANDSTAD HLDGS NV	EUR0 10		13JUL01	18JUL01	1 172677	
** WB2B **	121		47 866 47				-4,544 01
	4,000 000		40,818 12			277 77	-3,597 13
** WB2B **	132		72,632 22	16JUL01	19JUL01	1 169454	-9,914 29
	6,300 000		62,107 80			631 50	-7,846 21
522865906	TOTAL		120,498 69				-14,458 30 L
			102,925 92				-11,443 34 L
559379904	FORTIS NL	EURO0 24		240CT01	290CT01	1 120511	
** WB2E **	166		442,943 24				-65,399 78
	16,484 000		395,304 68			8 463 93	-66 829 96
564089902	UNILEVER NV	CVA NLG1 12		21SEP01	27SEP01	1 098358	
** WB2E **	140		314 668 52				-44 750 41
	5,368 000		286 489 94			485 20	-40,257 81
** WB2E **	167		3,262,289 94	240CT01	290CT01	1 120511	-548,568 45
	56,916 000		2,911,430 53			63,450 94	-553,020 83
** WB2E **	188		1,351,480 34	20NOV01	23NOV01	1 132182	-73,406 81
	21,281 000		1,193 695 31			-36,833 02	-101,669 40

WB2C MONTHLY WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 AS-OF DATE 31DEC01 PAGE 19

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
564089902	TOTAL		4,928,438 80				-666,725 67 L
			4,391,615 78				-694,948 24 L
580942902	VOPAK (KON)	EUR1		01AUG01	06AUG01	1 137204	
** WB2B **	152		41 194 74				-1,855 40
	1,775 000		36,224 36			1,373 37	-258 35
** WB2B **	165		23 183 74	02AUG01	07AUG01	1 134881	-1,071 09
	1 000 000		20,428 36			817 38	-126 41
** WB2B **	178		68,294 51	03AUG01	08AUG01	1 131094	-4,712 59
	3,010 000		60,379 16			2,675 71	-1,490 69
580942902	TOTAL		132,675 03				-7,639 28 L
			117,033 88				-1,875 45 L
710804907	HEINEKEN NV	EUR2		20NOV01	23NOV01	1 132182	
** WB2E **	189		278,024 45				29,550 81
	6,686 000		245,566 92			-7,950 81	-34,051 57
** WB2E **	191		440,757 78	21NOV01	26NOV01	1 138628	-42,919 65
	10,514 000		387,095 50			-14 921 47	-52,615 45
710804907	TOTAL		718,784 23				-72,470 46 L
			632,662 42				-86,667 22 L
715418901	ING GROEP NV	CVA EURO 24		160CT01	190CT01	1 099747	
** WB2B **	332		3,449,115 63				-94,014 92
	127,230 000		3,136,281 01			31,399 89	-114,887 67
** WB2B **	401		1,179,434 00	05DEC01	10DEC01	1 128923	-2,934 89
	40,190 000		1,044,744 42			-7,862 72	-10,464 22
715418901	TOTAL		4,628 551 63				-94,951 81 L
			4,181,025 43				-127,351 89 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
<b>NETHERLANDS TOTAL</b>		16,127,429 89 14,470,973 88	17,816,429 89 16,136,927 12	-1,689,000 00 L -1,519,094 66 L	-1,689,000 00 L -1,665,953 24 L
** PORTUGAL **					
410359905	ELEC DE PORTUGAL	EUR1	220CT01	260CT01	1 122649
** WB2B **	346 101,000 000	287,365 90 255,971 28	284,876 96 241,418 90	2,488 94 2,217 02	2,488 94 14,552 38
** WB2B **	353 405,000 000	1,175,741 90 1,049,290 81	1,142,328 42 968,065 91	33,413 48 29,819 86	33,413 48 81,224 90
410359905	TOTAL	1,463,107 80 1,305,262 09	1,427,205 38 1,209,484 81	35,902 42 L 32,036 88 L	35,902 42 L 95,777 28 L
581718905	PORTUGAL 1COM SGPS	EUR1(REGD)	040CT01	090CT01	1 093553
** WB2H **	134 84,000 000	655,381 81 599,314 17	587,117 41 533,748 44	68,264 40 62,424 41	68,264 40 65,565 73
** WB2H **	CXL 134 -84,000 000	-655,381 81 -599,314 17	-587,117 41 -533,748 44	-68,264 40 -62,424 41	-68,264 40 -65,565 73
** WB2H **	137 84,000 000	655,381 81 599,314 17	587,117 41 533,748 44	68,264 40 62,424 41	68,264 40 65,565 73
581718905	TOTAL	655,381 81 599,314 17	587,117 41 533,748 44	68,264 40 L 62,424 41 L	68,264 40 L 65,565 73 L
<b>PORTUGAL TOTAL</b>		2,118,489 61 1,904,576 26	2,014,322 79 1,743,233 25	104,166 82 L 94,461 29 L	104,166 82 L 161,343 01 L
<b>EUR TOTAL</b>		1,310,595 02 1,196,511 04	1,310,595 02 1,196,511 04	00 00	00 00
		62,160,452 26 55,582,590 22	68,516,450 76 40,515,992 06	-6,355,998 50 L -5,753,206 62 L	-6,355,998 50 L -4,933,401 84 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** POUND STERLING **					
007820004	BARCLAYS	ORD GBP1	030CT01	080CT01	0 677346
** WB2B **	303 7,000 000	127,485 45 188,213 19	153,393 69 216,024 32	-25,908 24 -38,249 64	-25,908 24 -27,811 13
** WB2B **	343 7,000 000	141,080 91 202,789 57	153,393 69 216,024 32	-12,312 78 -17,698 38	-12,312 78 -13,254 75
** WB2B **	410 8,000 000	179,074 31 257,455 28	175,307 07 246,884 94	3,767 24 5,416 16	3,767 24 10,570 34
007820004	TOTAL	447,640 67 648,458 04	482,094 45 678,933 58	-34,453 78 L -50,531 86 L	-34,453 78 L -30,475 54 L
017626904	NOVAR	ORD GBP27 777777	24SEP01	27SEP01	0 684838
** WB2B **	257 90,000 000	116,098 52 169,526 98	145,201 53 204,487 31	-29,103 01 -42,496 20	-29,103 01 -34,960 33
021623004	CGNU	ORD GBP0 25	20NOV01	23NOV01	0 705119
** WB2B **	387 18,000 000	153,645 42 217,899 99	177,860 29 250,480 64	24,214 87 -34,341 54	-24,214 87 -32,580 65
022450902	ELEMENTIS REDEEMABLE	B GBP0 01	18DEC01	13DEC01	0 697131
** WB2H **	175 1,264,410 000	9,483 08 13,603 01	20,646 15 29,976 13	-11,163 07 -16,012 87	-11,163 07 -16,373 12
023740905	DIAGEO	ORD GBX28 935185	06NOV01	09NOV01	0 685401
** WB2G **	294 44,000 000	311,555 64 454,559 65	308,637 56 448,110 67	2,918 08 4,257 48	2,918 08 6,448 98
027475904	AMERSHAM PLC	ORD GBP0 05	220CT01	250CT01	0 708992
** WB2B **	345 121,000 000	725,370 63 1,034,777 33	626,391 25 882,146 77	98,979 38 141,199 02	98,979 38 152,630 56
** WB2E **	193 19,041 000	122,822 96 174,187 56	116,374 05 168,966 31	6,444 91 9,143 01	6,444 91 5,221 25

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECY GN/LS
027475904	TOTAL	848,193 59 1,208 964 89	742,767 30 1,051 113 08	105,426 29 L 150,342 03 L		7,509 78	105,426 29 L 157,851 81 L
031886005	ENTERPRISE OIL		ORD GBP0 25	12NOV01	15NOV01	0 686342	
.. WB2B ..							
	375	467 964 15	540,552 15	72,588 00			-72,588 00
	93,000 000	681,823 57	765 133 73	-105,760 68		22,450 52	83,310 16
032945008	FKI		GBP0 10	18DEC01	21DEC01	0 686577	
.. WB2G ..							
	372	37,125 60	35,245 00	1 880 60			1,880 60
	20,000 000	54,073 47	51,196 87	2,739 10		137 50	2 876 40
054052907	HSBC HLDGS		ORD USDD 50	27SEP01	02OCT01	0 678771	
.. WB2B ..							
	271	1,934 904 59	2 060 446 05	-125,541 46			-125,541 46
	284,000 000	2,850,599 97	2,977,975 85	-184,954 07		57,578 19	-127,375 88
.. WB2B ..							
	287	194,418 76	185 250 46	9,168 30	04OCT01	0 676338	9,168 30
	28,000 000	287 457 99	270 869 62	13,555 80		3 032 57	14,588 37
.. WB2B ..							
	301	535,015 34	487,847 32	47,168 02	03OCT01	0 677346	47,168 02
	76,000 000	789,870 08	712,354 33	69,636 52		7,879 23	77,515 75
.. WB2B ..							
	309	147,766 24	128,380 87	19,385 37	04OCT01	0 676819	19 385 37
	20,000 000	218,524 60	187,461 67	28,641 88		2,221 05	30,862 93
.. WB2B ..							
	316	815 491 01	823,755 00	-8,263 99	09OCT01	0 684486	-8,263 99
	110,000 000	1,191,391 80	1 219,692 94	-12 073 28		-16,227 86	-28 301 14
054052907	TOTAL	3,627,595 94 5,337,644 44	3,685,679 70 5 368,354 41	-58,083 76 L 85 193 15 L		54,483 18	-58,083 76 L -30 709 97 L
067760009	PEARSON		ORD GBP0 25	13JUL01	18JUL01	0 713929	
.. WB2B ..							
	123	152 158 03	154 968 54	-2,810 51			-2,810 51
	14,000 000	713,127 68	216,971 36	-3 936 68		93 00	-3,843 68
.. WB2B ..							
	137	271 890 81	274 729 53	-4,838 72	16JUL01	0 713369	-4,838 72
	25,000 000	381,136 28	387,448 85	-6,782 91		470 34	-4,312 57

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECY GN/LS
067760009	TOTAL	424 048 84 594,263 96	431,498 07 604,420 21	-7 649 23 L -10,719 59 L		563 34	-7 649 23 L -10,156 25 L
069942001	PREMIER OIL PLC		ORD GBP 05	10JUL01	12JUL01	0 709170	
.. WB2B ..							
	110	60 188 65	60,904 61	-715 96			-715 96
	257 473 000	84,871 96	86,320 09	-1,009 57		438 54	-1 448 13
.. WB2B ..							
	142	2,716 58	2,677 29	39 29	19JUL01	0 704871	39 29
	11,327 000	3,794 01	3,794 53	55 74		3 74	59 48
069942001	TOTAL	62 905 23 88,725 97	63,581 90 90,114 62	676 67 L 953 83 L		434 82	-676 67 L -1,388 65 L
079805909	BP PLC		ORD USDD 25	07SEP01	12SEP01	0 683480	
.. WB2B ..							
	231	220,223 43	223,265 21	-3,041 78			-3 041 78
	38 000 000	327,209 03	314,424 38	-4 450 43		12 235 08	7,784 65
.. WB2B ..							
	240	300,884 88	317 271 61	-16 384 73	12SEP01	0 682920	-16,384 73
	54,000 000	440,585 84	446 813 60	-23,995 09		17,767 33	-4 227 74
079805909	TOTAL	521,108 31 762,794 87	540,536 82 761,237 98	-19 428 51 L -28,445 52 L		30,002 41	-19 428 51 L 1 556 89 L
080341001	SHELL TRANSP1+TRDG		ORD GBP0 25(REGD)	09JUL01	12JUL01	0 710278	
.. WB2B ..							
	109	17 588 67	17,780 62	-191 95			-191 95
	3,000 000	24,763 08	24,894 64	-270 25		138 69	-131 56
.. WB2B ..							
	212	581,717 36	610,467 95	28,750 59	29AUG01	0 688848	-28,750 59
	103,000 000	844,478 55	854,715 82	-41,737 20		31,499 93	-18,237 27
.. WB2B ..							
	213	457,283 63	480,076 74	-22,793 11	29AUG01	0 688848	-22,793 11
	81,000 000	663,838 22	672,155 16	-33,088 74		24,771 80	-8,316 94
.. WB2B ..							
	215	307,245 57	319,133 89	-11 888 32	29AUG01	0 688848	-11,888 32
	54,000 000	444,028 11	446 998 92	-17,258 26		16,287 45	-970 81

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
080341001	TOTAL	1,363,835 23	1,427,459 20	-63,623 97 L			-63,623 97 L
		1,979,107 96	1,998,764 54	-92,354 45 L		72,697 87	-19,656 58 L
082186909	SOMERFIELD			13JUL01	18JUL01	0 713929	
** WB2B **							
	120	65,703 23	66,295 37	-592 14			-592 14
	45,000 000	92,030 48	93,532 77	-829 41		-672 88	-1,502 29
087041008	LLOYDS TSB GROUP			18SEP01	21SEP01	0 683761	
** WB2B **							
	249	146,231 20	157,344 13	-11,112 93			-11,112 93
	22,000 000	213,863 03	221,587 73	16,252 65		8,527 95	-7,724 70
** WB2B **							
	254	102,784 61	128,734 10	-25,951 49	26SEP01	0 687427	-25,951 49
	18,000 000	149,520 76	181,299 05	-37,751 63		5,973 34	-31,778 29
** WB2B **							
	273	2 157,776 21	2,524,658 04	-366,881 83	27SEP01	0 478771	-366,881 83
	353,000 000	3,178,945 79	3,555,475 80	-540,508 99		163,978 98	-376,530 01
** WB2B **							
	300	64,895 69	65,134 35	-240 66	03OCT01	0 677346	-240 66
	10,000 000	95,808 77	95,314 00	-355 30		850 07	494 77
087061008	TOTAL	2,471,687 71	2,875,874 62	-404,186 91 L			-404,186 91 L
		3,638,138 35	4,053,676 58	-594,868 57 L		179,330 34	-415,538 23 L
087823001	TAYLOR WOODROW			01AUG01	06AUG01	0 697788	
** WB2B **							
	153	123,671 52	135,250 01	-11,578 49			-11,578 49
	69,000 000	177,233 66	190,472 58	-16,593 13		3,354 21	-13,238 92
** WB2B **							
	176	22,406 05	23,521 74	-1,115 69	03AUG01	0 700624	-1,115 69
	12,000 000	31,980 13	33,125 67	-1,192 42		446 88	-1,145 54
087823001	TOTAL	146,077 57	158,771 75	-12,694 18 L			-12,694 18 L
		209,213 79	223,598 25	-18,185 55 L		3,801 09	-14,384 46 L
302242904	UTD BUSINESS MEDIA			03AUG01	08AUG01	0 700624	
** WB2B **							
	177	87,682 34	86,119 02	1 563 32			1,563 32
	15,142 000	125,148 92	120,845 03	2,731 33		2,072 56	4,303 89
** WB2B **							
	224	32,657 62	33,906 12	1,248 50	06SEP01	11SEP01	-1,248 50
	4,000 000	47 539 68	47,604 17	-1,817 44		1,752 95	-64 49

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
302242904	TOTAL	120,339 96	120,025 14	314 82 L			314 82 L
		172,688 60	168,449 20	413 89 L		3,825 51	4,239 40 L
302323902	MICHAEL PAGE INTL			04DEC01	07DEC01	0 703309	
** WB2C **							
	362	855,450 42	682,450 82	172,999 60			172,999 60
	502,000 000	1,216,322 30	986,039 59	245,979 51		-15,696 80	230,282 71
303292908	UNITQ			18SEP01	21SEP01	0 683761	
** WB2B **							
	250	39,414 98	60,720 19	-21,305 21			-21,305 21
	31,443 000	57,644 38	87,809 94	-31,158 05		993 29	-30,165 56
GBP TOTAL		12,089,874 09	12,566,098 01	-476,223 92 L			-476,223 92 L
-----		17,597,484 70	17,915,430 10	-708,120 06 L		390,174 66	-317,945 40 L
601090004	AJINOMOTO CO INC			20NOV01	26NOV01	122 630005	
** WB2E **							
	187	11,249,372 00	11,512,736 00	-263,364 00			-263,364 00
	9,000 000	91,734 25	96,961 60	-2,147 43		-3,879 72	-5,227 35
** WB2E **							
	226	58,759,850 00	60,122,066 00	-1,362,216 00	21DEC01	27DEC01	-1,362,216 00
	47,000 000	453,779 04	506,355 04	10,519 85		-42,056 15	-52,574 00
601090004	TOTAL	70,009,222 00	71,634,802 00	-1,625,580 00 L			-1,625,580 00 L
-----		545,513 29	603,316 64	-12,667 48 L		-45,135 87	-57,803 35 L
605440007	ASAHI BREWERIES			21SEP01	27SEP01	116 729996	
** WB2E **							
	149	10,681,587 00	10,640,658 00	40,929 00			40,929 00
	9,000 000	91,506 79	89,616 86	350 63		1,539 30	1,889 93
** WB2E **							
	182	58,395,786 00	57,932,472 00	463 314 00	26NOV01	122 630005	463,314 00
	49,000 000	476,194 92	487,914 03	3,778 15		-15,497 26	-11,719 11
** WB2E **							
	227	35,215,194 00	35 468,861 00	-253,667 00	21DEC01	27DEC01	-253,667 00
	30,000 000	271,952 99	298,722 87	-1,958 97		-24,810 91	-26,769 88

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET BAS SECY GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET BAS SECY GN/L	NET BAS SECY GN/L
605440007	TOTAL	104,292,567 00	104,041 991 00	250,576 00 L			250,576 00 L
		859,654 70	876,253 76	2,149 81 L		-38,768 87	-36,599 06 L
605605005	ASATSU DR		JPY50	27NOV01	27NOV01	119 409324	
** WB2G **	323	341,416 470 00	341,416 470 00	00		01	00
	145,600 000	2 859,211 13	2,859,211 13	- 01			00
** WB2G **	CXL 323	-341,416 470 00	-341,416 470 00	27NOV01	27NOV01	119 409324	00
	-145,600 000	-2,859 211 13	-2,859 211 13	00		- 01	00
** WB2G **	324	341 416,470 00	341,416,470 00	27NOV01	27NOV01	119 409324	00
	145,600 000	2,859,211 14	2,859,211 13	- 01		02	01
** WB2G **	CXL 324	-341,416 470 00	-341,416 470 00	27NOV01	27NOV01	119 409324	00
	-145,600 000	-2,859 211 14	-2,859 211 13	00		- 02	- 01
** WB2G **	325	341,416,470 00	341,416,470 00	27NOV01	27NOV01	119 409324	00
	145,600 000	2,859,211 13	2,859,211 13	- 01		01	00
** WB2G **	CXL 325	-341 416 470 00	-341,416 470 00	27NOV01	27NOV01	119 409324	00
	-145,600 000	-2,859,211 13	-2,859,211 13	00		- 01	00
** WB2G **	326	43,106 040 00	43,106 040 00	27NOV01	27NOV01	118 785004	00
	18,000 000	362,891 26	362,891 26	00		00	00
** WB2G **	CXL 326	-43,106,040 00	-43,106 040 00	27NOV01	27NOV01	118 785004	00
	-18,000 000	-362,891 26	-362 891 26	00		00	00
** WB2G **	327	43,106 040 00	43,106,040 00	27NOV01	27NOV01	118 785004	00
	18,000 000	362,891 26	362 891 26	00		00	00
** WB2G **	328	34,005 876 00	34 005,876 00	27NOV01	27NOV01	119 500000	00
	14 200 000	284,568 00	284,568 00	00		00	00
** WB2G **	329	73,827 360 00	73 827,360 00	27NOV01	27NOV01	120 745003	00
	30,700 000	611,432 01	611 432 01	00		00	00
** WB2G **				27NOV01	27NOV01	121 054999	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET BAS SECY GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET BAS SECY GN/L	NET BAS SECY GN/L
18 900 000	530	45,131 082 00	45,131 082 00	00		00	00
	372 814 49	372 814 49	372 814 49	00		00	00
** WB2G **	331	25,848 634 00	25,848 634 00	27NOV01	27NOV01	119 145001	00
	10 800 000	217 118 92	217,118 92	00		00	00
** WB2G **	332	49,048 321 00	49,048,321 00	27NOV01	27NOV01	118 839994	00
	30,400 000	581,019 21	581,019 21	00		00	00
** WB2G **	333	50,429,157 00	50 429 157 00	27NOV01	27NOV01	117 449995	00
	22,400 000	429,367 04	429,367 04	00		00	00
** WB2M **	080	122,061,388 00	111,616,923 00	28NOV01	03DEC01	123 199997	10,444,465 00
	47,600 000	990,758 04	934,742 10	10,444,465 00		-28,760 56	56,015 94
				84,776 50			
605405005	TOTAL	341 416 470 00	341,416 470 00	00		00	00
	2 859,211 13	2,859,211 13	2,859,211 13	00		00	00
		122,061 388 00	111,616 923 00	10,444 465 00 L		-28,760 56	10,444 465 00 L
		990,758 04	934,742 10	84,776 50 L			56,015 94 L
412927905	NTT DOCOMO		NPV	09NOV01	14NOV01	120 239998	
** WB2G **	299	174 010 726 00	173,145 600 00	2,865,126 00		2,865,126 00	
	120 000	1 463,828 42	1,457,438 54	23 828 39		17,638 51	6,189 88
419560006	CHUBU ELEC POWER		JPY500	20NOV01	26NOV01	122 630005	
** WB2E **	186	16 613 704 00	16,377,626 00	235,578 00		235,578 00	
	7,000 000	135,474 22	137,934 27	1,921 05		-4,381 10	-2,460 05
** WB2E **	225	46,748,272 00	67,382 237 00	21DEC01	27DEC01	129 490005	-634,010 00
	28,800 000	515 470 07	567,501 00	-634,010 00		-47,134 72	-52,030 93
				-4,896 21			
619560006	TOTAL	83,361 426 00	83,759,858 00	-398 432 00 L		-51,515 82	-398,432 00 L
	650,944 29	705,435 27	705,435 27	-2 975 16 L			-54,490 98 L
619590003	CHUGOKU ELEC POWER		JPY500	20NOV01	26NOV01	122 630005	
** WB2E **	184	21,995,597 00	23 652 921 00	-1,657,324 00		-1,657,324 00	
	12,000 000	179,365 54	199,207 65	13,514 83		-6,327 28	-19,842 11

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECTY GN/L\$ NET BAS SECTY GN/L\$
619640006	CHUGAI PHARM CO	JPY50	20NOV01	26NOV01	122 630005	
.. WB2E ..	181 17,474,259 00	20,937,431 00	-3,463,172 00			-3,463,172 00
	11,000 000 142,495 79	176,337 48	-28,240 82		-5,600 87	-33,841 69
.. WB2E ..	229 29,812,126 00	38,068,057 00	-8,255,931 00	21DEC01	129 490005	-8,255,931 00
	20,000 000 230,227 24	320,613 61	-63,757 28		-26,629 09	-90,386 37
619640006	TOTAL	59 005 488 00	-11,719,103 00 L		-32,229 94	-11,719,103 00 L
	372 723 03	496,951 09	-91,998 10 L			-124,228 06 L
648380004	KAO CORP	JPY50	21DEC01	27DEC01	129 490005	
.. WB2E ..	224 119,156,552 00	135,677,807 00	-16,521,255 00			-16,521,255 00
	45,000 000 920,198 84	1,142,694 28	-127,587 11		-94,908 33	-222,495 44
649374006	KIRIN BREWERY CO	JPY50	21DEC01	27DEC01	129 490005	
.. WB2E ..	231 24,321,167 00	24,320,532 00	635 00			635 00
	26,600 000 187,822 74	204,830 35	4 90		-17,012 51	-17,007 61
687044008	TAKEDA CHEM INDS	JPY50	21DEC01	27DEC01	129 490005	
.. WB2E ..	228 33,837,804 00	28,769,503 00	5,068,301 00			5,068,301 00
	5,900 000 241,315 95	242,300 10	39,140 48		-20,124 63	19,015 85
689544005	TOKYO GAS CO	JPY50	20NOV01	26NOV01	122 630005	
.. WB2E ..	179 61,980,580 00	72,795,374 00	-10,814,794 00			-10,814,794 00
	182,000 000 505,427 53	613 091 11	-88,190 44		-19 473 14	-107,663 58
JPY TOTAL	341,416,470 00	341,416,470 00	00		00	00
	2,859,211 13	2,859,211 13	00		00	00
	864,313,414 00	888,420,799 00	-24,107,385 00 L			-24,107,385 00 L
	6,917 552 37	7 476,460 89	-187,013 04 L		-371,895 48	-558,908 52 L
		.. SWEDISH KRONA ..				
484719901	SSAB(SVENSKT STAL)	SEK25 SER A	25SEP01	28SEP01	10 700600	
.. WB2C ..	255 3,788,600 00	4,674,184 00	-887,584 00			-887,584 00
	50,000 000 354 054 91	439,351 79	-82,947 38		-2,349 50	-85,296 88

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECTY GN/L\$ NET BAS SECTY GN/L\$
495775900	WIHLBORGS FASTIGHE	SEK10 SER B	01NOV01	06NOV01	10 578899	
.. WB2B ..	370 1,065,521 41	1,185,837 12	-120,315 71			-120,315 71
	78,000 000 100,721 39	109,062 55	-11,373 18		3,032 02	-8,341 16
.. WB2B ..	415 292,541 48	317,743 53	-25,202 05	27DEC01	03JAN02	-25,202 05
	20,900 000 27,325 01	29,223 17	-2,354 01		455 85	-1,898 14
495775900	TOTAL	1,503,580 65	-145,517 76 L		3,487 87	-145,517 76 L
	128,046 40	138,285 72	-13,727 19 L			-10,239 32 L
521107904	RATOS AB	SER B SER12 50	27DEC01	03JAN02	10 705999	
.. WB2B ..	414 28,344 33	27,605 52	738 81			738 81
	300 000 2,647 52	2,538 91	69 01		39 60	108 61
538003906	NORDEA	ORD EURO 39632	06SEP01	11SEP01	10 582399	
.. WB2B ..	227 21,060,491 74	21,735,596 25	-675,104 51			-675,104 51
	347,700 800 1,990,143 42	1,999,043 16	-63,795 03		54,895 29	-8,899 74
SEK TOTAL	26,235,498 96	27,942,969 22	-1,707,470 26 L		56,073 26	-1,707,470 26 L
	2,474,892 25	2,579,219 58	-160,400 59 L			-104,327 33 L
		.. US DOLLAR ..				
M75253100	ORBOTECH LTD	COM	13DEC01	18DEC01	1 000000	
.. WB2C ..	367 1,093,864 88	843,025 15	250,839 73		00	250,839 73
	36,500 000					
552913790	MORGAN STANLEY INST HIGH YLD FD HIGH YIELD PROTFO LIO		05DEC01	06DEC01	1 000000	
.. WB1F ..	247 4,450,000 00	6,818,296 78	-2,368,296 78		00	-2,368,296 78
	754,237 288					
589978105	MERRILL LYNCH FDS INSTNS SER	PREMIER INSTL FD	23JUL01	23JUL01	1 000000	
.. WB1Z ..	702 50,092,214 00	50,000,000 00	92,214 00		00	92,214 00
	50 000,000 000					
.. WB1Y ..	216 2,080,610 28	2,074,104 24	6,506 04	31AUG01	31AUG01	6,506 04
	2,074,104 240				00	
.. WB1H ..	711 542,295 86	540,600 14	1,695 72	31AUG01	31AUG01	1,695 72
	540 600 140				00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** WB1Z **	760 29,735,081 47	29,580,305 18	25OCT01	25OCT01	1 000000	00	154,776 29
29,580 305 180							
589978105	TOTAL	82,450,203 61	82,195,009 56	255,194 05 L		00	255,194 05 L
594918104	MICROSOFT CORP			03MAY01	08MAY01	1 000000	
** WB1A **	795 62,140,588 27	00	03MAY01	08MAY01	1 000000	00	62,140,588 27
900,000 000							
** WB1A **	001 215,981,269 35	00	04MAY01	09MAY01	1 000000	00	215,981,269 35
3,100,000 000							
** WB1A **	799 70,699,642 93	00	04MAY01	09MAY01	1 000000	00	70,699,642 93
1,000,000 000							
** WB1A **	008 142,827,838 91	00	07MAY01	10MAY01	1 000000	00	142,827,838 91
2 000,000 000							
** WB1A **	011 178,727,792 20	00	08MAY01	13MAY01	1 000000	00	178,727,792 20
2,500,000 000							
** WB1A **	018 70,738,641 63	00	09MAY01	14MAY01	1 000000	00	70,738,641 63
1,000,000 000							
** WB1A **	019 70,663,644 13	00	09MAY01	14MAY01	1 000000	00	70,663,644 13
1,000 000 000							
** WB1A **	049 35,050,831 60	00	10MAY01	15MAY01	1 000000	00	35,050,831 60
500 000 000							
** WB1A **	050 106,188,210 27	00	10MAY01	15MAY01	1 000000	00	106,188,210 27
1 500,000 000							
** WB1A **	053 17,325,172 39	00	11MAY01	16MAY01	1 000000	00	17,325,172 39
250,000 000							
** WB1A **	054 69,326,588 70	00	11MAY01	16MAY01	1 000000	00	69,326,588 70

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
1,000,000 000							
** WB1A **	060 137,155,227 34	00	14MAY01	17MAY01	1 000000	00	137,155,227 34
2,000,000 000							
** WB1A **	067 51,450,609 92	00	15MAY01	18MAY01	1 000000	00	51,450,609 92
750,000 000							
** WB1A **	078 102,718,075 95	00	15MAY01	18MAY01	1 000000	00	102,718,075 95
1,500 000 000							
** WB1A **	080 137,446,018 31	00	16MAY01	21MAY01	1 000000	00	137,446,018 31
2,000,000 000							
** WB1A **	081 69,330,388 91	00	16MAY01	21MAY01	1 000000	00	69,330,388 91
1,000,000 000							
** WB1A **	089 138,401,585 79	00	17MAY01	22MAY01	1 000000	00	138,401,585 79
2,000,000 000							
** WB1A **	093 10,207,159 75	00	18MAY01	23MAY01	1 000000	00	10,207,159 75
150,000 000							
** WB1A **	094 68,198,526 64	00	18MAY01	23MAY01	1 000000	00	68,198,526 64
1 000 000 000							
** WB1A **	095 84,732,050 50	00	18MAY01	23MAY01	1 000000	00	84,732,050 50
1,250,000 000							
** WB1A **	111 120,688,751 32	00	21MAY01	24MAY01	1 000000	00	120,688,751 32
1 750,000 000							
** WB1A **	112 69,264,690 76	00	21MAY01	24MAY01	1 000000	00	69,264,690 76
1,000,000 000							
** WB1A **	118 58,491,055 23	00	21MAY01	24MAY01	1 000000	00	58,491,055 23
850,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
594918104	TOTAL		00	2,087,754,360 80 L		00	2,087,754,360 80 L
693388100	PIMPCO COMMERCIAL			24JAN01	29JAN01	1 000000	
** WBIE **	140	38,250 00	34,759 50	3,490 50		00	3,490 50
	3,000 000						
** WBIE **	CXL 140	-38,250 00	-34,759 50	-3,490 50	24JAN01	29JAN01	1 000000
	-3,000 000					00	-3,490 50
** WBIE **	160	38,068 72	34,759 50	3,309 22	24JAN01	30JAN01	1 000000
	3,000 000					00	3,309 22
** WBIE **	158	64,050 00	57,932 50	6,117 50	25JAN01	30JAN01	1 000000
	5,000 000					00	6,117 50
** WBIE **	CXL 158	64,050 00	-57,932 50	-6,117 50	25JAN01	30JAN01	1 000000
	-5,000 000					00	-6,117 50
** WBIE **	181	63,447 87	57,932 50	5,515 37	25JAN01	30JAN01	1 000000
	5,000 000					00	5,515 37
** WBIE **	193	32,992 89	30,124 90	2,867 99	26JAN01	31JAN01	1 000000
	2,600 000					00	2,867 99
** WBIE **	207	119,850 00	108,913 10	10,936 90	30JAN01	02FEB01	1 000000
	9,400 000					00	10,936 90
** WBIE **	CXL 207	-119,850 00	-108,913 10	-10,936 90	30JAN01	02FEB01	1 000000
	-9,400 000					00	-10,936 90
** WBIE **	213	119,282 00	109,371 80	9,910 20	30JAN01	02FEB01	1 000000
	9,400 000					00	9,910 20
** WBIE **	231	30,670 96	27,807 60	2,863 36	05FEB01	07FEB01	1 000000
	2,400 000					00	2 863 36
** WBIE **				05FEB01	07FEB01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 231	-30,670 96	-27,807 60	-2,863 36		00	-2,863 36
	-2,400 000						
** WBIE **	244	30,430 97	27,807 60	2,623 37	05FEB01	08FEB01	1 000000
	2,400 000					00	2,623 37
** WBIE **	CXL 244	-30,430 97	-27,807 60	-2,623 37	05FEB01	08FEB01	1 000000
	-2,400 000					00	-2,623 37
** WBIE **	267	30,670 96	27,807 60	2,863 36	05FEB01	09FEB01	1 000000
	2,400 000					00	2,863 36
** WBIE **	443	93,310 59	84,602 30	8,708 29	13FEB01	16FEB01	1 000000
	7,300 000					00	8,708 29
** WBIE **	445	62,619 91	57,114 40	5,505 51	16FEB01	21FEB01	1 000000
	4,900 000					00	5,505 51
** WBIE **	144	3,983 86	3,496 80	487 06	27MAR01	30MAR01	1 000000
	300 000					00	487 06
** WBIE **	CXL 144	-3,983 86	-3,496 80	-487 06	27MAR01	30MAR01	1 000000
	-300 000					00	-487 06
** WBIE **	167	4,001 86	3,496 80	505 06	27MAR01	30MAR01	1 000000
	300 000					00	505 06
** WBIE **	207	196,098 00	170,868 60	25,229 40	29MAR01	03APR01	1 000000
	14,700 000					00	25,229 40
** WBIE **	096	66,457 77	58,502 76	7,955 01	30APR01	03MAY01	1 000000
	5,000 000					00	7,955 01
** WBIE **	114	25,250 15	22,499 99	2,750 16	01MAY01	04MAY01	1 000000
	1,900 000					00	2,750 16
** WBIE **	194	17,276 42	15,394 73	1,881 69	07MAY01	10MAY01	1 000000
	1,300 000					00	1,881 69

STATE STREET

ASSET ID	SECURITY DESCRIPTION	NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE		BASE	BASE	BASE			
** WBIE **	193	49,171 35	43,815 77	08MAY01	11MAY01	1 000000	5,355 58	5,355 58
	5,700 000					00		
** WBIE **	193	-49,171 35	-43,815 77	08MAY01	11MAY01	1 000000	-5,355 58	-5,355 58
	5,700 000					00		
** WBIE **	195	66,697 76	59,210 50	08MAY01	11MAY01	1 000000	7,487 26	7,487 26
	5,000 000					00		
** WBIE **	195	66,697 76	-59,210 50	08MAY01	11MAY01	1 000000	-7,487 26	-7,487 26
	5,000 000					00		
** WBIE **	198	49,171 35	43,815 77	08MAY01	11MAY01	1 000000	5,355 58	5,355 58
	3,700 000					00		
** WBIE **	199	66,697 76	59,210 50	08MAY01	11MAY01	1 000000	7,487 26	7,487 26
	5,000 000					00		
** WBIE **	200	182,566 93	162,603 40	08MAY01	11MAY01	1 000000	19,963 53	19,963 53
	13,700 000					00		
** WBIE **	200	-182,566 93	-162,603 40	08MAY01	11MAY01	1 000000	-19,963 53	-19,963 53
	13,700 000					00		
** WBIE **	638	66,697 82	60,244 25	08MAY01	07JUN01	1 000000	6,453 57	6,453 57
	5,000 000					00		
** WBIE **	504	179,408 99	163,256 25	10MAY01	25MAY01	1 000000	16,152 74	16,152 74
	13,500 000					00		
** WBIE **	414	66,697 75	60,250 00	11MAY01	16MAY01	1 000000	6,697 75	6,697 75
	5,000 000					00		
** WBIE **	435	13,339 55	12,050 00	15MAY01	18MAY01	1 000000	1,289 55	1,289 55
	1,000 000					00		
** WBIE **	442	86,717 04	77,120 00	18MAY01	23MAY01	1 000000	9,597 04	9,597 04
						00		

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2001 TO DECEMBER 31, 2001

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AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE		BASE	BASE	BASE			
	6,400 000							
** WBIE **	442	-86,717 04	-77,120 00	18MAY01	23MAY01	1 000000	-9,597 04	-9,597 04
	6,400 000					00		
** WBIE **	637	153,280 40	137,356 89	18MAY01	07JUN01	1 000000	15,923 51	15,923 51
	11,400 000					00		
** WBIE **	472	41,943 59	37,355 00	21MAY01	24MAY01	1 000000	4,588 59	4,588 59
	3,100 000					00		
** WBIE **	503	29,677 00	26,510 00	23MAY01	29MAY01	1 000000	3,167 00	3,167 00
	2,200 000					00		
** WBIE **	533	123,027 88	109,533 40	25MAY01	31MAY01	1 000000	13,494 48	13,494 48
	9,100 000					00		
** WBIE **	555	70,511 71	62,654 02	30MAY01	04JUN01	1 000000	7,857 69	7,857 69
	5,200 000					00		
** WBIE **	560	29,874 99	26,507 47	31MAY01	05JUN01	1 000000	3,367 52	3,367 52
	2,200 000					00		
** WBIE **	572	16,343 45	14,458 62	01JUN01	06JUN01	1 000000	1,884 83	1,884 83
	1,200 000					00		
** WBIE **	581	4,103 86	3,614 46	04JUN01	07JUN01	1 000000	489 20	489 20
	300 000					00		
** WBIE **	590	31,715 93	27,712 35	05JUN01	08JUN01	1 000000	4,003 58	4,003 58
	2,300 000					00		
** WBIE **	631	45,505 47	39,761 21	06JUN01	11JUN01	1 000000	5,744 26	5,744 26
	3,300 000					00		
** WBIE **	060	1,384 00	1,184 21	15JUN01	20JUN01	1 000000	199 79	199 79
	100 000					00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GM/LS	NET SECTY NET BAS SECTY	GM/LS GM/LS
** WBIE **	CXL 060 -100 000	-1,384 00		-1,184 21	15JUN01 -199 79	20JUN01	1 000000 00		-199 79
** WBIE **	158 100 000	1,383 95		1,184 21	15JUN01 199 74	20JUN01	1 000000 00		199 74
** WBIE **	577 5,000 000	67 197 75		59,144 19	10JUL01 8,033 56	10JUL01	1 000000 00		8,033 56
** WBIE **	335 7,500 000	105,071 48		89,000 00	16AUG01 16,071 48	21AUG01	1 000000 00		16,071 48
** WBIE **	179 500 000	7,279 75		6,025 00	27AUG01 1,204 75	27AUG01	1 000000 00		1,204 75
** WBIE **	181 4,000 000	57,158 08		48,200 00	27AUG01 8,958 08	27AUG01	1 000000 00		8,958 08
693388100	TOTAL	1,975,763 65		1,740,339 67	215,423 98 1		00		215,423 98 1
891997934	TOTAL RETURN INDEX SWAP				31AUG01	31AUG01	1 000000		
** WB1H **	647 8,900 000	333,583 48		00	333,583 48		00		333,583 48
957666993	WESTERN ASSET TR INC				31MAY01	05JUN01	1 000000		
** WB1H **	784 563,541 880	6,680,000 00		6,298,690 83	381,309 97		00		381,309 97
** WB1H **	253 62,448 640	740,000 00		727,480 61	29JUN01 32,519 39	05JUL01	1 000000 00		32,519 39
** WB1H **	CXL 253 -62,448 640	-740,000 00		-727,480 61	29JUN01 -32,519 39	05JUL01	1 000000 00		-32,519 39
** WB1H **	287 62,383 700	740,000 00		726,717 12	29JUN01 33,282 88	05JUL01	1 000000 00		33,282 88
** WB1H **					29JUN01	05JUL01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GM/LS	NET SECTY NET BAS SECTY	GM/LS GM/LS
	CXL 287 -62,383 100	-740,000 00		-726,717 12	-33,282 88		00		-33,282 88
** WB1H **	288 62,271 860	740,000 00		725,411 94	29JUN01 34,588 04	05JUL01	1 000000 00		34,588 04
** WB1H **	CXL 288 -62,271 860	-740,000 00		-725,411 94	29JUN01 -34,588 04	05JUL01	1 000000 00		-34,588 04
** WB1H **	289 62,383 100	740,000 00		726,717 12	29JUN01 33,282 88	10JUL01	1 000000 00		33,282 88
** WB1H **	790 31,401 210	390,000 00		365,800 95	31AUG01 24,199 05	06SEP01	1 000000 00		24,199 05
** WB1H **	623 212,782 540	2,730,000 00		2,542,508 11	30NOV01 187,491 89	05DEC01	1 000000 00		187,491 89
** WB1H **	CXL 623 -212,782 540	-2,730,000 00		-2,542,508 11	30NOV01 -187,491 89	05DEC01	1 000000 00		-187,491 89
** WB1H **	643 212,844 380	2,730,000 00		2,543,503 49	30NOV01 186,496 51	05DEC01	1 000000 00		186,496 51
957666993	TOTAL	10,560,000 00		9,934,711 59	625,288 41 1		00		625,288 41 1
957992978	WESTERN ASSET				31AUG01	06SEP01	1 000000		
** WB1H **	708 31,320 270	390,000 00		386,084 99	3 915 01		00		3,915 01
** WB1H **	CXL 708 -31,320 270	-390,000 00		-386,084 99	-3,915 01		00		-3,915 01
** WB1H **	770 31,401 210	390,000 00		387,082 73	2,917 27		00		2,917 27
** WB1H **	CXL 770 -31,401 210	-390,000 00		-387,082 73	-2,917 27		00		-2,917 27

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	101 LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
957992978	TOTAL		00	00 L		00	00 L
981587116	WORLDWIDE FLIGHT SVCS INC	WT EXP 15AUG2007 146A		10JAN01	16JAN01	1 000000	
	.. WBJJ ..		99 20	99 20		00	99 20
	716						
	9.928 800						
USD TOTAL	2,188,417,875 62	101,551,382 75		2,087,066,492 87 L		00	2 087,066 492 87 L
EQUITY TOTAL	4,055,722 17	4,055,722 17		00		00	00
	2,282,742,492 29	202,127,533 68		2,079,410,741 05 L		1,224,217 56	2,080,634,958 41 L
OTHER SUBTOTAL	2,286 818,214 96	206,183,255 85		2,080 410,241 05		1,224,217 56	2,080,634,958 41
MICROSOFT CORP							
AD	2,087,754,360 80	0.00		2,087,754,360 80 L		0.00	2,087,754,360 80
DEL SUBTOTAL	199,063,853 66	206,183,255 85		-2,343 619 75		1,224,217 56	<7,119,402 19>

082C

MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1 2001 TO DECEMBER 31, 2001

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 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
<b>FIXED INCOME</b>							
** ARGENTINE PESO **							
531805112	CEI CITICORP HLOGS 11 25PCT	2007/02/14	11 250	20FEB01	20FEB01	0 999865	
** WBIN **							
	314 1 211 394 36	1 014 452 09		196 942 27			196,942 27
1 200 000 000	1 211 557 92	1 014 454 99		196 968 86	134 07		197,102 93
** WBIN **				20FEB01	20FEB01	0 999865	
	CXL 314 -1 211 394 36	-1,014,452 09		-196 942 27			-196,942 27
-1,200,000 000	1 211 557 92	-1,014 454 99		196,968 86	-134 07		-197,102 93
** WBIN **				20FEB01	20FEB01	0 999865	
	315 1,211 557 90	1 014 452 09		197 105 81			197 105 81
1,200 000 000	1,211 721 48	1,014,454 99		197 132 42	134 07		197 266 49
531805112	TOTAL	1,211 557 90	1,014 452 09	197,105 81 L			197,105 81 L
-----		1,211,721 48	1,014 454 99	197,132 42 L	134 07		197 266 49 L
ARS TOTAL		1,211 557 90	1 014 452 09	197 105 81 L			197 105 81 L
-----		1 211,721 48	1 014 454 99	197,132 42 L	134 07		197 266 49 L
** AUSTRALIAN DOLLAR **							
605863112	AUSTRALIA(CMMWLTH) 7 5PCT BN	2009/09/15	7 500	26JUL01	02AUG01	1 972192	
** WBIS **							
	280 5 239,388 20	5 378 750 04		-139,341 84			-139 361 84
4 820,000 000	2,654,431 91	2,724,598 82		-78,663 42	2,496 51		-67,966 91
** WBIS **				30JUL01	06AUG01	1 976480	
	290 3 596 228 90	3 433,792 17		-37 563 27			-37,563 27
3,295 000 000	1 819 511 91	1 897 931 74		-19,085 14	-59 414 69		-78 419 83
** WBIA **				17OCT01	22OCT01	1 946114	
	676 909 464,000 00	878 013 815 85		31,450 184 15			31,450 184 15
800,000 000 000	467 323,085 90	456,444,855 08		16,160 504 54	-5,282,273 72		10,878,230 82
605863112	TOTAL	909,464,000 00	878 013 815 85	31 450,184 15 L			31 450 184 15 L
-----		467,323,085 90	456 444 855 08	16,160,504 54 L	-5,282,273 72		10,878 230 82 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
	8,835,617 10	9,012,542 21	-176,925 11 S				-176,925 11 S
	4,476,143 02	4,622,530 56	-89,668 56 S				-146,386 74 S
606010119	AUSTRALIA (CMMWLTH) 9 5PCT LN 2003/08/15 9 500			27NOV01	03DEC01	1 910743	
** WBIA **							
003	561,194,700 00	562,973,478 49	-1,778,778 49				-1,778,778 49
519,000,000 000	293,704,961 89	289,253,617 80	-930,935 50		5,382,279 59		4,451,344 09
** WBIA **							
005	356,792,700 00	357,969,785 70	-1,177,085 70	27NOV01	03DEC01	1 910743	-1,177,085 70
330,000,000 000	186,729,821 86	183,780,629 53	-616,035 60		3,565,227 93		2,949,192 33
606010119	TOTAL	917,987,400 00	920,943,264 19	-2,955,864 19 L			-2,955,864 19 L
	480,434,783 75	473,034,247 33	-1,546,971 10 L		8,947,507 52		7,400,536 42 L
606011117	AUSTRALIA (CMMWLTH) 6 75PCT B 2004/11/15 6 750			10OCT01	17OCT01	1 993024	
** WBIS **							
487	10,164,543 20	9,862,374 49	302,168 71				302,168 71
9,380,000 000	5,100,060 61	5,148,106 11	151,613 18		-199,658 68		-48,045 50
606806110	AUSTRALIA (CMMWLTH) 7 5PCT LN 2005/07/15 7 500			27NOV01	04DEC01	1 910743	
** WBIA **							
007	203,414,120 00	205,682,854 02	-2,268,734 02				-2,268,734 02
188,000,000 000	104,458,126 50	105,684,209 27	-1,187,356 97		1,961,274 20		773,917 23
613624118	AUSTRALIA (GOVT DF) 5 75PCT 1 2011/06/15 5 750			17OCT01	24OCT01	1 946114	
** WBIA **							
682	204,504,000 00	198,391,688 24	6,112,311 74				6,112,311 74
200,000,000 000	105,083,258 23	102,708,958 66	3,140,777 84		-766,478 27		2,374,299 57
AUD TOTAL	2 735,369,520 00	2 203,031,622 32	32,337,897 68 L				32,337,897 68 L
	1,159,299,254 38	1,137,872,270 34	16,566,954 31 L		4,860,029 73		21,426,984 04 L
	19,000,160 30	18,874,916 70	125,243 60 S				125,243 60 S
	9,576,204 43	9,770,636 67	61,944 62 S		-256,376 86		-194,432 24 S
			** CANADIAN DOLLAR **				
135087WR1	CANADA GOVT 5 5PCT 1J 2009/06/01 5 500			02JAN01	09JAN01	1 496450	
** WBIS **							
443	2,028,360 00	1,935,300 94	93,059 06				93,059 06
2,000,000 000	1,355,447 89	1,311,598 19	62,186 55		-18,336 85		43,849 70
** WBIS **							
CXL 443	-2,028,360 00	-1,935,300 94	-93,059 06	02JAN01	09JAN01	1 496450	-93,059 06
-2 000 000 000	-1,355,447 89	-1,311,598 19	-62,186 55		-18,336 85		-43,849 70
** WBIS **							
449	2,028,360 00	1,935,300 94	93,059 06	02JAN01	09JAN01	1 496450	93,059 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
	2,000,000 000	1,355,447 89	1,311,598 19	62,186 55		-18,336 85	43,849 70
135087WR1	TOTAL	2,028,360 00	1,935,300 94	93,059 06 S		-18,336 85	93,059 06 S
	1,355,447 89	1,311,598 19	62,186 55 S				43,849 70 S
135087WY8	CANADA GOVT BD 2010/06/01 5 500			10JAN01	18JAN01	1 500700	
** WBIS **							
447	1,712,240 00	1,644,001 75	68,238 25				68,238 25
1,700,000 000	1,140,960 88	1,114,175 40	45,470 95		-18,685 47		26,785 48
** WBIR **							
147	2,812,880 00	2,742,721 02	50,158 98	22JAN01	25JAN01	1 506600	50,158 98
2,800,000 000	1,867,038 36	1,825,027 20	33,292 83		8,718 33		42,011 16
** WBIA **							
317	50,085,000 00	49,046,512 53	1,038,487 47	29JAN01	01FEB01	1 502402	1,038,487 47
50,000,000 000	33,336,616 97	33,060,436 76	691,218 11		-415,037 90		276,180 21
** WBIA **							
318	50,085,000 00	49,046,512 53	1,038,487 47	29JAN01	01FEB01	1 502402	1,038,487 47
50,000,000 000	33,336,616 97	33,060,436 76	691,218 11		-415,037 90		276,180 21
** WBIA **							
329	49,172,500 00	47,550,064 62	1,622,435 38	30JAN01	02FEB01	1 499452	1,622,435 38
69,000,000 000	46,131,853 50	45,655,962 05	1,082,018 89		-606,127 44		475,891 45
** WBIA **							
330	100,200,000 00	97,824,617 18	2,375,382 82	30JAN01	02FEB01	1 499452	2,375,382 82
100,000,000 000	66,824,413 18	66,185,852 42	1,584,167 30		-945,606 54		638,560 76
** WBIA **							
332	100,180,000 00	97,824,617 18	2,355,382 82	30JAN01	02FEB01	1 499452	2,355,382 82
100,000,000 000	66,811,074 98	66,185,852 42	1,570,829 08		-945,606 52		625,222 56
** WBIA **							
344	31,077,500 00	30,291,745 02	785,754 98	30JAN01	01FEB01	1 499452	785,754 98
31,000,000 000	20,725,905 20	20,494,685 25	524,028 10		-292,808 15		231,219 95
** WBIA **							
CXL 344	-31,077,500 00	-30,291,745 02	-785,754 98	30JAN01	01FEB01	1 499452	-785,754 98
31 000 000 000	20,725,905 20	20,494,685 25	-524,028 10		292,808 15		-231,219 95
** WBIA **							
345	50,100,000 00	49,199,970 01	900,029 99	30JAN01	02FEB01	1 499452	900,029 99
50,000,000 000	33,412,206 59	33,335,060 88	600,239 28		-523,093 57		77,145 71
** WBIA **							
346	100,200,000 00	98,733,847 24	1,466,152 76	30JAN01	02FEB01	1 499452	1,466,152 76
100,000,000 000	66,824,413 18	66,954,116 53	977,792 39		1,107,495 74		1,179,783 35

ASSET ID SH SELL/BIC	SECURITY LOT	DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
		LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET						
WBIA **	347	29,053,468	75	28,539,985	82	30JAN01	05FEB01	1 499452	513,502 93
29,000 000	000	19,376,057	89	19,353,691	48			-320,093 99	22,366 41
WBIA **	348	75,138,281	25	73,810,256	43	30JAN01	05FEB01	1 499452	1,328,024 82
75,000,000	000	50,110,494	53	50,052,650	36			-827 829 28	57,844 17
WBIA **	349	75,138,281	25	73,810,256	43	30JAN01	05FEB01	1 499452	1,328,024 82
75,000 000	000	50,110,494	53	50,052 650	35			-827,829 27	57,844 18
WBIA **	359	31,077,500	00	30,291,903	46	30JAN01	02FEB01	1 499452	785,596 54
31 000,000	000	20,725,905	20	20,494,790	92			-292,808 15	231,114 28
WBIS **	585	735,932	00	738 638	25	14FEB01	21FEB01	1 525650	-2,786 25
733,000 000		482,372	76	484,146	59			00	-1,773 83
WBIS **	505	5,975,724	95	5,957,600	07	11OCT01	18OCT01	1 568150	18,124 88
5 897,000 000		3,810,684	54	3 875,556	99			-76,438 58	-44,872 45
135087WX8	TOTAL	730,430,031	25	715,678,523	43	14 751 507	02 L		14,751,507 82 L
		487 000 147	52	484,391,500	93	9,835 212	89 L	7,226,566 30	2,608,646 59 L
		11 236,776	95	11,102,961	09	133,815	86 S		133,815 86 S
		7,301,056	54	7,298,906	18	88,548	08 S	84,397 72	2,150 36 S
135087WY6	CANADA GOVT		8D	2005/09/01	6 000	10DEC01	13DEC01	1 578400	
WB1Q **	445	2 315 390	00	2 264 894	26	50 495	74		50,495 74
2,200,000 000		1,466,922	20	1,455,869	90	31,991	73	-20,939 43	11,052 30
135087XB5	CANADA GOVT		8D	2011/06/01	6 000	10JAN01	18JAN01	1 500700	
WB1S **	469	2 004,672	00	2 026,636	80	-21,964	80		-21,964 80
1,920,000 000		1 335,824	61	1,354,296	37	-14 636	37	-3,835 39	-18,471 76
WB1A **	352	78,232,500	00	78,616,122	52	30JAN01	05FEB01	1 501540	-383,622 52
75 000,000 000		52,181,509	12	52,508 019	80	-255,486	04	-151,024 64	-406,510 68

ASSET ID SH SELL/BIC	SECURITY LOT	DESCRIPTION		MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
		LOCAL PRINCIPAL NET	LOCAL PRINCIPAL NET						
135087XB5	TOTAL	78,232,500	00	78,616,122	52	-383 622	52 L		-383 622 52 L
		52,181 509	12	52,508,019	80	-255,486	04 L	-151,024 64	-406,510 68 L
		2,004,672	00	2,026,636	80	-21,964	80 S		-21,964 80 S
		1 335 824	61	1,354,296	37	-14 636	37 S	3 835 39	-18,471 76 S
135087XC3	CANADA GOVT		8D	2002/12/01	6 000	14FEB01	21FEB01	1 525650	
WB1S **	587	3,695,192	00	3,701,287	18	-6,015	18		-6,015 18
3,637 000 000		2,422,044	38	2,466 356	02	3,942	70	-40,368 94	-44,311 64
135922AA7	CANADIAN PAC LTD	RED SER	1	2009/03/30	5 850	26SEP01	26SEP01	1 572649	
WB1A **	607	15,547,750	00	14,954 978	57	612,771	43		612,771 43
15,000,000 000		9,899,062	03	9,944,254	26	389 642	84	-436 835 07	-47,192 23
CAD TOTAL		824,230 281	25	809,249,624	52	14,980,656	73 L		14,980,656 73 L
		549,800,718	67	546,845,774	99	9 969,369	69 L	-7,814,426 01	2,154,943 68 L
		21 280,390	95	21,031 000	27	249,390	68 S		249,390 68 S
		13,881,295	62	13 887,026	66	164,147	29 S	-169,878 33	-5,731 04 S
				** DANISH KRONE **					
426448I19	DENMARK (KINGDOM)	8PCT	BDS	2006/03/15	8 000	10JAN01	17JAN01	7 950680	
WB1S **	464	19 736,862	00	18,973 036	43	763 825	57		763,825 57
17,310,000 000		2,482,436	80	2,422,887	77	96,071	44	-36,442 41	59 629 03
427461111	DENMARK (KINGDOM)	8PCT	BDS	2003/05/15	8 000	13MAR01	20MAR01	8 160500	
WB1S **	681	19,212,927	50	19,224 210	89	-13,283	39		-13,283 39
18,070,000 000		2 354,381	17	2,413 083	88	-1,627	77	-57,074 14	-58,701 91
514266I18	DANSKE KREDIT	6PCT	BND	2029/10/01	6 000	17AUG01	01OCT01	8 125200	
WB1R **	540	250,177	00	239 955	90	10 221	10		10,221 10
250,177 000		30,790	24	27,385	98	1,257	95	2,146 33	3,404 28
WB1R **	051	66 293,921	70	64 026,350	93	2,267,570	77		2,267,570 77
66,749,823 000		8 852,463	84	7,307 289	84	275,432	97	469,741 03	745,174 00



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
514266118	TOTAL	66,544,098 70	64,266,304 83	2,277,791 87 S			2,277,791 87 S
		8,083,254 10	7,334,675 82	276,490 92 S		471,887 36	748,578 28 S
514398119	UNIKREDIT REALRED 6 08PCT B 2029/07/01 6 000			16FEB01	02APR01	8 146200	
.. WB1R ..							
	278	63,558 00	40,831 57	2,724 43			2,724 43
	63,558 000	7,082 17	7,624 42	334 49		-154 94	177 75
.. WB1R ..				21MAY01	02JUL01	8 512350	
	281	179,475 00	171,992 71	7,682 29			7,682 29
	179,475 000	21,107 57	21,556 68	902 49		-1,351 40	-449 11
.. WB1R ..				20AUG01	01OCT01	8 156800	
	542	179,441 00	171,794 14	7,644 86			7,644 86
	179,441 000	21,998 95	21,531 94	937 48		-470 47	467 01
.. WB1R ..				01NOV01	06NOV01	8 232750	
	052	46,246,626 99	44,702,751 75	1,543,875 24			1,543,875 24
	46,577,326 000	5,617,397 23	5,432,778 13	187,528 50		-2,909 40	184,619 10
514398119	TOTAL	46,669,300 99	45,187,370 17	1,561,930 82 S			1,561,930 82 S
		5,668,305 92	5,483,491 17	189,703 16 S		-4,888 41	184,814 75 S
514463111	MYKREDIT 6PCT BND 2029/10/01 6 000			17NOV00	02JAN01	8 754550	
.. WB1R ..							
	037	122,000 00	111,841 31	10,158 69			10,158 69
	122,000 000	13,935 61	14,309 02	1,160 39		-1,533 80	-373 41
.. WB1R ..				16FEB01	02APR01	8 146200	
	277	252,720 00	231,737 74	20,982 24			20,982 24
	252,720 000	31,023 05	29,649 34	2,575 71		-1,202 00	1,373 71
.. WB1R ..				18MAY01	01JUL01	8 501801	
	282	398,291 00	365,322 83	32,968 17			32,968 17
	398,291 000	46,847 84	46,738 16	3,877 79		-3,748 11	109 68
.. WB1R ..				17AUG01	01OCT01	8 125200	
	543	400,351 00	367,313 05	33,037 95			33,037 95
	400,351 000	49,272 76	46,994 42	4,066 11		-1,787 77	2,278 34
.. WB1R ..				19NOV01	02JAN02	8 234600	
	378	615,188 00	565,275 11	49,912 89			49,912 89
	615,188 000	74,707 70	72,315 12	6,061 36		-3,468 78	2,392 58

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
514463111	TOTAL	1,015,539 00	932,588 16	82,950 84 L			82,950 84 L
		123,980 46	119,309 54	10,127 47 L		-5,456 55	4,670 92 L
		773,011 00	708,901 88	64,109 12 S			64,109 12 S
		91,806 50	90,696 52	7,613 89 S		-4,503 91	1,109 98 S
539442114	DENMARK (KINGDOM) 4PCT BDS 2001/02/15 4 000			15FEB01	15FEB01	8 241760	
.. WB1A ..							
	400	26,000,000 00	26,000,000 00	00			00
	26,000,000 000	3,154,665 99	3,327,249 19	00		-172,583 20	172,583 20
571393110	DENMARK KINGDOM OF 4PCT BND 2002/03/15 4 000			13MAR01	20MAR01	8 160500	
.. WB1S ..							
	671	19,885,224 00	19,988,183 43	22,959 43			-22,959 43
	20,080,000 000	2,436,765 40	2,498,454 95	-2,813 48		-58,876 07	-41,689 55
572763113	UNIKREDIT REALKRED 7PCT BND 2032/10/01 7 000			20AUG01	01OCT01	8 156800	
.. WB1R ..							
	541	196,876 00	197,318 30	-442 30			442 30
	196,876 000	24,136 43	23,181 33	-54 22		1,009 32	955 10
.. WB1R ..				09OCT01	12OCT01	8 125900	
	692	50,550,170 86	49,914,980 68	635,190 18			635,190 18
	49,803,124 000	6,220,870 41	5,864,105 30	78,168 59		278,594 52	356,765 11
572763113	TOTAL	50,747,046 86	50,112,298 98	634,747 88 S			634,747 88 S
		6,245,006 84	5,887,286 63	78,114 37 S		279,605 84	357,720 21 S
596448113	DENMARK KINGDOM 6PCT BDS 2011/11/15 6 000			11JAN01	16JAN01	7 841450	
.. WB1S ..							
	465	12,308,016 40	11,669,791 55	630,224 85			630,224 85
	11,480,000 000	1,568,509 54	1,490,034 28	80,570 96		-1,815 70	78,555 26
.. WB1S ..				16JAN01	23JAN01	7 962600	
	484	7,797,860 00	7,428,529 83	377,330 17			377,330 17
	7,300,000 000	979,310 78	947,484 04	47,387 81		-15,561 09	31,824 72
596448113	TOTAL	20,097,876 40	19,090,321 38	1,007,555 02 S			1,007,555 02 S
		2,547,900 32	2,437,518 34	127,758 77 S		-17,376 79	110,381 98 S
DKK TOTAL		27,015,539 00	26,932,588 16	82,950 84 L			82,950 84 L
		3,278,646 45	3,446,558 73	10,127 47 L		-178,039 75	-167,912 28 L

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
453980117	TOTAL	14,544,686 22	14,355,128 22	189,558 00 S			189,558 00 S
		12,928,693 99	12,625,432 31	171,263 50 S		132,058 18	303,261 48 S
464042113	GERMANY (FEDERAL REP 5 25PCT B 2011/01/04		5 250	26APR01	03MAY01	1 109632	
WBIS	757	3,149,916 00	3,203,962 27	-54,046 27			-54,046 27
	3,080,000 000	2 838,703 28	2,931,962 43	-48,706 48		-44,552 67	-93,259 15
WBIS	807	1,640,088 00	1,684,815 62	-44,727 62	22MAY01	1 155201	-44,727 62
	1,620,000 000	1,419,742 54	1,541,825 71	-38,718 47	29MAY01	83,364 70	-122,083 17
WBIS	251	406,000 00	404,694 33	1,305 67	16JUL01	1 169454	1,305 67
	400,000 000	347,170 56	342,674 87	1,116 48	23JUL01	3,379 21	4,495 69
WBIS	260	510,600 00	505,832 76	4,767 24	19JUL01	1 150947	4,767 24
	500,000 000	443,634 68	428,313 55	4,142 02	26JUL01	11,179 11	15,321 13
WBIS	296	1,590,455 00	1,568,036 34	22,418 66	30JUL01	1 142596	22,418 66
	1,550,000 000	1,391,966 19	1,327,732 11	19,620 81	06AUG01	44,613 27	64,234 08
WBIR	499	979,070 00	967,302 81	11,767 19	22AUG01	1 087429	11,767 19
	950,000 000	900,353 03	858,731 42	10,821 11	27AUG01	38,800 50	41,621 61
WBIR	505	1,519,988 70	1,513,196 07	6,792 63	23AUG01	1 090849	6,792 63
	1,473,000 000	1,393,374 18	1,324,339 10	6,226 80	28AUG01	62,808 28	69,035 08
WBIR	514	1,986,240 00	1,975,347 59	10,892 41	29AUG01	1 099143	10,892 41
	1,920,000 000	1,807,080 61	1,737,672 90	9,909 91	03SEP01	59,497 80	69,407 71
WBIR	514	-1,986,240 00	-1,975,347 59	-10,892 41	29AUG01	1 099143	-10,892 41
	-1,920,000 000	-1,807,080 61	-1,737,672 90	-9,909 91	03SEP01	-59,497 80	-69,407 71
WBIR	548	1,986,240 00	1,975,347 59	10,892 41	29AUG01	1 099143	10,892 41
	1,920,000 000	1,807,080 61	1,737,672 90	9,909 91	29AUG01	59,497 80	69,407 71
WBIR	537	1,957,950 00	1,962,495 40	-4,545 40	06SEP01	1 118068	-4,545 40
	1,900,000 000	1,751,190 45	1,744,165 26	-4,065 41	10SEP01	11,090 60	7,025 19
WBIR				06SEP01	10SEP01	1 118068	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	CXL 537	-1,957,950 00	-1,962,495 40	4,545 40			4,545 40
	-1,900,000 000	-1,751,190 45	-1,744,165 26	4,065 41		-11,090 60	-7,025 19
WBIR	547	1,957,950 00	1,962,553 86	-4,603 86	06SEP01	1 118068	-4,603 86
	1,900,000 000	1,751,190 45	1 744,217 55	-4,117 69	12SEP01	11,090 59	6,972 90
WBIR	550	511,364 70	509,698 19	1,666 51	14SEP01	1 085400	1,666 51
	493,500 000	471,043 39	452,989 77	1,535 11	19SEP01	16 518 51	18,053 62
WBIR	551	511,389 38	509,698 19	1,691 19	14SEP01	1 085400	1,691 19
	493,500 000	471,066 17	452,989 76	1,557 84	19SEP01	16 518 52	18,074 36
WBIS	531	1,045,800 00	1,034,461 69	11 338 31	15OCT01	1 101625	11,338 31
	1,000,000 000	949,324 86	950,057 23	10,292 35	24OCT01	-19,024 72	-8,732 37
WBIS	545	525,800 00	515,867 90	9,932 10	24OCT01	1 120511	9,932 10
	500,000 000	469,250 19	480,665 22	8,863 90	31OCT01	-20,278 93	-11,415 03
WBIS	686	518,400 00	519,712 01	-1,312 01	07DEC01	1 123028	-1,312 01
	500,000 000	461,609 14	478,747 43	-1,168 27	12DEC01	-15,970 02	-17,138 29
464042113	TOTAL	16,853,061 78	16 875,179 63	-22,117 85 S			-22,117 85 S
	15,115,509 22	15,040,919 05	15,040,919 05	-18,624 58 S		73,214 75	54 590 17 S
464491112	GERMANY (FEDERAL REP 5 SPCT BD 2031/01/04		5 500	23JUL01	26JUL01	1 152671	
WBIR	409	5,640,100 00	5,769,071 24	-108,971 24			-108,971 24
	5,700,000 000	4,910,421 10	5,323,743 01	-94,538 02		-318,783 89	-413,321 91
WBIO	679	3,722,200 00	3,730,182 58	-7,982 58	09OCT01	1 092657	-7,982 58
	3,700,000 000	3,404,558 50	3 315,197 39	-7,305 46	12OCT01	98,644 77	91,361 11
WBIR	855	24,026,200 00	22,311,462 71	1,714,737 29	01NOV01	1 105461	1,714,737 29
	22 000,000 000	21,734,100 07	19,915,424 10	1,551,151 32	06NOV01	267 524 65	1,818,675 97
WBIS	684	1 862,760 00	1,983,424 73	-120,664 73	07DEC01	1 123028	-120,664 73
	1,805,000 000	1,658,694 17	1,794,209 80	-107,445 88	13DEC01	28,049 75	-135,515 63

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
464491112	TOTAL	35,271,260 00	33,794,141 26	1,477 118 74 S		19,337 78	1,477,118 74 S
		31,709,773 84	30,348 574 30	1 341 861 74 S			1,361,199 54 S
500317115	GERMANY (FED REP)	6 PCT SJ	2006/01/05	6 000	01FEB01	08FEB01	1 065076
.. WBIS ..							
550	1 051 724 50	1 047,837 97	3,888 53				3,888 53
990,000 000	987 466 15	965,527 30	3,650 94			18 287 91	21,938 85
.. WBIS ..							
554	127 674 00	127 007 11	666 89	02FEB01	09FEB01	1 068661	666 89
120 000 000	119,471 00	117 030 35	624 04			1 816 61	2,448 65
.. WBIS ..							
089	1,053,250 00	1,057,739 90	510 10	12JUN01	19JUN01	1 179037	510 10
1,000 000 000	893,313 78	911,315 20	432 64			-18 434 06	-18,001 42
.. WBIS ..							
242	3,313 320 00	3,302,791 18	10 536 82	13JUL01	20JUL01	1 172677	10,536 82
3,140 000 000	2,825,439 57	2,859,122 90	8,985 27			-42 668 60	-33,683 33
.. WBIS ..							
338	1 062,400 00	1 051,126 43	11 273 57	07AUG01	14AUG01	1 139536	11,273 57
1,000 000 000	932,309 29	909,881 37	9 893 12			12 534 80	22,427 92
.. WBIS ..							
514	925,188 00	902 363 50	22 824 50	11OCT01	18OCT01	1 110001	22,824 50
860 000 000	833,501 96	781,007 17	20,562 59			31,932 20	52,494 79
500317115	TOTAL	7 533 564 50	7 483 846 09	49,700 41 S		3,468 86	49,700 41 S
-----	-----	6,591 501 75	6 543 884 29	44 148 40 S			47,617 46 S
500889113	RHEINISCHE HYPOBK	5 SPCT P	2001/12/05	5 500	05DEC01	05DEC01	1 125996
.. WBIA ..							
021	50 000 000 00	50 000 000 00	00				00
50,000 000 000	44,405,131 10	43,319 409 80	00			1 085 721 30	1,085,721 30
501776111	GERMANY (FED REP)	6PCT BDS	2006/02/16	6 000	08MAR01	09MAR01	1 077877
.. WBIS ..							
650	2 975,535 00	2 962 302 19	13,232 81				13,232 81
2 790 000 000	2 760 551 53	2,731 994 30	12 276 74			14 280 49	28 557 23
503382116	WURTTENBERG HYPOBK	SPCT P MT	2001/11/12	5 000	12NOV01	12NOV01	1 117998
.. WBIA ..							
763	30 000 000 00	30 000,000 00	00				00
30,000,000 000	26 833,679 49	25 858,793 09	00			974,886 40	974,886 40

WB2C MONTHLY WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1 2001 TO DECEMBER 31, 2001 PAGE 51 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
505852116	ALG HYPOTHEKENBK	6PCT MTG	2002/09/16	6 000	01OCT01	04OCT01	1 092059
.. WBIA ..							
622	25,567,500 00	25,166 244 44	401,255 54				401,255 54
25 000 000 000	23,412,196 59	21,985 009 13	367 430 28			1,059,757 18	1,427,187 44
524467110	GERMANY(FEDERAL REPU	6PCT 06JU	2007/07/04	6 000	17JAN01	24JAN01	1 074172
.. WBIS ..							
496	1,155,924 00	1 123 579 66	32,344 34				32,344 34
1 080 000 000	1 076 106 99	1,072,755 04	30,110 95			-26,759 00	3,351 95
.. WBIS ..							
557	268 625 00	260,029 02	8 595 98	02FEB01	09FEB01	1 068661	8,595 98
250,000 000	251,365 96	248 264 43	8 043 49			4,942 14	3,101 53
.. WBIS ..							
639	107 460 00	103 970 41	3 489 59	02MAR01	09MAR01	1 069747	3,489 59
100 000 000	100,453 66	99,267 55	3,262 07			2 075 96	1,186 11
.. WBIR ..							
171	2,780,156 00	2,665 910 61	34 245 39	22NOV01	27NOV01	1 138498	34,245 39
2 490 000 000	2 371 682 69	2,372 461 03	30 079 45			-30 857 79	-778 34
524467110	TOTAL	4 232,165 00	4 153 489 70	78 675 30 S		-44 634 91	78 675 30 S
-----	-----	3,799,609 30	3 792 748 05	71,496 16 S			6,861 25 S
527090117	HYPOBANK ESSEN	5 25PCT P	2005/07/05	5 250	16JAN01	19JAN01	1 064553
.. WBIR ..							
116	10,149,500 00	9 876 935 23	272 564 77				272,564 77
10,000 000 000	9,516,170 31	9,429 293 81	255,556 70			168,679 40	86 877 30
534293118	WURTTENBERGISCHE NYP	SPCT 20JA	2003/01/20	5 000	27MAR01	27MAR01	1 126126
.. WBIR ..							
356	9,410 670 00	9 241,841 27	168,828 73				168,828 73
9,300 000 000	8 354 675 90	7,965,382 05	149 919 93			241 373 92	391 293 85
539363114	GERMANY FED REPUBLIC	5 25PCT 0	2008/01/04	5 250	08JAN01	15JAN01	1 054018
.. WBIS ..							
452	1 818 600 00	1,750 000 00	68 600 00				68,600 00
1,750 000 000	1,725 397 48	1,670,725 73	65,084 28			-10,412 53	54,671 75
.. WBIS ..							
507	536 536 00	520 000 00	14 536 00	19JAN01	26JAN01	1 067806	16,536 00
520 000 000	502 465 81	496 444 22	15,485 96			-9 464 37	4,021 59
.. WBIS ..							
507	-536 536 00	-520 000 00	-16,536 00	19JAN01	26JAN01	1 067806	-16,536 00
-520 000 000	-502,465 81	-496,444 22	-15,485 96			9 464 37	-6,021 59
.. WBIS ..							
				19JAN01	26JAN01	1 067806	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/L'S SECY GN/L'S	STL DT SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S			
520,000 000	515 536,536 00 502,465 87	520,000 00 496,444 22	16,536 00 15,485 96	-9,464 37	14,536 00 6,821 59			
** WBIS **	526 544 575 00 504,222 11	530,000 00 505,991 22	24JAN01 14,575 00 13,495 00	31JAN01 1 080030	14,575 00 -1,769 11			
** WBIS **	573 466,865 50 418,150 89	645,000 00 615,781 77	09FEB01 21,865 50 20,268 22	16FEB01 1 078807	21,865 50 2,369 12			
** WBIS **	643 2,515,293 00 2,351,297 08	2,434,687 53 2,249,968 13	02MAR01 80,605 47 75,350 03	09MAR01 1 069747	80,605 47 101,328 95			
** WBIS **	654 517,200 00 479,780 49	503,099 04 431,819 26	07MAR01 14 100 96 13 080 75	16MAR01 1 077993	14,100 96 48,761 23			
** WBIS **	761 770,600 00 687,543 45	750,567 79 646,464 79	27APR01 15,832 23 14,129 46	04MAY01 1 120511	15,832 23 41,078 66			
** WBIS **	783 1,539 000 00 1,361,475 80	1,534,488 82 1,386,178 55	09MAY01 4 511 18 3 990 82	16MAY01 1 130391	4,511 18 -24,702 75			
** WBIS **	786 1,026,750 00 902,564 36	1 034,743 31 967,326 30	10MAY01 -7,993 31 -7,026 52	17MAY01 1 137592	-7,993 31 -64,761 94			
** WBIS **	075 4,546,346 00 3,855,982 47	4 570,970 59 4,155,268 76	12JUN01 -24,624 59 -20,885 34	20JUN01 1 179037	-24,624 59 299,286 29			
** WBIR **	273 5,477,110 00 4 900,370 67	5,593,881 77 4,963,397 84	12DEC01 -114,771 77 -104,475 71	17DEC01 1 117693	-114,771 77 -63,027 17			
539363114	TOTAL	19 958 675 50 17,889,250 61	19 871,438 85 18,088,566 57	87,236 65 S 88 496 95 S	87,236 65 S -199,315 96 S			
539931118	EUROHYPO AG	5PCT BDS	2006/04/26	5 000	04APR01	09APR01	1 109816	
** WBIR **	414 1,514,950 00 1,366,848 19	1,522,656 19 1 352 116 97	-5,706 19 -5,141 56	19,872 78	-5,706 19 14 731 22			
** WBIR **	590 2,198,460 00 1,903,097 38	2,232 483 48 1,982,466 93	-34 023 48 29,452 43	25MAY01 1 155201	34,023 48 -79,369 55			

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/L'S SECY GN/L'S	STL DT SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S			
** WBIR **	217 11,290,400 00 10,023,054 87	11,136,819 42 9,856,006 02	29NOV01 153,580 58 136,341 19	04DEC01 1 126443	153,580 58 167,048 85			
539931118	TOTAL	15,005,810 00 13,293,000 44	14,891 959 89 13,190,589 92	113,850 91 S 101,747 20 S	113,850 91 S 102 418 52 S			
541975111	GERMANY (FED REP)	4 5PCT J8	2003/02/18	4 500	21MAR01	26MAR01	1 114517	
** WBIR **	351 2,512 500 00 2,254,339 78	2,506,436 55 2,289,755 80	6,063 45 5,440 43	-40,856 45	6,063 45 -35,416 02			
552491115	DT HYPOBK FRAN/HAM	4 5PCT P	2006/04/05	4 500	22MAY01	30MAY01	1 155201	
** WBIR **	596 7,621,380 00 6,597,449 27	7,438,161 74 7 096,138 33	183,218 26 158,602 93	-657,291 99	183,218 26 -498,689 06			
556115116	DEUTSCHE GENOSSENSCH	3 5PCT MT	2001/10/26	3 500	26OCT01	29OCT01	1 120804	
** WBIA **	710 28,000,000 00 24,982,066 45	28,000,000 00 24,273,930 30	00 00	708,136 15	708,136 15			
556364110	GERMANY FEDERAL REPU	4 125PCT	2008/07/04	4 125	12OCT01	19OCT01	1 100776	
** WBIS **	528 985 000 00 894,823 29	980,543 38 892,735 39	4,454 62 4,048 62	-1,960 72	4,454 62 2 887 98			
** WBIS **	576 1 090 584 00 971 873 53	1,059,185 95 944,328 97	51,398 05 27,980 36	-20,435 80	31,398 05 7,544 56			
** WBIS **	611 3,394 517 50 2,992 098 24	3,359,132 80 3,058,285 72	35,384 70 31,189 85	-97,377 33	35,384 70 -64,187 48			
556364110	TOTAL	5,470 181 50 4,858,795 06	5,398,862 13 4,915,350 08	71,239 37 S 63,218 83 S	71,239 37 S -56,555 02 S			
571700116	BAYERISCHE HYPO + VE SERIES	86	2006/04/29	4 000	21FEB01	26FEB01	1 102232	
** WBIR **	244 5,717,400 00 5,187,111 24	5,661 293 43 5,027,454 22	56 106 57 50 902 69	108 754 33	56,106 57 159,657 02			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
580442114	GERMANY FEDERAL REPU 3 50PCT S 2001/09/14	3 500		14SEP01	14SEP01	1 086311	
.. WBIA ..							
	546 75 000 000 00	75 000 000 00	69,041,002 07	00			00
	75 000,000 000		65,155,596 94	00	3,885,405 13		3 885,405 13
580934110	GERMANY(FED REP) 5 375 4JA 2010/01/04	5 375		14MAY01	21MAY01	1 143184	
.. WBIS ..							
	805 1,020,360 00	1 008,948 14	892,559 73	11,411 86			11,411 86
	1 000 000 000		963,299 33	9,982 52	-80,722 12		-70,739 60
.. WBIS ..							
	030 3,043,050 00	3,032,081 74	2 410,328 09	10,968 26			10,968 26
	3 000,000 000		2,765 709 58	9,408 58	-164,790 07		-155 381 49
.. WBIS ..							
	062 1,025 020 00	1 883,353 66	1,800,000 000	-58,333 66			-58,333 66
		1,760,735 19		-49,329 87	-168,076 74		-217,406 61
.. WBIS ..							
	063 1,014 000 00	1,046,307 59	1,000 000 000	-32,307 59			-32,307 59
		978,186 21		-27,320 92	93 375 95		-120,696 87
.. WBIS ..							
	083 808,091 00	876,458 34	790 000 000	-18,367 34			18 367 34
		772,659 23		-15,578 26	71,698 75		-87,277 01
580934110	TOTAL	7,797,149 47	6,589,087 96	-86,628 47 S			-86,628 47 S
-----		7,240,589 54		-72,837 95 S	-578,663 63		-651,501 58 S
588591110	GERMANY (FEDERAL REP 4PCT SCHA 2001/12/14	4 000		14DEC01	14DEC01	1 107849	
.. WBIA ..							
	040 125 000,000 00	125,000,000 00	125 000,000 000	00			00
	125 000,000 000		108 613,857 74	00	4,217 403 56		4,217,403 56
596788112	GERMANY(FED REPUBLIC 5 25PCT B 2010/07/04	5 250		08JAN01	15JAN01	1 054018	
.. WBIS ..							
	454 1,820,525 00	1,753,493 93	1,750 000 000	66 831 87			66,831 87
	1 750 000 000	1,674,253 26		63 406 00	-10 435 43		52,970 57
.. WBIS ..							
	CXL 454 -1,820 525 00	-1,753,493 93		-66,831 87			-66,831 87
	-1,750 000 000	-1,674,253 26		-63,406 00	10,435 43		-52,970 57
.. WBIS ..							
	456 1,820 525 00	1,753,493 93	1,750 000 000	66,831 87			66,831 87
	1,750 000 000	1,674 253 26		63 406 00	-10,435 43		52 970 57
.. WBIR ..							
	120 4,357,107 54	4,265,578 94		91,528 60			91,528 60

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
4,200,000 000	4,056,247 55	3,682,596 06		85,208 51		288 402 98	373,651 49
.. WBIR ..							
	200 1,140 700 00	1,125,810 09		14,889 91			14 889 91
	1,100,000 000	1,067,410 53		13,933 24	54,339 07		68,272 31
.. WBIR ..							
	231 2 492 880 00	2 456,194 68		36,685 32			36,685 32
	2 400,000 000	2,295,194 87		33 776 18	81,577 48		115,353 66
.. WBIS ..							
	771 4 304,160 00	4,229,059 61		75,100 39			75,100 39
	4,200,000 000	3 845 980 63		67,105 92	-32,378 50		34,727 42
.. WBIS ..							
	787 1,023,300 00	1 020,848 89		2 451 11			2 451 11
	1 000,000 000	896,410 41		2,147 17	-8,965 85		-6 818 68
.. WBIS ..							
	006 6,033,300 00	6,178 704 39		-145 404 39			-145,404 39
	5 950 000 000	5,222,727 47		125,849 34	-424 401 13		-550,278 47
.. WBIS ..							
	028 2,573 603 80	2,658,782 17		-85 178 37			-85 178 37
	2,558,000 000	2,207,637 17		-73,066 00	-186,115 45		-259,181 45
596788112	TOTAL	23,745,576 34	21,318,832 46	56,903 64 S			56,903 64 S
-----		21,490 127 61		66,641 68 S	-237,936 83		-171,295 15 S
705870116	BAYER HYPO VEREINS 4 75PCT B 2006/03/01	4 750		29NOV01	04DEC01	1 126443	
.. WBIR ..							
	213 8,861,264 00	8 642,924 24		218,339 76			218 339 76
	8 720,000 000	7,866,588 90		193,831 17	-168,297 20		25,533 97
713055114	BUNDESREPUBLIK DEUTS 5PCT 04JU 2011/07/04	5 000		30JUL01	06AUG01	1 142596	
.. WBIS ..							
	295 1,086,400 00	1,001,198 97		5,201 03			5,201 03
	1,000,000 000	880,801 26		4,551 94	-1 351 82		3,200 12
.. WBIS ..							
	331 503,000 00	500 598 97		2,401 03			2,401 03
	500,000 000	444,702 20		2,122 75	3,779 34		5,902 09
.. WBIS ..							
	363 506,050 00	500,598 06		5 451 94			5 451 94
	500 000 000	452,535 42		4,875 40	8,840 73		13,736 13
.. WBIS ..							
	366 1,012 100 00	1,001 193 03		10,906 97			10,906 97
	1,000 000 000	930 727 43		10,030 05	43,101 75		53,131 80

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
** WBIS **	384	655,005 00	654,496 58	05SEP01	12SEP01	1 123722	508 42
450,000 000	582,888 83	576,478 89	576,478 89	508 42		5,957 50	6,409 94
** WBIS **	562	528,358 00	503,646 80	07NOV01	14NOV01	1 110926	24,783 20
500,000 000	475,594 24	443,786 72	443,786 72	24,783 20		9,570 94	31,807 52
** WBIS **	666	269,717 00	266,920 84	06DEC01	12DEC01	1 121265	2,796 16
265,000 000	240,547 86	235,196 64	235,196 64	2,796 16		2,854 67	5,358 42
** WBIS **	679	1 851,304 00	1,833,954 18	07DEC01	12DEC01	1 123028	17,347 82
1,820,000 000	1,648,493 18	1,616,016 49	1,616,016 49	17,347 82		17 029 32	32,476 69
** WBIS **	689	4,640 604 10	4,720,000 55	07DEC01	12DEC01	1 123028	-79,394 45
4,559,000 000	4,137,226 53	4,161,070 03	4,161,070 03	-79,394 45		41,903 27	-28,793 50
713055114	TOTAL	10,972 532 10	10,982,609 98	-10,077 88 S		131,707 70	-10,077 88 S
		9,788,516 15	9,665,294 94	-8,486 49 S			123,221 21 S
719912110	GERMANY (FEDERAL REP 4 5PCT 18 2006/08/18	4 500		24OCT01	31OCT01	1 120511	
** WBIS **	542	752,474 60	729,740 66	2 733 94			2 733 94
715,000 000	653,696 93	673,376 61	673,376 61	2,439 90		-22,119 58	-19,479 68
** WBIS **	665	1,109,680 00	1,137,570 42	06DEC01	12DEC01	1 121265	-27,890 42
1,100,000 000	989 667 92	1,013,648 66	1,013,648 66	27,890 42		893 33	-23,980 74
719912110	TOTAL	1,842,154 60	1,847,311 08	25,156 48 S		-21,226 25	-25,156 48 S
		1,643,364 85	1,687,025 27	-22,434 17 S			-43,660 42 S
99LDUW110	WESTFA HYPOTHEK WFA 5 75PCT 2 2010/07/20	5 750		10JAN01	15JAN01	1 065246	
** WBIR **	105	1,033,200 00	992,945 13	40,254 87			40,254 87
1 000,000 000	969,916 81	862,035 32	862,035 32	37,789 27		70,092 22	107,881 49
991NLE118	BUNDESSCHATZANW 5PCT 13SE 2002/09/13	5 000		13MAR01	20MAR01	1 092777	
** WBIS **	667	416 221 40	415,764 29	457 11			457 11
413,000 000	380,884 11	384,939 60	384,939 60	478 30		-4 473 79	-4,055 49

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
GERMANY TOTAL		00	00	00		00	00
		334,620,268 00	334,224,428 50	395,839 50 L			395,839 50 L
		302,459 671 19	290,172,542 77	342,520 44 L		11,924 607 78	12,287,128 42 L
		211 837 780 94	208,898,412 27	2,939,368 67 S			2,939,368 67 S
		189 415 623 48	188,277,149 49	2,691,169 65 S		-1,552,695 66	1,138,473 99 S
** SPAIN **							
553219119	SPAIN (KINGDOM OF) 4 5PCT 30 2004/07/30	4 500		11JUN01	15JUN01	1 186803	
** WBIR **	093	18,768,040 00	18,549,268 63	218,771 37			218,771 37
18,800,000 000	15,813,947 21	16,272,917 92	16,272,917 92	184,336 72		-643,307 43	-458,970 71
** WBIR **	093	-18,768,040 00	-18,549,268 63	11JUN01	15JUN01	1 186803	-218,771 37
-18,800,000 000	-15,813,947 21	-16,272,917 92	-16,272,917 92	-184,336 72		643,307 43	458,970 71
** WBIR **	157	19 509,418 63	18,549,268 63	11JUN01	19JUN01	1 186803	960,150 00
18,800,000 000	16,438 632 72	16,272,917 92	16,272,917 92	940,150 00		-643 307 42	165,714 80
553219119	TOTAL	19,509,418 63	18,549,268 63	940,150 00 S		-643,307 42	960,150 00 S
		16,438,632 72	16,272 917 92	809,022 22 S			165,714 80 S
597973119	SPAIN (KINGDOM OF) 4 95PCT B 2005/07/30	4 950		19JAN01	24JAN01	1 067806	
** WBIR **	142	5,148,450 00	5,085,023 81	63,426 19			63,426 19
5 100,000 000	4,821,521 89	4,461,364 70	4,461,364 70	59,398 61		300,758 58	360,157 19
** WBIR **	584	14,990,890 00	14,859,170 17	22MAY01	25MAY01	1 155201	131,719 83
14,900,000 000	12,976,867 22	13,036,647 40	13,036,647 40	114,023 30		-173,803 48	-59,788 18
597973119	TOTAL	20,139,340 00	19,944,193 98	195 146 02 S		126,955 10	195 146 02 S
		17,798,389 11	17,498,012 10	173,421 91 S			300,377 01 S
SPAIN TOTAL		39,648 758 63	38,493,462 61	1,155 296 02 S		-516,352 32	1,155,296 02 S
		34,237 021 83	33,770,930 02	982 444 13 S			466,091 81 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** FRANCE **							
444927110	FRANCE REPUBLIC 5 5PCT BD 2010/10/25	5 500		22JUN01	27JUN01	1 166793	
** WBIR **							
	245 2,839,925 00	2 874,767 92		-34 842 92			-34,842 92
	2,750,000 000 2,433 957 87	2,707 778 29		-29,862 13		-243,958 29	-273,820 42
** WBIR **							
	314 4 485 360 00	4,564 010 62		-78,650 42	13JUL01	1 168634	-78 650 42
	4,400,000 000 3,838 122 11	4,132 670 22		-47 301 33		-227 246 78	-294,548 11
** WBIR **							
	CXL 314 -4,485,360 00	4,564,010 62		78,650 42	13JUL01	1 168634	78 650 42
	-4,400,000 000 -3,838,122 11	-4,132,670 22		47,301 33		227,246 78	294,548 11
** WBIR **							
	356 4 485 360 00	4 572,003 21		-86 443 21	17JUL01	1 168634	-86,443 21
	4,400,000 000 3 838 122 11	4 029,210 69		-74,140 59		-116,947 99	-191,088 58
** WBIR **							
	485 7 471,125 00	7,475,799 79		-4 674 79	25JUL01	1 147249	-4,674 79
	7,250 000 000 6,512 208 77	6 663,031 88		-4 074 78		-146 748 33	-150,823 11
** WBIR **							
	444 2,800 710 00	2,762 035 53		38,674 47	10AUG01	1 135912	38 674 47
	2,700,000 000 2,445,604 73	2,356,145 74		34 047 87		75,411 92	109,458 99
** WBIR **							
	475 1,539,644 00	1,513,964 80		25,479 20	14AUG01	1 125176	25,479 20
	1 480,000 000 1,368 358 38	1,291 479 95		22 822 39		54,056 04	76,878 43
** WBIR **							
	CXL 475 -1 539 644 00	-1 513 964 80		25,679 20	14AUG01	1 125176	-25,679 20
	-1,480 000 000 -1 368,358 38	-1,291,479 95		-22,822 39		-54,056 04	-76,878 43
** WBIR **							
	495 1 539,644 00	1,513,964 80		25,679 20	16AUG01	1 125176	25 679 20
	1,480,000 000 1,368,358 37	1,291,479 95		22,822 39		54,056 03	76,878 42
444927110	TOTAL	19,136,764 00	19 198 571 25	61,807 25 S			61,807 25 S
-----	-----	16 618,251 85	17 047 646 55	-51 208 04 S		-378,186 66	-429,394 70 S
543001114	FRANCE (GOVT OF) 5 5PCT OA 2029/04/25	5 500		21SEP01	28SEP01	1 098358	
** WBIS **							
	468 2 748,825 00	2 786 532 61		-37,787 61			-37,787 61
	2,850,000 000 2,502,667 62	2,487 404 74		-34 330 89		49,593 77	15,262 88

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
WB2C MONTHLY WILLIAM H GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001							
554133111	FRANCE (REPUBLIC OF) 5PCT O A	2009/07/25	3 000	17MAY01	22MAY01	1 132695	
** WBIR **							
	571 2 984,942 14	2,975,363 48		9,578 68			9 578 68
	3,000,000 000 2 635,256 76	2,470 532 72		8 456 54		-43 732 50	-35,275 96
577874113	CRH CAISSE REFINANCE 4 20PCT 2 2011/04/25	4 200		03MAY01	08MAY01	1 124733	
** WBIR **							
	509 898,300 00	914,357 89		-14 057 89			-14,057 89
	1,000,000 000 798 678 44	820 674 96		-14,276 36		-7,722 16	-21,998 52
579890117	COMPAGNIE DE FINANCT 5 625PCT	2010/06/25	5 625	09OCT01	12OCT01	1 092657	
** WBIR **							
	695 7 826 250 00	7 613,287 72		212,962 28			212,962 28
	7,500 000 000 7 162 586 24	6,636,028 42		194,903 14		331,654 48	526,557 62
582298118	COMPAGNIE DE FINANCT 5PCT BDS	2005/06/24	5 000	22NOV01	27NOV01	1 138498	
** WBIR **							
	174 3,136,315 00	3,145,970 33		-9 655 33			-9,655 33
	3 050,000 000 2,754,783 06	2,879,309 19		-8 480 76		116,045 37	-124,526 13
** WBIR **							
	178 1 541,250 00	1,547,198 52		-5 948 52	27NOV01	1 138498	-5,948 52
	1,500,000 000 1,353 757 32	1,416,053 70		-5,224 88		-57 071 50	-62,296 38
** WBIR **							
	179 3,082,800 00	3,094,397 04		-11 597 04	27NOV01	1 138498	-11,597 04
	3,000,000 000 2,707,778 15	2,832,107 40		-10,186 26		-114 142 99	-124,329 25
582298118	TOTAL	7 760,365 00	7 787,565 89	-27,200 89 S			-27,200 89 S
-----	-----	6 816,318 53	7,127,470 29	-23 891 90 S		-287 259 86	-311,151 76 S
591455113	FRANCE REPUBLIC OF 5 0PCT BT 2005/07/12	5 000		31JAN01	05FEB01	1 074114	
** WBIR **							
	188 1 526 400 00	1,523,777 74		2 622 26			2,622 26
	1,500,000 000 1 421 078 21	1,388,684 93		2 441 32		29,951 94	32,393 28
** WBIR **							
	238 1 731 620 00	1,726,779 99		4,840 01	16FEB01	1 086130	4,840 01
	1,700,000 000 1,594 302 70	1,573,694 24		4 456 20		16,152 26	20,608 46
** WBIR **							
	585 4 047 600 00	4 092,269 91		44,669 91	25MAY01	1 155201	44,669 91
	4,000,000 000 3,503 805 83	3 677,717 94		-38 668 52		-135,243 59	-173,912 11



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
591455113	TOTAL	7 305,620 00 6 519,186 74	7,342 827 64 6,640,097 11	-37 207 64 S -31,771 00 S	-37,207 64 S -120,910 37 S
705145113	CIE FINANCEMENT FO 5 125PCT	2000/10/25 5 125		22MAY01 25MAY01	1 155201
** WBIR **	591 4,650,000 000	4 575 600 00 3,960,869 14	4,668,313 10 4,106,719 64	-92,713 10 -80 257 12	-92,713 10 -145,050 52
FRANCE TOTAL	53,236,666 16 47,013,815 32	53,286,818 78 47,536,576 65	-50,152 62 S -32,375 63 S	-490,585 70	50 152 62 S -522,761 33 S
** GREECE **					
408916117	GREECE (REP OF) 6PCT BND	2010/05/19 6 000		04MAY01 09MAY01	1 119132
** WBIR **	523 3,500,000 000	3,648,050 00 3,259,713 78	3,643,553 17 3,297,941 12	4,496 83 4,018 14	4,496 83 38,227 34
** WBIR **	423 4,632,501 000	4,819,654 04 4,224,668 61	4 874,719 03 4,288,313 05	26JUL01 31JUL01 -55,064 99 -48,267 23	1 140036 -15,377 21 -55,064 99 63,644 44
408916117	TOTAL	8,467,704 04 7,484 382 39	8,518,272 20 7,586,254 17	50,568 16 S -44 249 09 S	-57,622 69 -101 871 78 S
561367116	GREECE (REP OF) 6 3PCT BD	2009/01/29 6 300		05JUL01 10JUL01	1 194458
** WBIR **	293 2,700,000 000	2 847,960 00 2,384,311 55	2,732,553 17 2,639,253 37	115,404 83 96,618 58	-351,560 40 -254,941 82
593655116	GREECE (REP OF) 5 95PCT B	2005/03/24 5 950		22MAY01 25MAY01	1 155201
** WBIR **	586 1,966,250 000	2 039,197 88 1,765 232 09	2 026,992 80 1,809 517 01	12,205 08 10,565 33	-54,850 25 -44,284 92
** WBIR **	CXL 586 -1,966,250 000	2,039 197 88 -1,765,232 09	-2,026 992 80 -1,809,517 01	-12,205 08 -10,565 33	54,850 25 -12,205 08 44,284 92
** WBIR **	589 1,966,250 000	2 039,197 88 1,765,232 09	2,026 992 80 1,809,517 01	12,205 08 10,565 33	-54 850 25 12,205 08 -44,284 92

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
593655116	TOTAL	2 039,197 88 1,765,232 09	2,026,992 80 1,809,517 01	12,205 08 S 10,565 33 S	-54,850 25 -44,284 92 S
GREECE TOTAL	2,847,960 00 2,384,311 55	2,732,553 17 2,639,253 37	115,404 83 L 96,618 58 L	-351,560 40	115,404 83 L -254,941 82 L
	10 506,901 92 9,249,614 48	10,545,265 00 9,395,771 18	-38,363 08 S -33,683 76 S	-112,472 94	-38,363 08 S -146,156 70 S
** ITALY **					
545954112	ITALY REP OF 5PCT IMA	2008/05/01 5 000		21SEP01 02OCT01	1 098358
** WBIS **	470 5,380,000 000	5 469 308 00 4 979,531 26	5 319 645 03 5,024,230 33	117 200 16 106,704 88	117,200 16 -8,184 29
** WBIS **			32,462 81 29,555 76	-66 068 54	32,462 81 -36,512 78
545954112	TOTAL	5 469,308 00 4 979,531 26	5,319,645 03 5,024,230 33	117,200 16 L 106,704 88 L	-114,891 17 -114,891 17
	5,469,308 00 4,979,531 26	5 319,645 03 5 024,230 33	32,462 81 S 29,555 76 S	66,068 54	32,462 81 S -36,512 78 S
567712117	ITALY (REPUBLIC OF) 3 25PCT B	2004/04/15 3 250		13NOV01 16NOV01	1 134881
** WBIR **	130 9,100,000 000	9 081,800 00 8,002,424 92	9,013,477 34 8,195,881 37	68,322 66 60,202 49	-253,658 94 -193,456 45
587213112	ITALY REPUBLIC OF 4 75PCT B	2005/07/01 4 750		19APR01 24APR01	1 122208
** WBIR **	486 5,700,000 000	5 718,240 00 5,095,525 97	5 664 595 45 5,036,114 88	53 644 55 47,802 68	11 608 41 53,644 55 59,411 09
** WBIR **	CXL 486 -5,700,000 000	-5,718 240 00 5,095,525 97	-5,664,595 45 -5,036,114 88	19APR01 24APR01 -53,644 55 47,802 68	1 122208 -11,608 41 53,644 55 59,411 09
** WBIR **	490 5 700,000 000	5 718,240 00 5 095 525 97	5 704 384 98 5 044,165 31	13,855 02 12,346 21	39,014 45 13,855 02 51,360 66
** WBIR **	498 3,200,000 000	3,243,520 00 2,957,117 28	3,181,567 29 2,828,640 84	21AUG01 24AUG01 61 952 71 56,482 29	1 096852 71,994 15 61,952 71 128,476 44
** WBIR **	042 6,940,530 00	6 714 110 87	6 714 110 87	31OCT01 05NOV01 226,419 13	1 111791 226,419 13

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
6.700 000 000	6,242,457 12	5,929,401 41		203,652 60	109,402 91	313 055 51
** WB1R **				13NOV01	16NOV01	1 134081
23,450 000 000	24,317,450 00 21,427,488 87	23,509,956 25 19,973,664 99		807,493 75 711,699 07	742,124 81	807,493 75 1,453,823 88
587213112	TOTAL	40,219,940 00	39,110,019 39	1,109,920 61 S		1,109,920 61 S
-----	35,722,789 24	33,776,072 75		984,180 17 S	962,536 32	1,946,716 49 S
593330114	ITALY (REPUBLIC OF) 6PCT BTP	2031/05/01	6 000	30MAR01	04APR01	1 136751
** WB1R **						
2,700,000 000	376 2,809,080 00 2,471,148 03	2,710,483 10 2,323,289 42		98,596 90 86,735 71	61,122 90	98,596 90 147,858 61
** WB1R **				30MAR01	04APR01	1 136751
-2,700,000 000	CXL 376 2,809,080 00 -2,471,148 03	-2,710,483 10 -2,323,289 42		-98,596 90 -86,735 71	-61,122 90	-98,596 90 -147,858 61
** WB1R **				02MAY01	08MAY01	1 120260
11,700,000 000	503 11,820,510 00 10,551,577 31	11,903,690 23 10,186,052 97		-83,180 23 -74,250 83	439,775 17	-83,180 23 365,524 34
593330114	TOTAL	11,820,510 00	11,903,690 23	83,180 23 S		-83,180 23 S
-----	10,551,577 31	10,186,052 97		-74,250 83 S	439,775 17	365,524 34 S
594579117	ITALY REPUBLIC OF 5 SPCT 01	2010/11/01	5 500	23FEB01	28FEB01	1 099445
** WB1R **						
4,700 000 000	251 4,802,468 00 4,368,076 62	4,709,906 05 3,999,903 70		92,553 95 84,182 43	283,990 49	92,553 95 368,172 92
** WB1S **				21SEP01	28SEP01	1 098358
7,290,000 000	469 7,489,746 00 6,819,038 97	7,427,780 91 6,741,614 32		32,198 86 29,315 45	14,000 56	32,198 86 43,316 01
** WB1S **				29,766 23 27,100 67	7,007 97	29,766 23 34,108 64
594579117	TOTAL	7,489,746 00	7,427,780 91	32,198 86 L		32,198 86 L
-----	6,819,038 97	6,741,614 32		29,315 45 L	14,000 56	43,316 01 L
	12,292,206 00	12,137,686 96		122,320 18 S		122,320 18 S
	11,187,115 59	10,741,518 02		111,283 10 S	290,998 46	402,281 56 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
ITALY TOTAL	12,959,054 00 11,798,570 23	12,747,425 94 11,765,846 65		149,399 02 L 136,020 33 L	-100,890 61	149,399 02 L 35,129 72 L
	78,883,744 00 70,443,438 32	77,484,518 95 67,923,755 44		1,249,846 03 S 1,110,970 69 S	1,373,582 47	1,249,846 03 S 2,484,553 14 S
** NETHERLANDS **						
586824117	NETHERLANDS KINGDOM 5 SPCT 15	2010/07/15	5 500	27JUN01	05JUL01	1 160025
** WB1S **						
1,020,000 000	175 1,049,682 00 904,878 77	1,055,909 93 942,662 33		-6,227 93 -5,368 79	-32,414 77	-6,227 93 -37,783 56
NETHERLANDS TOTAL	1,049,682 00	1,055,909 93		-6,227 93 S		-6,227 93 S
-----	904,878 77	942,662 33		-5,368 79 S	-32,414 77	-37,783 56 S
** UNITED STATES **						
717643113	NTL COMMUNICATIONS 12 375PCT	2008/02/01	12 375	09AUG01	14AUG01	1 125176
** WB1R **						
435,000 000	477 276,225 00 245,494 93	435,000 00 404,963 08		-158,775 00 -141,111 26	-18,356 89	-158,775 00 -159,468 15
717856111	REED ELSEVIER CAPITA 5 75PCT 3	2008/07/31	5 750	22AUG01	27AUG01	1 087429
** WB1R **						
2,000 000 000	500 2,014,600 00 1,852,426 70	1,991,632 92 1,752,241 49		22,967 08 21,120 53	79,264 68	22,967 08 100,385 21
** WB1S **				30DEC101	06NOV01	1 103692
1,000,000 000	546 1,017,270 00 921,697 36	994,471 71 876,274 80		20,598 29 18,663 08	26,809 48	20,598 29 45,472 56
717856111	TOTAL	3,031,870 00	2,988,304 63	43,565 37 S		43,565 37 S
-----	2,774,324 06	2,628,466 29		39,783 61 S	106,074 16	145,857 77 S
99LWXP110	UNICREDITO ITALIANO RESTRICTED	2049/10/05	1 000	01JUN01	06JUN01	1 182872
** WB1R **						
600 000 000	649 643,290 00 543,837 37	630,825 24 563,706 16		12,464 76 10,537 71	-30,406 50	12,464 76 -19,868 79
99MP2W117	GENERAL MOTORS ACCEP 6PCT 160C	2006/10/16	6 000	07NOV01	14NOV01	1 110926
** WB1S **						
350,000 000	565 359,761 50 323,839 30	350,863 23 319,934 66		8,898 27 8,009 78	-4,105 14	8,898 27 3,904 64
** WB1S **				08NOV01	15NOV01	1,122146
350,000 000	579 360,010 00 320,822 78	350,862 81 319,934 39		9,147 19 8,151 52	-7,263 13	9,147 19 888 39

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
** WBIS **	587	173,163 70	170,418 27	14NOV01	19NOV01 1 132547	2,745 43
170,000 000	152,894 88	155,396 04	155,396 04	2,424 08	-4 925 24	-2,501 16
** WBIS **	593	509,645 00	502,242 77	14NOV01	19NOV01 1 132547	7,382 23
500,000 000	449,991 84	450,772 88	450,772 88	6,518 14	-7,299 98	-781 84
** WBIS **	623	357,745 50	351,834 30	20NOV01	23NOV01 1 132182	5,911 20
350,000 000	315,978 79	313,994 70	313,994 70	5,221 07	-3,236 98	1,984 09
** WBIS **	630	285,824 00	281,467 44	20NOV01	23NOV01 1 132182	4,356 56
280,000 000	252,454 11	251,195 74	251,195 74	3,847 93	-2,589 58	1,258 35
99MP2W117 TOTAL	2,046,149 70	2,007,708 82	2,007,708 82	38 440 88 S		38,440 88 S
-----	1,815,980 90	1,811,228 43	1,811,228 43	34,172 52 S	-29,420 05	4,752 47 S
UNITED STATES TOTAL	5,997,534 70	6,061,838 69	6,061,838 69	-64,303 99 S		-64,303 99 S
-----	5,379,637 26	5,408,363 94	5,408,363 94	-56,617 42 S	27,890 72	-28,726 70 S
** INTERNATIONAL **						
300313116 BRITISH TELECOM	6 125PCT	2006/02/15	6 125	27JUL01	03AUG01 1 143053	
** WBIS **	287	309,141 00	301,496 43	7,644 57	8,804 99	7,664 57
300,000 000	270,452 03	254,959 19	254,959 19	6,687 85		15,492 84
** WBIS **	537	519,520 00	502,385 24	17OCT01	24OCT01 1 103205	17,134 74
500,000 000	470,918 82	424,830 98	424,830 98	15 531 78	30,556 06	46,087 84
** WBIS **	625	240,275 00	252,427 58	20NOV01	23NOV01 1 132182	7 847 42
250,000 000	229,887 95	215,289 72	215,289 72	6,931 24	7,666 99	14,598 23
** WBIS **	626	268,150 00	257,344 65	20NOV01	23NOV01 1 132182	2,805 35
250,000 000	229,777 55	229,918 64	229,918 64	2,477 82	-2,618 91	-141 09
300313116 TOTAL	1,349,086 00	1,313,653 92	1,313,653 92	35,432 08 S		35,432 08 S
-----	1,201,036 55	1,124,998 53	1,124,998 53	31,428 69 S	44,409 15	76 057 82 S

STATE STREET

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446315116 VERSATEL TELECOM	11 25PCT	2010/03/30	11 250	13AUG01	16AUG01 1 113586	
** WBIR **	483	256,000 00	748,657 79	-492,657 79	38,530 61	-492,657 79
800,000 000	229,887 95	633,763 93	633,763 93	-442,406 59		-403,875 98
446675113 IBM CORP	FRN 24SEP	2002/09/24	1 000	13MAR01	20MAR01 1 092777	
** WBIS **	668	399,600 00	400,000 00	-400 00	20,340 04	400 00
400,000 000	365,673 88	345,699 88	345,699 88	-366 04		19,974 00
451172113 UNICREDITO ITALIAN	PERP CT F	2049/10/29	1 000	01JUN01	06JUN01 1 182872	
** WBIR **	650	1,200,808 00	1,143,944 87	56 863 13	-13,675 39	56,863 13
1,120,000 000	1,015,163 09	980,766 39	980,766 39	48,072 09		34,396 70
465353113 SAN PAOLA IMI SPA	6 375 PCT	2010/04/06	6 375	17SEP01	24SEP01 1 086307	
** WBIS **	417	124,872 00	125,754 53	-882 53	3,854 94	-882 53
120,000 000	114,950 93	111,908 40	111,908 40	-812 41		3,042 53
** WBIS **	430	125,113 20	125,753 07	18SEP01	25SEP01 1 083717	-639 87
120,000 000	115,448 22	111,907 01	111,907 01	-590 44	4,131 65	3,541 21
465353113 TOTAL	249,985 20	251,507 60	251,507 60	-1,522 40 S	7,986 59	-1,522 40 S
-----	230,399 15	223,815 41	223,815 41	-1,402 85 S		4,583 74 S
473230113 INEOS ACRYLICS FIN	10 25PCT	2010/05/15	10 250	24JAN01	30JAN01 1 080030	
** WBIR **	157	205 500 00	195,532 84	9,967 16	7,859 05	9,967 16
200,000 000	198,272 49	173,184 84	173,184 84	9,228 60		17,087 65
478294114 FREDDIE MAC FED HOME 5	25PCT 1	2006/01/15	5 250	02JAN01	09JAN01 1 056524	
** WBIS **	442	508 525 00	499,051 41	9,473 59	44,364 32	9,473 59
500,000 000	481,318 93	427,987 86	427,987 86	8,966 75		53,331 07
** WBIR **	139	7,667,920 00	7,599,991 55	267,928 45	201,857 05	267,928 45
7,300,000 000	6,770,389 74	6,331,965 27	6,331,965 27	236,567 42		438,424 47
478294114 TOTAL	8,176,445 00	7 899,842 96	7 899,842 96	277,402 04 S	246,271 37	277,402 04 S
-----	7 251,708 67	6,759,953 13	6,759,953 13	245,534 17 S		491,755 54 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GM/LS	BASE CURR GM/LS	NET BAS SECTY GM/LS		
560036118	NETHERLANDS KINGDOM 3 75PCT	2009/07/15	3 750	12JUN01	19JUN01	1 179037	
.. WBIS ..							
	074	4,284,990 00	4,282,435 90	2,554 10			2,554 10
	4,700,000 000	3,434,313 43	3,950,324 79	2,146 24		-318,179 62	-316,013 36
.. WBIS ..				29JUN01	09JUL01	1 180011	
	185	1,355,453 00	1,385,710 58	-30,257 58			-30,257 58
	1,490,000 000	1,148,678 27	1,295,049 62	25,641 78		-120,729 57	-146,371 35
560036118	TOTAL	5,640,443 00	5,668,146 48	-27,703 48 S			-27,703 48 S
-----		4,782,991 70	5,245,376 41	-23,475 52 S		-438,909 19	-462,304 71 S
566588112	ENRON CORPORATION 4 375PCT	2005/04/08	4 375	25MAY01	31MAY01	1 165773	
.. WBIR ..							
	611	2,293,278 00	2,169,791 34	33,486 66			33,486 66
	2,310,000 000	1,889,971 72	1,908,053 74	28,724 85		46,806 87	-18,082 02
.. WBIR ..				28NOV01	03DEC01	1 128350	
	206	300,000 00	904,841 40	-604,841 40			-604,841 40
	1,200,000 000	265,874 95	811,324 20	-536,040 59		-9,408 66	-565,449 25
566588112	TOTAL	2,593,278 00	3,074,632 74	-571,354 74 S			-571,354 74 S
-----		2,155,846 67	2,719,377 94	507,315 74 S		56,215 53	-563,531 27 S
570905112	HOUSEHOLD FINANCE CO 5 125PCT	2009/04/24	5 125	31AUG01	05SEP01	1 099989	
.. WBIR ..							
	523	598,410 00	583,230 56	15,379 44			15,379 44
	620,000 000	544,196 35	528,150 49	13,981 44		2,064 42	16,045 86
580594112	GENERAL ELEC CAP COR 3 75PCT	2001/09/21	3 750	21SEP01	21SEP01	1 091807	
.. WBIA ..							
	560	35,000,000 00	35,000,000 00	00			00
	35,000,000 000	32,056,947 79	29,905,019 32	00		2,151,928 47	2,151,928 47
582356119	EURO IMV BANK 4 875PCT	2006/04/15	4 875	21FEB01	01MAR01	1 102232	
.. WBIR ..							
	245	8,708,664 00	8,729,408 34	-20,744 34			-20,744 34
	8,720,000 000	7,900,935 56	8,184,698 07	-18,820 30		-264,942 21	-283,762 51
585047114	UTD PAN EUROPE COM 10 875PCT	2009/08/01	10 875	14FEB01	19FEB01	1 086779	
.. WBIR ..							
	232	219,800 00	242,099 61	-22,299 61			-22,299 61
	280,000 000	202,249 03	231,118 84	-20,518 99		-8,350 82	-28,869 81
.. WBIR ..				15MAR01	20MAR01	1 105828	
	357	225,000 00	259,607 73	-34,607 73			-34,607 73
	300,000 000	203,467 45	247,797 56	-31,295 76		15,034 35	-44,330 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GM/LS	BASE CURR GM/LS	NET BAS SECTY GM/LS		
585047116	TOTAL	444,800 00	501,707 34	-56,907 34 S			-56,907 34 S
-----		405,716 48	478,916 40	-51,814 75 S		-21,385 17	-73,199 92 S
591146118	KAPPA BEHEER N V 10 625PCT	2009/07/15	10 625	09JUL01	12JUL01	1 179871	
.. WBIR ..							
	307	267,500 00	254,638 72	12,861 28			12,861 28
	250,000 000	224,719 70	243,180 53	10,900 58		-27,361 41	-16,460 83
.. WBIR ..				02NOV01	07NOV01	1 105889	
	065	267,500 00	254,514 57	12,985 43			12,985 43
	250,000 000	241,886 85	243,047 78	11,742 07		-12,903 00	-1,160 93
591146118	TOTAL	535,000 00	509,153 29	25,846 71 L			25,846 71 L
-----		468,606 55	486,228 31	22,642 65 L		-40,264 41	17,621 74 L
592347119	HUNTSMAN ICI CHEM 10 125PCT	2009/07/01	10 125	07AUG01	10AUG01	1 139536	
.. WBIR ..							
	442	163,625 00	174,955 25	-13,330 25			-13,330 25
	170,000 000	143,589 14	160,550 66	-11,697 96		5,263 56	-16,961 52
592768118	SLOVENIA (REPUBLIC O 6PCT	2010/03/24	6 000	13JUN01	18JUN01	1 171372	
.. WBIR ..							
	097	611,100 00	592,780 00	18,320 00			18,320 00
	600,000 000	521,695 93	565,868 73	15,639 78		-59,812 58	-44,172 80
592980119	NEL COMMUNICATIONS C 0PCT	15NOV 2009/11/15	1 000	18JAN01	23JAN01	1 058705	
.. WBIR ..							
	141	689,000 00	712,465 50	-23,465 50			-23,465 50
	1,300,000 000	650,795 08	669,870 52	-22,164 34		3,088 90	-19,075 44
593080117	AIR + CHEMICALS INC 6PCT	30MAR 2005/03/30	6 000	17AUG01	22AUG01	1 091703	
.. WBIR ..							
	497	1,657,760 00	1,588,760 74	43,441 71			43,441 71
	1,600,000 000	1,518,508 24	1,456,043 64	39,792 61		-10,593 42	29,199 19
.. WBIR ..							
				25,557 55			25,557 55
				23,410 72		9,854 69	33,245 41
593080117	TOTAL	1,657,760 00	1,588,760 74	43,441 71 L			43,441 71 L
-----		1,518,508 24	1,456,043 64	39,792 61 L		-10,593 42	29,199 19 L
		1,657,760 00	1,588,760 74	25,557 55 S			25,557 55 S
		1,518,508 24	1,456,043 64	23,410 72 S		9,854 69	33,245 41 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/L	STL DT	SELL RATE	NET SECY GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/L	BASE CURR GN/L	GN/L	GN/L	GN/L
596304118	PSINET INC	10 50PCT	2006/12/01	10 500	15FEB01	20FEB01	1 103814
** WBIR **							
	734	106,000 00	498,449 05	-384,449 05			-384,449 05
	550,000 000	96,830 67	468,145 93	-348,291 51		-23,843 75	-372,135 26
598150113	COLT TELECOM PLC	7 425PCT	2009/12/15	7 625	21FEB01	26FEB01	1 102232
** WBIR **							
	246	179,006 00	181,839 59	-2,833 59			-2,833 59
	200,000 000	162,403 19	173,589 55	-2,570 77		-8,615 59	-11,186 36
** WBIR **							
	486	148 200 00	173,368 59	-25 168 59	14AUG01	17AUG01	1 107420
	190,000 000	133 824 56	165,467 43	-22,727 23		-8,915 64	-25,168 59
** WBIR **							-31,642 87
	524	122,500 00	159,746 36	-37,246 36	31AUG01	05SEP01	1 099989
	175,000 000	111,364 75	152,471 06	-35,860 67		-7,245 64	-37,246 36
598150113	TOTAL						
-----		270 700 00	333,114 95	-67,414 95 1			-67,414 95 1
		245 189 31	317,938 49	-56,587 90 1		-16,161 28	-72,749 18 1
		179 006 00	181,839 59	-2 833 59 5			-2,833 59 5
		162,403 19	173,589 55	-2,570 77 5		-8,615 59	-11,186 36 5
599552119	STORA ENSO OYJ	6 375PCT	2007/06/29	6 375	20MARG01	23MARG01	1 104301
** WBIR **							
	348	613,320 00	596,266 54	17,053 46			17,053 46
	600 000 000	555,392 06	539 293 75	15,442 76		655 55	14,098 31
** WBIR **							
	530	2,590,750 00	2,556,920 78	33,879 22	05SEP01	10SEP01	1 123722
	2,500,000 000	2 305,507 94	2,749,287 03	30,104 67		26,116 29	33 829 22
599552119	TOTAL						
-----		3,204 070 00	3,153,187 32	50 882 68 5			50,882 68 5
		2 860,900 00	2,788,580 78	45,547 38 5		26,771 84	72,319 22 5
703470117	JONES LANG LASLLE	9PCT BDS	2007/06/15	9 000	31JUL01	03AUG01	1 142270
** WBIR **							
	431	147,000 00	140,000 00	7 000 00			7,000 00
	140,000 000	128,691 11	129,311 02	6,178 15		-6,748 06	-619 91
705210115	BOHMBADIER INC	5 75PCT	2008/02/22	5 750	13SEP01	20SEP01	1 098056
** WBIS **							
	402	1 016,800 00	999,425 66	17,374 34			17 374 34
	1,000 000 000	926,000 13	878,545 72	15,822 82		31,631 59	47,454 41

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/L	STL DT	SELL RATE	NET SECY GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/L	BASE CURR GN/L	GN/L	GN/L	GN/L
705515117	TPSA EUROFINANCE BV	4 425PCT	2006/03/01	6 625	02AUG01	09AUG01	1 134881
** WBIS **							
	321	201 462 00	199,479 38	1,982 62			1,982 62
	200,000 000	177,518 17	170,106 14	1,746 98		5,465 05	7,412 03
706863117	CASINO GUICHARD PERR	6 0 PCT	2008/03/06	6 000	13NOV01	16NOV01	1 134881
** WBIR **							
	114	1 515,042 00	1,479,738 66	35,303 34			35,303 34
	1,460,000 000	1,334,978 73	1,360,789 42	31,107 53		-56,918 22	-25,810 69
** WBIR **							
	116	1,533,960 00	1,500,009 06	33,951 74	13NOV01	16NOV01	1 134881
	1,480,000 000	1,351,649 03	1,379,430 38	29,916 56		-57 697 91	33,951 74
706063117	TOTAL						
-----		3,049 002 00	2,979,747 72	69,255 08 5			69,255 08 5
		2,686,627 76	2,740,219 80	61,024 09 5		-116,616 13	-53,592 04 5
707456112	GERMANY FEDERAL REPU	4 25PCT	2003/03/14	4 250	14AUG01	16AUG01	1 107420
** WBIR **							
	484	1,504,170 00	1,497,678 66	6,491 34			6,491 34
	1,500,000 000	1,358,265 15	1,270,268 40	5,861 68		82,135 07	87,994 75
** WBIR **							
	554	3,529,925 00	3,494,892 23	35,032 77	14SEP01	19SEP01	1 085600
	3,500,000 000	3,251,588 98	2,964,253 64	32,270 42		255,064 92	35,032 77
** WBIR **							287,335 34
	642	7,583,250 00	7 489,313 53	93,936 47	27SEP01	03OCT01	1 089147
	7,500,000 000	6 962,558 78	6,352,204 25	86,247 74		524 106 79	93,936 47
** WBIR **							610,354 53
	046	6 086,400 00	5,991,992 27	94,407 78	31OCT01	05NOV01	1 111791
	6,000,000 000	5 474,410 20	5 082,219 48	84 915 04		307,275 68	94,407 78
** WBIR **							392,190 72
	132	3,046,350 00	2 996,083 68	50,266 32	13NOV01	16NOV01	1 134881
	3 000,000 000	2 684,290 25	2,541,167 21	44,292 15		98,830 89	50,266 32
707456112	TOTAL						
-----		21,750,095 00	21 469,960 32	280,134 68 5			280,134 68 5
		19,731,113 36	18,210,112 98	253,587 03 5		1,267,413 35	1,521,000 38 5
708843110	PREEM HOLDINGS	10 625 BD	2011/03/31	10 625	09JUL01	12JUL01	1 179871
** WBIR **							
	304	168,800 00	140,000 00	8,800 00			8,800 00
	160,000 000	143,066 49	142,847 96	7,458 44		-7,239 91	218 53
** WBIR **							
	032	253,500 00	253,401 23	98 77	01OCT01	01OCT01	1 112519
	250 000 000	227,861 24	227,772 46	88 78			98 77

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
** WBIR **	CXL 032	-253,500 00	-253,401 23	01OCT01	01OCT01	1 112519	-98 77
	-250,000 000	-227,861 24	-227,772 46	-98 77		00	-88 78
** WBIR **	033	253,401 23	253,401 23	01OCT01	16OCT01	1 112519	00
	250,000 000	227,772 46	227,772 46	00		00	00
708843110	TOTAL	253,401 23	253,401 23	00		00	00
		227,772 46	227,772 46	00		00	00
		168,800 00	160,000 00	8,800 00 S			8,800 00 S
		143,066 49	142,847 96	7,458 44 S		-7,239 91	218 53 S
708933119	KON KPM	7 25PCT S 2006/04/12	7 250	04SEP01	07SEP01	1 127523	
** WBIR **	529	384,883 40	459,287 95	-74,404 55			-74,404 55
	451,000 000	341,353 04	393,965 06	-65,989 39		13,377 37	-52,612 02
** WBIR **	531	398,278 10	459,275 33	-60,997 23			60,997 23
	451,000 000	354,427 61	393,952 58	-54,281 42		14,756 45	39,524 97
** WBIR **	623	964,390 00	1,219,747 34	-255,357 34			-255,357 34
	1,198,000 000	898,373 27	1,046,209 25	235,758 72		79,922 74	-155,835 98
** WBIR **	629	563,500 00	712,707 12	-149,207 12			-149,207 12
	700,000 000	520,251 50	611,307 56	-137,755 50		46,699 44	91,056 04
708933119	TOTAL	2,311,051 50	2,851,017 74	539,966 74 S		154,756 00	-539,966 74 S
		2,106,405 42	2,445,434 45	-493,785 03 S			-339,029 03 S
709524115	SOGERIM SA	7PCT 20AP 2011/04/20	7 000	30JUL01	02AUG01	1 142596	
** WBIR **	426	1,494,950 00	1,453,023 23	41,924 77			41,924 77
	1,450,000 000	1,308,380 22	1,245,313 24	36,694 31		26,372 67	65,046 98
** WBIR **	427	1,493,645 00	1,453,023 23	40,621 77			40,621 77
	1,450,000 000	1,307,238 08	1,245,313 24	35,552 17		26,372 67	61,924 84
** WBIS **	463	985,300 00	1,026,048 24	-40,748 24			-40,748 24
	1,000,000 000	918,053 50	943,552 40	-37,967 18		12,468 28	-25,498 90

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
709524115	TOTAL	3,973,895 00	3,932,094 70	41,800 30 S			41,800 30 S
		3,533,671 80	3,434,178 88	34,279 30 S		65,213 62	99,492 92 S
709525112	SOGERIM	6 125PCT 2006/04/20	6 125	27JUL01	03AUG01	1 143053	
** WBIS **	288	305,091 00	301,164 48	3,924 52			3,924 52
	300,000 000	266,908 89	255,431 89	3,435 12		8,041 88	11,477 00
** WBIS **	302	305,478 00	301,162 12	4,315 88			4,315 88
	300,000 000	267,430 64	255,429 81	3,778 34		8,222 49	12,000 83
** WBIS **	CXL 302	-305,478 00	-301,162 12	-4,315 88			-4,315 88
	-300,000 000	-267,430 64	-255,429 81	-3,778 34		-8,222 49	-12,000 83
** WBIS **	329	305,478 00	301,162 12	4,315 88			4,315 88
	300,000 000	267,430 64	255,429 81	3,778 34		8,222 49	12,000 83
** WBIS **	360	407,276 00	401,532 99	5,743 01			5,743 01
	400,000 000	371,313 54	348,554 63	5,235 90		25,521 01	30,756 91
709525112	TOTAL	1,017,845 00	1,003,859 59	13,985 41 S			13,985 41 S
		905,653 07	851,418 33	12,449 36 S		41,785 38	54,234 74 S
709747112	VANTICO GROUP	12PCT BDS 2010/08/01	12 000	04JUL01	09JUL01	1 182662	
** WBIR **	280	441,825 00	430,000 00	11,825 00			11,825 00
	430,000 000	373,585 19	404,844 96	9,998 43		-41,258 40	31,259 77
711950118	PHILIPS ELECTRONICS	5 75PCT 1 2008/05/16	5 750	23MAY01	30MAY01	1 162994	
** WBIS **	021	1,476,585 00	1,499,581 89	-22,996 89			-22,996 89
	1,500,000 000	1,269,641 12	1,326,604 55	-19,773 87		37,189 56	-56,963 43
712041115	CIT GROUP INC	5 5PCT 16 2005/05/16	5 500	07DEC01	12DEC01	1 123028	
** WBIR **	256	2,700,010 80	2,676,349 19	23,441 61			23,441 61
	2,670,000 000	2,404,223 94	2,266,184 98	21,051 67		116,987 29	138,038 96

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GM/LS	NET SECTY GM/LS NET BAS SECTY GM/LS
716290114 ** WB1R **	DEUTSCHE TELEKOM 794 2,130,000 000	6 625PCT 2,160,246 00 1,924,239 90	2011/07/11 6 625	22OCT01 25OCT01	1 122649 70,004 05 62,356 13 -43,533 06 70,004 05 -1,176 93
721508112 ** WB1R **	BANK OF IRELAND UK H 7 4PCT FR 796 2,900,000 000	3,105,755 00 2,762,257 26	2049/12/29 1 000	23OCT01 26OCT01	1 124354 105,864 91 94,156 21 56,266 86 105,864 91 150,423 87
721740111 ** WB1R **	PREEM HOLDINGS 040 250,000 000	10 625PCT 233,750 00 211,789 16	2011/03/31 10 625	30OCT01 02NOV01	1 103692 -19,651 23 -17,804 99 1,821 69 -19,651 23 -15,983 30
722780114 ** WB1R **	ANTENNA TV SA 143 210,000 000	9 75PCT 8 174,300 00 153,636 77	2008/07/01 9 750	15NOV01 20NOV01	3 134694 -35,700 00 -31,467 77 8,158 58 35 700 00 23,309 19
99JWYB113 ** WB1R **	LEHMAN BROS HLDCS 241 1,300,000 000	4 75PCT 1 1,273,090 00 1,171,178 71	2004/07/12 4 750	19FEB01 22FEB01	1 087016 29,309 00 26,962 80 -42,899 11 29,309 00 -15,936 31
99KDMN110 ** WB1Q **	FORT JAMES CORP 529 1,500,000 000	4 75PCT 2 1,341,750 00 1,256,548 47	2004/06/29 4 750	19JAN01 26JAN01	1 067806 -61 565 71 57,656 27 100,757 33 -41,565 71 43,101 06
99KNSK118 ** WB1R **	VODAFON AIRTOUCH 358 2 000,000 000	5 75PCT 2 2,034,700 00 1,813,222 17	2006/10/27 5 750	27MAR01 30MAR01	1 122146 12,103 11 10,785 68 -59,780 58 12,103 11 -48,996 90
99KUPT116 ** WB1R **	PEARSON PLC 418 2,000,000 000	6 125PCT 2 035,600 00 1,790,920 82	2007/02/01 6 125	25JUL01 30JUL01	1 136622 65 060 07 57,239 05 -1,966 22 65,060 07 55,273 63
99KNCU113 ** WB1R **	FKI PLC 162 900,000 000	6 625PCT 798,750 00 705,496 11	2010/02/22 6 625	20NOV01 23NOV01	1 132182 -93,233 91 -82,348 88 58,197 20 -93,233 91 -140,546 08
** WB1R **	302 1,010,000 000	933,442 00 837,717 68	1,005,702 68 890,910 72	20DEC01 28DEC01	1 114268 -46,472 96 -41 707 17 -1,384 92 -46,472 96 -63,092 09

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT	SELL RATE BASE CURR GM/LS	NET SECTY GM/LS NET BAS SECTY GM/LS
99KNCU113	TOTAL	1,732,192 00 1,543,213 79	1,897,686 59 1,736,952 91	-25,787 72 -23,143 19	13,042 24 -25,787 72 -10,100 95
99KNCU113	TOTAL	933,442 00 837,717 68	1,005,702 68 890,910 72	-25,787 72 S -23,143 19 S	13,042 24 -25,787 72 S -10,100 95 S
99KZMJ110 ** WB1R **	MARCONI PLC 402 1,000,000 000	6 375PCT 934,200 00 824,244 90	2010/03/30 6 375	02APR01 05APR01	1 133401 -52,995 46 -46,757 91 43,000 23 -52,995 46 -90,558 14
** WB1R **	624 139,000 000	43,090 00 39,782 85	134 274 40 115,102 91	26SEP01 -91,184 40 -84,186 02	02OCT01 8,865 96 -91,184 40 75,320 06
** WB1R **	617 139,000 000	41,700 00 38,286 84	134,275 56 115,102 20	27SEP01 -92,575 56 -84,998 22	02OCT01 8,182 86 -92,575 56 -76,815 36
** WB1R **	638 139,000 000	41,700 00 38,286 84	134,275 56 115,102 21	27SEP01 -92,575 56 -84,998 22	02OCT01 8,182 85 -92,575 56 -76,815 37
** WB1R **	639 683,000 000	198,070 00 187,857 92	459,785 64 565,574 12	27SEP01 -461,715 64 -423,924 08	02OCT01 40,207 88 -461,715 64 -383,716 20
99KZMJ110	TOTAL	1,258,760 00 1,122,459 35	2,049,806 62 1,825,684 48	-791 046 62 S -724,864 45 S	21,639 32 -791,046 62 S -703 225 13 S
99LBUZ117 ** WB1R **	BARCLAYS BANK PLC 545 3,370,000 000	15DEC49 3,454,428 00 3,285,514 05	2049/12/15 1 000	10SEP01 13SEP01	1 112285 63,914 60 57,462 43 58,590 82 63,914 60 116,053 25
99LBVD115 ** WB1R **	HSBC CAPITAL FUNDING B 03PCT 3 533 1 500 000 000	2049/06/30 1,632 300 00 1,444 013 62	8 030 1,572,454 85 1 437 203 55	09MAY01 14MAY01	1 130391 59,845 15 52,941 99 -46 131 92 59,845 15 6,810 07

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
99LDVRI10	BELGIUM KINGDOM ZCP 10MAY 2001/05/10 0 010			10MAY01	10MAY01	1 132274	
.. WBIA ..							
	056 23,000 000 00	22,708,107 31	22,708,107 31	291 892 69			291,892 69
	23 000 000 000	20,313,104 43	20,672 562 69	257,793 33		-617,251 59	-359 458 26
99LFXCI16	TELSTRA CORP LTD 5 875PCT 2005/06/21 5 875			22JUN01	27JUN01	1 146793	
.. WBIR ..							
	243 1,526 250 00	1,517,938 43	1,517,938 43	8 311 57			8,311 57
	1,500 000 000	1,308 072 64	1,413,315 97	7 123 43		-112,366 76	-105 243 33
99LIAA117	BRITISH TELECOM PLC VAR 27JUL 2001/07/27 1 000			27JUL01	27JUL01	1 145055	
.. WBIA ..							
	317 15 000,000 00	15,000,000 00	15,000,000 00	00			00
	15 000,000 000	13,099,807 43	13,064,914 97	00		34 892 46	34,892 46
99LJIV111	SARA LEE CORPORATION 6 125PCT 2007/07/27 6 125			20MAR01	23MAR01	1 104301	
.. WBIR ..							
	347 2 086 000 00	1 998,963 57	1 998,963 57	87,036 43			87 036 43
	2 000,000 000	1 888 977 74	1,760,687 94	78,815 86		49,473 94	128,289 80
99LJUS116	VANTICO GROUP SA 12PCT DIA 2010/08/01 12 000			05MAR01	08MAR01	1 076368	
.. WBIR ..							
	245 222 750 00	220,000 00	220,000 00	2,750 00			2,750 00
	220 000 000	206 945 95	207 129 98	2 554 89		-2,738 92	-184 03
99LNGZ117	CHC HELICOPTER CORP SEC REC 1 2007/07/15 11 750			11JUL01	16JUL01	1 161103	
.. WBIR ..							
	320 192 500 00	174 606 59	174 606 59	17 893 41			17,893 41
	175 000 000	165 790 64	166,718 91	15 410 70		-16,338 97	-928 27
99LPD110	PETROPLUS 144A 2010/10/15 10 500			09JUL01	12JUL01	1 179871	
.. WBIR ..							
	308 89 250 00	85 000 00	85 000 00	4,250 00			4,250 00
	85,000 000	75,643 87	74 324 02	3 602 09		-2 282 24	1 319 85
.. WBIR ..				26SEP01	02DEC101	1 083130	
	625 249,762 50	245 000 00	245 000 00	15 237 50			-15,237 50
	265,000 000	230 593 28	231,716 07	-14 068 03		12,945 24	-1,122 79
99LPD110	TOTAL	339,012 50	350 000 00	-10,987 50 S			-10,987 50 S
-----		306,237 15	306 040 09	-10 465 94 S		10,463 00	197 06 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
99LRDM110	NORTH WEST WATER FIN 6 625PCT 2007/11/08 6 625			05DEC01	10DEC01	1 128923	
.. WBIR ..							
	246 1,894,112 50	1 825 145 80	1 825 145 80	48 946 70			48,946 70
	1,750 000 000	1,477 804 86	1,499,628 44	61,072 99		-82 896 57	-21,823 58
99LRDQ117	ALFA LAVAL SPECIAL F 15NOV10 2010/11/15 12 125			03AUG01	03AUG01	1 134881	
.. WBIR ..							
	446 00	207 598 20	207 598 20	-207 598 20			-207,598 20
	220 000 000	00	178,141 02	-182,925 08		4,784 06	-178,141 02
.. WBIR ..				03AUG01	03AUG01	1 134881	
	CXL 446 00	-207 598 20	207,598 20	207,598 20			207,598 20
	-220 000 000	00	178 141 02	182 925 08		-4 784 06	178,141 02
.. WBIR ..				03AUG01	14AUG01	1 165358	
	451 207,598 20	207 619 11	207 619 11	-20 91			-20 91
	220 000 000	178,141 02	178,147 65	-17 94		11 31	-4 63
.. WBIR ..				03AUG01	14AUG01	1 165358	
	CXL 451 -207,598 20	-207 619 11	207 619 11	20 91			20 91
	-220,000 000	-178,141 02	-178 147 65	17 94		-11 31	4 63
.. WBIR ..				03AUG01	03AUG01	1 131094	
	455 00	207,598 19	207,598 19	-207 598 19			-207,598 19
	220 000 000	00	178,142 46	-183,537 52		5,395 06	-178,142 46
.. WBIR ..				03AUG01	03AUG01	1 131094	
	CXL 455 00	207 598 19	207 598 19	207 598 19			207,598 19
	-220 000 000	00	-178 142 46	183 537 52		-5,395 06	178,142 46
.. WBIR ..				03AUG01	03AUG01	1 131094	
	456 207,598 20	207 598 19	207 598 19	01			01
	220 000 000	183 537 53	178,142 46	01		5,395 06	5,395 07
.. WBIR ..				03AUG01	03AUG01	1 131094	
	CXL 456 -220,000 000	-183 537 53	178,142 46	- 01			- 01
				- 01		-5,395 06	5,395 07
.. WBIR ..				03AUG01	14AUG01	1 131094	
	457 207,598 19	207 619 11	207 619 11	20 92			-20 92
	220 000 000	183,537 52	178 160 96	18 50		5,395 06	5,376 56
.. WBIR ..				03AUG01	14AUG01	1 131094	
	CXL 457 -220 000 000	-207 598 19	207 619 11	20 92			20 92
		-183 537 52	-178 160 96	18 50		-5,395 06	5,376 56
.. WBIR ..				03AUG01	08AUG01	1 165366	
	465 207,618 81	207,619 11	207,619 11	- 30			- 30
	220,000 000	178,157 54	178 147 64	- 26		10 16	9 98



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
99LROQ117	TOTAL	207,618 81 178,157 54	207,619 11 178,147 64	- 30 S - 26 S	10 16	- 30 S 9 90 S
99LVMB115	HYPOTHEKENBANK IM ES 5 25PCT 1	2011/01/17	5 250	05APR01	10APR01	1 114144
WBIR	426 1,000,000 000	992,780 00 890,997 94	995,060 94 934,110 00	-2,360 94 -2,119 06	-40,993 00	-2,360 94 -43,112 06
99LVTV114	LEHMAN BROTHERS HOLD 5 625PCT	2006/01/23	5 625	06MARD1	09MARD1	1 073537
WBIR	268 1,300,000 000	1,297,140 00 1,208,286 25	1,295,483 75 1,191,780 22	1,654 25 1,542 80	14,963 23	1,654 25 16,506 03
99LWAQ113	NTL COMMUNICATIONS C 12 375PCT	2008/02/01	12 375	06MARD1	09MARD1	1 073537
WBIR	269 215,000 000	211,775 00 197,268 47	215,000 00 200,154 16	-3,225 00 -3,006 09	118 40	-3 225 00 -2,885 69
99LWDF114	BRITISH TELECOMMUNIC 6 875PCT	2011/02/15	6 875	17SEP01	24SEP01	1 086307
WBIS	414 500,000 000	512,340 00 471,634 63	523,644 63 462 945 72	-11 304 63 -10,406 48	19,095 39	-11,304 63 8,688 91
WBIR	690 2,000,000 000	2,102 400 00 1 924,117 08	1,994,235 17 1,777,167 61	09OCT01 108,164 85 98,992 48	12OCT01 1 092657 47,956 99	108,164 85 146,949 47
99LWDF114	TOTAL	2 614,740 00 2,395,751 77	2,517 879 80 2 240,113 33	96 860 20 S 88,586 00 S	67,052 38	96,860 20 S 155,638 38 S
99LXXT110	BARCLAYS BANK PLC 5 75PCT 0	2011/03/08	5 750	19SEP01	26SEP01	1 073249
WBIS	457 200,000 000	200,034 00 186,381 73	198,093 06 169,391 43	1 940 94 1 808 47	15,181 83	1,940 94 16,990 30
WBIS	484 200,000 000	205,384 00 188 347 41	198,099 83 169,397 24	05OCT01 7,284 17 6,679 95	12OCT01 1 090453 12,270 22	7,284 17 18,950 17
WBIS	520 500,000 000	513,770 00 466,734 37	499 407 40 434,084 05	12OCT01 14,162 60 12,866 01	19OCT01 1 100776 19,784 31	14,162 60 32,650 32

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 STATEMENT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
99LXXT110	TOTAL	919,188 00 841,463 51	895,800 29 772,072 72	23,387 71 S 21,354 43 S	47,236 36	23,387 71 S 68,590 79 S
99LYXS110	HUNTSMAN ICT CHEM 10 125PCT	2009/07/01	10 125	12JUL01	17JUL01	1 172264
WBIR	364 100,000 000	98,800 00 83,598 92	104,395 10 97,254 24	6,395 10 -5,455 34	-8,200 00	-6,395 10 -13,655 34
99LZBJ111	FRANCE TELECOM 6 75PCT 1	2008/03/14	6 750	07MARD1	14MARD1	1 077993
WBIS	654 500 000 000	500,200 00 464,010 43	497 695 00 461,686 47	2 505 00 2,323 76	00	2,505 00 2,323 76
WBIS	654 -500 000 000	-500,200 00 -464,010 43	-497,695 00 -461,686 47	07MARD1 -2,505 00 -2,323 76	14MARD1 1 077993 00	-2 505 00 -2,323 76
WBIS	664 500,000 000	500,200 00 464,010 43	497 695 00 461,686 47	07MARD1 2,505 00 2,323 76	22MARD1 1 077993 00	2 505 00 2,323 76
99LZBJ111	TOTAL	500,200 00 464,010 43	497,695 00 461,686 47	2,505 00 S 2 323 76 S	00	2,505 00 S 2,323 76 S
99LZCG116	SECURITAS AB 6 125PCT	2008/03/14	6 125	07DEC01	12DEC01	1 123028
WBIR	255 2,130,000 000	2,173,728 90 1,935,596 35	2 178,404 72 2,006,682 71	-4 675 82 -4,163 58	-66,922 78	-4,675 82 -71,086 36
99LZMF117	LEAR CORPORATION 8 125PCT	2008/04/01	8 125	09NOV01	09NOV01	1 109206
WBIR	097 400 000 000	400,500 00 361,068 82	400,467 87 361,039 85	32 13 28 97	00	32 13 28 97
WBIR	097 -400,000 000	-400 500 00 -361,068 82	-400 467 87 -361 039 85	09NOV01 32 13 -28 97	09NOV01 1 109206 00	-32 13 -28 97
99LZMF117	TOTAL	00 00	00 00	00 S 00 S	00	00 S 00 S
99MCJE114	ROYAL BANK OF SCOTIA 6PCT 10MA	2013/05/10	6 000	12JUND1	14JUND1	1 179037
WBIS	076 1,000,000 000	996,100 00 844,842 02	986,235 20 834,010 06	9,864 80 8,366 83	-2,465 13	9,864 80 10,831 96
WBIS	653 520,000 000	542,152 00 482,406 87	537 277 43 487,715 92	03DEC01 4,874 57 4,337 39	07DEC01 1 123848 19,646 40	4,874 57 5,309 05

STATEMENT  
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 STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
.. WBIS ..	659 500,803 20	495,948 39		04DEC01	07DEC01	1 123911	4,854 81
	480,000 000 445 589 73	450 199 30		4,854 81			-4,409 57
				4 319 57		-8.929 14	
99MCJE114	TOTAL 2,039,055 20	2,019,461 02		19,594 18 S			19,594 18 S
	1,772,838 62	1,771,925 28		17,023 79 S		-16,110 45	913 34 S
99MDBJ119	INNOGY HOLDINGS PLC 4 25PCT 2008/05/23 6 250			09NOV01	14NOV01	1 119194	
.. WBIR ..	102 962,730 00	904,730 97		55,999 03			55,999 03
	900,000 000 860,199 39	759,098 71		50,035 14		51,065 54	101,100 68
.. WBIR ..	110 1,492,022 00	1,410,466 86		12NOV01	15NOV01	1 115822	
	1,400,000 000 1,337,150 54	1,180,815 84		81 555 14			81,555 14
				73,089 74		83,244 96	154,334 70
99MDBJ119	TOTAL 2,454,752 00	2,317,197 83		137,554 17 S			137,554 17 S
	2,197,349 93	1,939,914 55		123 124 88 S		134,310 50	257,435 38 S
99MFDI18	ANTENNA TV SER 144A 2008/07/01 9 750			11JUL01	16JUL01	1 161103	
.. WBIR ..	344 216,700 00	220,000 00		3 300 00			-3,300 00
	220 000 000 186,632 88	185,371 96		-2,842 13		4,103 05	1 240 92
99MFW111	FRESENIUS MEDICAL CA 7 375 15J 2011/06/15 7 375			01AUG01	06AUG01	1 137204	
.. WBIR ..	443 147,750 00	148 136 00		-386 00			-386 00
	150,000 000 129,923 92	125,241 96		-339 43		5,021 39	4,681 94
.. WBIR ..	016 296,333 04	296,324 53		190CT01	190CT01	1 182778	
	300,000 000 250,539 81	250,527 58		8 51			8 51
				7 19		5 04	12 23
.. WBIR ..	016 296,333 04	296,324 53		190CT01	190CT01	1 182778	
	-300,000 000 -250,539 81	-250,527 58		8 51			-8 51
				-7 19		-5 04	-12 23
.. WBIR ..	017 296,324 53	296,324 53		190CT01	190CT01	1 182778	
	300 000 000 250 532 42	250 527 58		00			00
				00		5 04	5 04
.. WBIR ..	017 296,324 53	296,324 53		190CT01	190CT01	1 182778	
	-300 000 000 -250,532 62	-250,527 58		00			00
				00		-5 04	-5 04

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
99MFW111	TOTAL 147,750 00	148 136 00		-386 00 S			-386 00 S
	129,923 92	125,241 96		-339 43 S		5,021 39	4 681 94 S
99MCRE116	TELSTRA CORPORATION 6 375PCT 2011/06/29 6 375			26NOV01	29NOV01	1 134816	
.. WBIR ..	189 1,461,460 00	1,430,494 04		30,763 96			30,763 96
	1,400,000 000 1,287,838 74	1,271,536 11		27 109 21		-10,806 58	16 302 63
99MHFD119	DEUTSCHE TELEKOM INT 5 875PCT 2006/07/11 5 875			07SEP01	14SEP01	1 105503	
.. WBIS ..	389 394,312 00	404,482 13		-10 170 13			-10,170 13
	400 000 000 356,655 27	368,766 64		9,198 88		-2,912 49	-12 111 37
99MLOB112	DEPFA DEUTSCHE PFAND 4PCT 28FE 2003/02/28 4 000			28NOV01	03DEC01	1 128350	
.. WBIS ..	442 2,011,820 00	1,963,721 06		48 098 94			48,098 94
	2,000,000 000 1,782,975 14	1,794,435 05		42,627 68		-54,087 59	-11,459 91
.. WBIS ..	442 -2,011,820 00	-1,963,721 06		-48,098 94			-48,098 94
	-2,000 000 000 -1,782,975 14	-1,794,435 05		-42 627 68		54,087 59	11 459 91
.. WBIS ..	656 2,011,820 00	1,964,260 89		47 559 11			47,559 11
	2 000,000 000 1,782,975 14	1,794,913 47		42 149 25		-54,087 58	-11,938 33
99MLOB112	TOTAL 2,011,820 00	1,964,260 89		47,559 11 S			47,559 11 S
	1,782,975 14	1,794,913 47		42,149 25 S		-54,087 58	-11,938 33 S
99M1ZS118	FINDEXA 10 25PCT 2011/12/01 10 250			07DEC01	19DEC01	1 123028	
.. WBIR ..	258 103,750 00	100,000 00		3,750 00			3,750 00
	100,000 000 92,384 16	88,580 00		3,339 19		464 97	3,804 16
INTERNATIONAL TOTAL	253,401 23	253,401 23		00			00
	227,772 46	227,772 46		00		00	00
	77,195,652 00	77,036,822 88		159,059 29 L			159,059 29 L
	69,245,377 54	67,639,660 33		139,584 64 L		1,442,968 11	1,582,552 75 L
	118,541,588 21	119,757,930 44		-1 213 310 98 S			-1,213,310 98 S
	105,943,004 87	106,127,409 69		-1,126 385 04 S		955 873 12	-170,511 92 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
EUR TOTAL	253,401 23 227,772 46	253,401 23 227,772 46	00 08	00	00 08
	427,622,934 00 385,887,930 51	426,741,230 49 372,217,301 12	819,704 64 L 734,744 19 L	12,915,124 88	819,704 64 L 13,649,869 07 L
	519,702,476 56 462,587,034 33	515,584 156 67 459,382,618 74	3,972,152 12 S 3,530,153 83 S	-346,975 08	3,972,152 12 S 3,183,178 75 S
** POUND STERLING **					
017774113	NATIONWIDE BLDG SOC 7 971PCT	2049/03/13 7 971	120CT01	170CT01 0 688682	
** WDIR **	724 1,007,505 00 900,000 000 1,462,946 61	939,425 16 1,359,019 35	68,079 84 98,855 24	5,072 00	68,079 84 103,927 26
** WB2A **	223 223,890 00 200,000 000 325,099 24	213,910 72 300,736 71	9,979 28 14,490 40	9,872 13	9,979 28 24,362 53
017774113	TOTAL	223,890 00 325,099 24	213,910 72 300,736 71	9,979 28 L 14,490 40 L	9,979 28 L 24,362 53 L
	1,007,505 00 1,462,946 61	939,425 16 1,359,019 35	68,079 84 S 98,855 24 S	5,072 00	68,079 84 S 103,927 26 S
022152115	U K CONVERSION LOAN 9PCT LOAN 2011/07/12 9 000		18DEC01	19DEC01 0 686577	
** WB2A **	289 683,436 00 520,000 000 995,425 13	785,030 87 1,017,197 72	-21,594 87 -31,452 95	9,680 36	-21,594 87 21,772 59
024041118	UK TREASURY STOCK 6PCT STOC 2028/12/07 6 000		03JUL01	06JUL01 0 711288	
** WB2A **	034 3,054,780 00 2,700,000 000 4,294,716 07	3,072,600 00 4,327,142 45	-17,820 00 -25,053 14	-7,373 24	-17,820 00 -32,426 38
** WB2A **	216 1,658,720 00 1,400,000 000 2,403,816 61	1,592,255 07 2,242,334 10	66,464 93 96,320 96	65,161 55	66,464 93 161,482 51
** WB2A **	229 340,000 00 300,000 000 519,947 95	347,181 94 480,478 66	18,818 06 27,178 92	12,290 37	18,818 06 39,469 29
** WB2A **	231 359,550 00 300,000 000 519,298 02	341,181 94 480,478 67	18,368 04 26,528 99	12,290 36	18,368 04 38,819 35
** WB2A **			15NOV01	14NOV01 0 693097	

STATE STIPLED

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	249 2,195,370 00 1,730,000 000 3,167,478 73	2,038,273 30 2,920,467 44	157,096 70 224,659 05	20,352 24	157,096 70 247,011 29
024041118	TOTAL	7,628,420 00 10,905,257 38	7,385,492 25 10,450,901 32	242,927 75 L 351,434 78 L	242,927 75 L 454,354 04 L
030426113	U K TREASURY 5 75PCT S 2009/12/07 5 750		25MAY01	30MAY01 0 704101	
** WDIR **	610 914,272 54 890,000 000 1,298,496 29	948,736 98 1,365,106 93	-34,464 44 -48,948 15	-17,662 49	-34,464 44 -66,610 64
** WDIR **	460 823,316 92 790,000 000 1,166,557 93	815,499 23 1,150,299 97	7,817 69 11,076 89	5,181 07	7,817 69 16,257 96
** WDIR **	239 1,063,500 01 1,000,000 000 1,503,575 51	1,063,500 00 1,503,575 49	01 01	0 707314	01 02
** WDIR **	CXL 239 -1,063,500 01 -1,000,000 000 -1,503,575 51	-1,063,500 00 -1,503,575 49	- 01 - 01	0 707314	- 01 - 02
** WDIR **	240 1,063,500 00 1,000,000 000 1,503,575 51	1,063,500 00 1,503,575 49	00 00	0 707313	00 02
** WDIR **	CXL 240 -1,063,500 00 -1,000,000 000 -1,503,575 51	-1,063,500 00 -1,503,575 49	00 00	0 707313	00 - 02
** WDIR **	264 1,063,500 00 1,000,000 000 1,503,575 51	1,063,500 00 1,503,575 49	00 00	0 707313	00 02
030426113	TOTAL	2,801,089 44 3,968,629 73	2,827,734 21 4,018,987 39	-24,646 75 S -37,871 26 S	-24,646 75 S -50,352 66 S
048930114	TREASURY NEW LONG 2032/06/07 4 250		04JUL01	09JUL01 0 710278	
** WB2A **	044 704,800 00 800,000 000 992,287 53	708,400 00 997,639 69	-3,600 00 -5,068 44	-283 72	-3,600 00 -5,352 16
** WB2A **	197 952,200 00 1,000,000 000 1,375,500 72	885,743 80 1,247,401 79	64,456 20 95,999 32	32,099 61	64,456 20 128,098 93
** WB2A **	287 3,755,700 00 3,900,000 000 5,429,053 83	3,555,309 82 5,055,085 78	200,390 18 289,674 12	0.691778	200,390 18 273,968 05

STATE STIPLED

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
068930114	TOTAL	5,412,700 00	5,149,453 42	263,246 38 L			263,246 38 L
		7,794,842 08	7,300,127 26	380,605 00 L		116,109 82	496,714 82 L
064865119	U K TREASURY STOCK SPCT STK	2004/06/07	5 000	19NOV01	20NOV01	0 708692	
** WB2A **	254	254 025 00	251 881 07	2,143 93			2,143 93
	250,000 000	358,442 03	365,028 62	3,025 19		-9,611 78	-4,586 59
088808113	TREASURY	2005/12/07	8 500	04APR01	11APR01	0 696815	
** WB1S **	741	842,800 00	853 822 85	8 977 15			8,977 15
	750,000 000	1,238,705 26	1,244 678 45	12,883 12		-19 356 31	-6,473 19
** WB1S **	069	4,051,800 00	4,051 800 00	00	01JUN01	0 704101	00
	3,400,000 000	5,754,572 14	5,754,572 14	00		00	00
** WB1S **	069	4,051,800 00	4,051 800 00	00	01JUN01	0 704101	00
	-3,400,000 000	-5,754,572 14	-5,754,572 14	00		00	00
088808113	TOTAL	00	00	00		00	00
		00	00	00		00	00
		842,800 00	853 822 85	8,977 15 S			8,977 15 S
		1,238,705 26	1,244 678 45	12,883 12 S		19 356 31	-6,473 19 S
088815118	TREASURY	2015/12/07	8 000	03JUL01	06JUL01	0 711288	
** WB2A **	030	1 899 600 00	1 903,450 00	-4 050 00			-4,050 00
	1,500,000 000	2,670,648 18	2 680 910 21	-5 693 90		-4 568 13	-10,262 03
** WB2A **	042	1,395 108 92	1 396,010 00	-901 08	04JUL01	0 710278	-901 08
	1,100,000 000	1,964,173 07	1,964,000 82	-1,268 43	09JUL01	559 17	-1 827 75
** WB2A **	173	727,720 00	709 999 46	17,720 54	07AUG01	0 705766	17,720 54
	540 000 000	1,031 106 63	999 886 22	25,108 24	09AUG01	6,112 17	31,220 41
** WB2A **	177	727,720 00	709 960 76	17,759 24	07AUG01	0 705766	17,759 24
	540,000 000	1,031,106 62	999,831 38	25,163 07	10AUG01	6,112 17	31,275 24
** WB2A **	177	-727,720 00	-709,960 76	-17,759 24	07AUG01	0 705766	-17,759 24
	-540 000 000	-1,031,106 62	999 831 38	25,163 07	10AUG01	-6,112 17	-31,275 24
** WB2A **					10SEP01	0 685545	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	208	320,537 50	310 328 49	10 009 01			10,009 01
	245,000 000	467,748 58	437,085 34	14,599 65		15,655 59	30 255 24
** WB2A **	210	234 594 00	227,940 47	4,653 53	18SEP01	0 683761	4,653 53
	180,000 000	343,093 57	320,981 59	9 730 78	21SEP01	12,381 20	22,111 98
** WB2A **	286	775 850 00	745 358 94	30,491 06	12DEC01	0 692401	30,491 06
	590,000 000	1,120 521 20	1,049,546 37	44 036 71	17DEC01	26,918 12	70,954 83
088815118	TOTAL	5,353 210 42	5 293,287 36	59,923 06 L			59,923 06 L
		7,594 803 23	7 454,350 55	86,512 85 L		55,939 83	142,452 68 L
089160118	TREASURY	2006/09/08	7 750	03JUL01	06JUL01	0 711288	
** WB2A **	032	7,142,850 00	7 148,700 00	-5 850 00			-5,850 00
	6,500 000 000	10,042,134 83	10 067,513 90	-8 224 52		-17,154 55	-25,379 07
** WB2A **	051	3,517,740 00	3,519,360 00	1 600 00	04JUL01	0 710278	-1 600 00
	3 200,000 000	4,952,652 34	4,956 314 53	-2,252 64	09JUL01	-1,409 55	-3,662 19
** WB2A **	176	712,320 00	702,755 38	9,564 62	07AUG01	0 705766	9,564 62
	640,000 000	1,009 784 36	989,680 77	13,552 11	10AUG01	6,053 48	19,605 59
** WB2A **	215	340,192 00	350,438 70	9,753 30	09OCT01	0 684486	9,753 30
	320,000 000	524,222 60	493,443 97	14 249 09	12OCT01	18,529 54	32,778 63
089160118	TOTAL	11,733 122 00	11,721,254 08	11 867 92 L			11,867 92 L
		16,530 794 13	14,504 953 17	17,324 04 L		6,018 92	23,342 96 L
089205111	TREASURY	2001/11/06	7 000	06NOV01	06NOV01	0 685636	
** WB1A **	733	3,000 000 00	3,000 000 00	00			00
	3,000 000 000	4,375,499 54	4,545 971 67	00		-170,472 13	-170,472 13
089877117	CONVERSION	2005/04/18	9 500	04JUL01	09JUL01	0 710278	
** WB2A **	045	3,624 453 39	3,624 960 00	-506 61			-506 61
	3,200,000 000	5,102 845 91	5 105,031 01	-713 26		-1,451 84	-2,145 10
** WB2A **	183	1,145,000 00	1 129 573 29	15 426 71	08AUG01	0 707564	15,426 71
	1 000,000 000	1,618,228 17	1 590,761 88	21 802 56	09AUG01	5,663 73	27,464 29
** WB2A **	186	1 145,000 00	1,129,573 29	15,426 71	08AUG01	0 707564	15,426 71

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
1,000,000 000	1,618,228 17	1,590,761 88		21,802 56		5,663 73	27,466 29
** WB2A **				08AUG01	09AUG01	0 707564	
CXL 186	-1,145,800 80	-1,129,573 29		-15,424 71			-15,424 71
-1,000,000 000	-1,618,228 17	-1,590,761 88		-21,802 56		-5,663 73	-27,466 29
** WB2A **				15AUG01	16AUG01	0 695362	
196	457,920 00	451,420 01		6,299 99		13,502 94	6,299 99
400,000 000	658,534 69	635,971 74		9,060 01			22,562 95
** WB2A **				04SEP01	06SEP01	0 692113	
201	1,143,799 72	1,127,131 45		16,668 27		41,404 76	16,668 27
1,800,000 000	1,652,619 90	1,587,131 98		24,083 14			45,487 92
** WB2A **				04SEP01	06SEP01	0 692113	
CXL 201	-1,143,799 72	-1,127,131 45		-16,668 27		-41,404 76	-16,668 27
-1,000,000 000	-1,652,619 90	-1,587,131 98		-24,083 14			-45,487 92
** WB2A **				04SEP01	06SEP01	0 692113	
203	1,143,900 80	1,127,131 45		16,768 55		41,404 76	16,768 55
2,000,000 000	1,652,764 79	1,587,131 98		24,228 85			45,632 81
089877117	TOTAL	6,371,273 39	6,335,284 75	37,988 64 L		59,119 59	37,988 64 L
		9,032,393 56	8,918,896 61	54,377 36 L			113,496 95 L
090715116	U K TREASURY STOCK 2 SPCT IN 2009/05/20 1 000			03JUL00	11JAN01	0 660633	
** WB1E **							
085	1,691,142 00	1,634,875 00		54,267 00			54,267 00
750,000 000	2,559,881 20	2,677,108 24		82,143 94		-199,378 98	117,227 04
** WB1E **				03JUL00	10JAN01	0 660633	
397	1,691,142 00	1,634,875 00		54,267 00		199,378 98	54,267 00
750,000 000	2,559,881 20	2,677,108 24		82,143 94			-117,227 04
** WB1E **				03JUL00	10JAN01	0 660633	
CXL 397	-1,691,142 00	-1,634,875 00		-54,267 00		199,378 98	-54,267 00
-750,000 000	-2,559,881 20	-2,677,108 24		-82,143 94			-117,227 04
** WB1E **			2009/05/20 2 500	04JAN01	10JAN01	0 669703	
Y	1,652,925 00	1,493,378 91		-159,546 09		208,102 19	-159,546 09
750,000 000	2,468,144 32	2,458,014 41		-238,234 10			-30,131 91
** WB1E **				13MAR01	21MAY01	0 688421	
729	1,638,022 50	1,656,900 00		-18,877 42		-101,234 99	-18,877 42
750,000 000	2,379,390 78	2,508,049 10		27,421 33			128,658 32
** WB1E **				13MAR01	20MAR01	0 688421	
Y	1,630,500 00	1,665,233 23		34,733 23		304,571 15	34,733 23
750,000 000	2,368,463 49	2,723,488 11		50,453 47			355,024 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
090715116	TOTAL	6,612,589 58	6,452,387 14	-89,423 28 L			-89,423 28 L
		9,775,881 79	10,344,659 86	-133,058 02 L		212,065 37	79,007 35 L
091283114	U K TREASURY LOAN 9 000 LM 2008/10/13 9 000			06AUG01	07AUG01	0 705343	
** WB2A **							
174	761,311 55	750,377 87		10,934 48		7,104 61	10,934 48
620,000 000	1,079,349 41	1,056,742 44		15,502 34			22,606 97
** WB2A **				06AUG01	07AUG01	0 705343	
CXL 174	-761,311 55	-750,377 87		-10,934 48		-7,104 61	-10,934 48
-620,000 000	-1,079,349 41	-1,056,742 44		-15,502 34			-22,606 97
** WB2A **				07AUG01	09AUG01	0 705766	
175	761,360 80	750,336 87		11,023 93		6,445 78	11,023 93
620,000 000	1,078,771 15	1,056,685 56		15,619 81			22,085 59
** WB2A **				14AUG01	15AUG01	0 699912	
195	1,237,700 00	1,209,756 59		27,943 41		24,798 99	27,943 41
1,000,000 000	1,768,345 17	1,703,642 80		39,924 18			64,723 17
** WB2A **				12DEC01	14DEC01	0 692401	
279	3,708,600 00	3,605,011 51		103,588 49		130,778 31	103,588 49
3,000,000 000	5,354,144 78	5,075,758 81		149,607 64			280,385 97
091283114	TOTAL	5,707,660 80	5,565,104 17	142,555 83 L		162,043 88	142,555 83 L
		8,203,281 10	7,836,086 37	205,151 65 L			367,194 75 L
099979119	U K TREASURY STOCK 8PCT STK 2021/06/07 8 000			04JUL01	09JUL01	0 710278	
** WB2A **							
052	4,977,610 00	4,993,150 00		-15,540 00			-15,540 00
3,700,000 000	7,007,974 34	7,031,852 93		-21,878 76		-1,999 83	-23,878 59
** WB2A **				12DEC01	17DEC01	0 692401	
284	590,730 00	564,825 50		25,904 58		20,374 81	25,904 50
420,000 000	853,141 68	795,373 18		37,412 57			57,788 58
099979119	TOTAL	5,568,340 00	5,557,975 50	10,364 50 L		18,376 18	10,364 50 L
		7,861,136 02	7,827,226 03	15,533 81 L			33,909 99 L
099983111	U K TREASURY STOCK 7 SPCT ST 2006/12/07 7 500			12DEC01	17DEC01	0 692401	
** WB2A **							
283	412,476 00	412,721 97		-245 97			-245 97
370,000 000	595,718 38	597,604 98		-355 24		-1,531 36	-1,886 60

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
447778114	ING BANK NV	7PCT EURO	2010/10/05	7 000	25OCT01	30OCT01	0 698519
.. WB1R ..							
	005	954,630 00	949,837 44	4,792 56			4 792 56
	900,000 000	1,366,648 58	1,347,884 73	6,861 03		11,902 82	18,763 85
.. WB2A ..							
	232	668,241 00	650,870 83	17,370 17	25OCT01	30OCT01	0 698519
	630 000 000	956,654 00	915,045 38	24,867 14		16,741 48	17,370 17
447778114	TOTAL	668 241 00	650,870 83	17,370 17 L			17,370 17 L
-----		956,654 00	915,045 38	24,867 14 L		16,741 48	41,608 42 L
		954,630 00	949,837 44	4,792 56 S			4 792 56 S
		1,366,648 58	1,347,884 73	6,861 03 S		11,902 82	18,763 85 S
458796112	TELEWEST COMMS	9 875 CMV	2010/02/01	9 875	07MAR01	12MAR01	0 684182
.. WB1R ..							
	273	248 625 00	219 998 22	20 626 78			20 626 78
	250,000 000	351,697 35	332 583 21	30 148 09		-11 033 95	19,114 14
.. WB1R ..							
	CXL 273	-248,625 00	219,998 22	-20 626 78	07MAR01	12MAR01	0 684182
	-250,000 000	-351,697 35	332,583 21	-30,148 09		11,033 95	20 626 78
.. WB1R ..							
	309	248,625 00	219,998 22	20 626 78	07MAR01	14MAR01	0 684182
	250,000 000	351,697 35	332 583 21	30,148 09		-11,033 95	20,626 78
458796112	TOTAL	248,625 00	219,998 22	20,626 78 S			20 626 78 S
-----		351,697 35	332 583 21	30,148 09 S		11 033 95	19 114 14 S
466506115	HCA INC	8 75PCT M	2010/11/01	8 750	10JUL01	13JUL01	0 709170
.. WB1R ..							
	312	132,500 00	133 586 34	1,086 34			-1 086 34
	125,000 000	186,838 13	190,610 28	1 531 85		-2,240 30	-3,772 15
481339112	LA POSTE	5 625PTC	2014/12/19	5 625	26JUL01	31JUL01	0 700918
.. WB2A ..							
	142	246,125 00	243 393 35	2,731 65			2,731 65
	250 000 000	351 146 64	342,187 16	3,897 25		5,062 23	8 959 48
.. WB2A ..							
	141	248,250 00	243,393 35	4,856 65	27JUL01	31JUL01	0 701311
	250 000 000	353,979 91	342 187 15	6,925 19		4 867 66	4 856 65
.. WB2A ..							
	CXL 141	-248,250 00	243,393 35	-4 856 65	27JUL01	31JUL01	0 701311
	250 000 000	-353,979 91	-342,187 15	-6,925 19		4,867 66	-4,856 65

WB2C MONTHLY WILLIAM H GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 87 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
481339112	TOTAL	246,125 00	243,393 35	2 731 65 L			2,731 65 L
		351,146 64	342,187 16	3,897 25 L		5,062 23	8,959 48 L
481750110	WAL MART STORES	5 75PCT B	2030/12/19	5 750	06NOV01	09NOV01	0 685601
.. WB2A ..							
	237	747,684 00	668 358 57	79 325 43			79,325 43
	690,000 000	1,090,870 89	940 986 44	115,735 80		34 148 65	149 884 45
543636117	EUROPEAN INVESTMENT	6PCT 7DEC	2028/12/07	6 000	20DEC01	27DEC01	0 691181
.. WB2A ..							
	291	721,350 00	746 581 08	-25,231 08			-25,231 08
	630,000 000	1,043,648 48	1,089,265 19	-36,504 38		-9,112 41	45 616 71
543802115	AUSTRIA (REPUBLIC OF	6 25PCT I	2004/04/14	6 250	10OCT01	15OCT01	0 690036
.. WB2A ..							
	217	1,440 000 00	1,613,044 19	26,953 81			26,953 81
	1,600,000 000	2,374,687 59	2,267,724 17	39,061 45		69 901 97	108 963 42
557896110	POLESTAR CORP	10 5PCT S	2008/05/30	10 500	09MAR01	16MAR01	0 681060
.. WB1R ..							
	290	160 000 00	237 016 37	-77,016 37			-77 016 37
	250,000 000	234 927 91	358 346 96	-113,083 09		10,335 96	-123 419 05
561805115	CARLTON COMMUNICATIONS PLC		2009/03/02	5 625	15MAR01	20MAR01	0 693337
.. WB1R ..							
	323	858 186 00	806,609 94	51,576 04			51 576 04
	900,000 000	1,237,761 73	1,202 538 15	74 388 15		-39,144 57	35,223 58
567448118	SUNAMERICA INSTITUTUM	5 375PCT	2009/12/07	5 375	09MAR01	16MAR01	0 681060
.. WB1R ..							
	300	967,370 00	930,083 87	37,286 13			37 286 13
	1,000 000 000	1,420 388 81	1 344,686 81	54,747 28		20,954 80	75,702 00
571685119	ENTERPRISE OIL PLC	7 25PCT O	2009/07/08	7 250	27NOV01	30NOV01	0 707314
.. WB1R ..							
	197	1 862 900 00	994 610 40	68,289 60			68 289 60
	1,000 000 000	1,502,727 22	1 504 874 11	96,547 79		-98 694 68	-2 146 89
587624110	MCDONALDS CORP	6 375PCT	2020/02/03	6 375	19JUN01	22JUN01	0 713725
.. WB1R ..							
	187	607 500 00	609 422 88	-1 922 88			-1 922 88
	600 000 000	851,168 17	881,629 94	-2 694 15		-27,767 62	30,461 77

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
592354117	BANK OF SCOTLAND CAP 8 117PCT		2010/05/31	8 117	23NOV01	28NOV01	0 789371		
WB2A **	269	568,905 00		544,084 52	24,820 48			24,820 48	
	510,000 000	801,985 14		765,139 01	34,989 42		1,856 71	36,846 13	
WB1R **	271	386,155 00		351,993 83	34,161 17	12DEC01	0 692401	34,161 17	
	350,000 000	557,704 28		529,587 14	49,337 24		-21,220 14	28,117 12	
592354117	TOTAL	895,060 00		896,078 35	58,981 65 L			58,981 65 L	
		1,359,689 42		1,294,724 17	84,324 68 L		-19,363 43	64,963 25 L	
701635117	GALA GROUP HLDGS 12PCT 01J		2010/06/01	12 000	31JUL01	03AUG01	0 701705		
WB1R **	437	72,150 00		68,464 13	3,683 87			3,683 87	
	65,000 000	102,820 99		99,213 14	5,249 88		-1,442 05	3,687 83	
702207114	DAIMLERCHRYSLER MORT 7 5PCT BD		2006/12/07	7 500	16OCT01	22OCT01	0 690632		
WB2A **	227	401,734 00		409,375 87	-7,639 87			-7,639 87	
	400,000 000	581,693 29		576,343 08	-11,062 14		16,412 35	5,350 21	
704938112	ABBEY NATIONAL PLC 7 037PCT		2049/12/29	7 037	18JUL01	23JUL01	0 705965		
WB2A **	117	207,128 00		206,809 39	318 61			318 61	
	200,000 000	293,394 98		291,065 25	451 31		1,880 42	2,331 73	
WB2A **	155	333,088 00		332,761 67	326 33	01AUG01	0 697788	326 33	
	320,000 000	477,348 42		468,868 78	467 66		8,812 06	8,479 72	
WB2A **	222	188,550 00		186,872 04	1,677 96	10OCT01	0 690036	1,677 96	
	180,000 000	273,246 61		264,460 92	2,431 70		4,353 99	6,785 69	
704938112	TOTAL	728,744 00		726,445 10	2,322 90 L			2,322 90 L	
		1,043,992 01		1,026,394 87	3,350 67 L		14,246 47	17,597.14 L	
705453111	AES CORP 8 375PCT		2011/03/01	8 375	09JUL01	12JUL01	0 710278		
WB1R **	315	77,200 00		80,000 00	-2,800 00			2,800 00	
	80,000 000	108,489 83		115,975 98	-3,942 12		-3,344 03	-7,286 15	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
717422112	SCOTTISH MUTUAL ASSU 7 25PCT P		2049/12/31	1 000	27JUL01	01AUG01	0 701311		
WB2A **	147	198,960 00		198,518 58	441 42			441 42	
	200,000 000	283,497 25		281,201 74	629 42		1,866 09	2,495 51	
724024117	MELLON FUNDING CORP 6 375PCT		2011/11/08	6 375	30OCT01	08NOV01	0 687474		
WB1R **	831	914,040 00		899,055 00	14,985 00			14,985 00	
	900,000 000	1,329,563 01		1,287,087 39	21,797 19		20,678 43	42,475 62	
WB1R **	CXL 831	-914,040 00		-899,055 00	-14,985 00	30OCT01	0 687474	-14,985 00	
	-900,000 000	-1,329,563 01		-1,287,087 39	-21,797 19		-20,678 43	-42,475 62	
WB1R **	288	914,040 00		899,055 00	14,985 00	30OCT01	0 687474	14,985 00	
	900,000 000	1,329,563 01		1,287,087 39	21,797 19		20,678 43	42,475 62	
WB2A **	236	639,828 00		629,338 50	10,489 50	30OCT01	0 687474	10,489 50	
	630,000 000	930,494 11		900,961 18	15,258 03		14,474 90	29,732 93	
WB2A **	CXL 236	-639,828 00		-629,338 50	-10,489 50	30OCT01	0 687474	-10,489 50	
	-630,000 000	-930,494 11		-900,961 18	-15,258 03		-14,474 90	-29,732 93	
WB2A **	272	930,494 11		900,961 18	29,732 93	30OCT01	0 687474	29,732 93	
	630,000 000	1,353,788 09		1,289,814 28	43,249 53		20,722 28	63,971 81	
WB2A **	CXL 272	-930,494 11		-900,961 18	-29,732 93	30OCT01	0 687474	-29,732 93	
	-630,000 000	-1,353,788 09		-1,289,814 28	-43,249 53		-20,722 28	-63,971 81	
WB2A **	274	639,828 00		629,338 50	10,489 50	30OCT01	0 687474	10,489 50	
	630,000 000	930,494 11		900,961 18	15,258 03		14,474 90	29,732 93	
724024117	TOTAL	639,828 00		629,338 50	10,489 50 L			10,489 50 L	
		930,494 11		900,961 18	15,258 03 L		14,474 90	29,732 93 L	
		914,040 00		899,055 00	14,985 00 S			14,985 00 S	
		1,329,563 01		1,287,087 39	21,797 19 S		20,678 43	42,475 62 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT CN/LN SECY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
99JVRM117 ** WB2A **	SCOTTISH + SOUTH ENE 5 875PCT 265 513 570 00 510,000 000 725,365 99	2022/09/22	5 875 470,810 92 662,867 24	22NOV01 42,751 08 60,381 60	27NOV01	0 708015 2,117 15	42,751 08 62,498 75
99JWDN110 ** WB1R **	TRANSCO 461 945,100 00 1,000,000 000 1,339,112 40	2009/12/07	5 375 937,761 90 1 351,318 36	07AUG01 7 338 10 10,397 34	10AUG01	0 705766 22,603 32	7,338 10 -12,205 96
99KBAJ115 ** WB1R **	RAILTRACK PLC 405 889,565 40 951,000 000 1,254,777 04	2009/12/07	5 875 893,154 11 1,298,413 97	24MAY01 -3,588 71 5,062 06	30MAY01	0 708943 -38,574 87	-3,588 71 -43,636 93
99KFXJ111 ** WB2A **	BAA PLC 212 508,776 00 510,000 000 744,491 77	2028/08/04	6 375 530,935 96 747,500 23	02OCT01 -22 159 96 -32,426 66	05OCT01	0 683387 29,418 20	-22,159 96 -3,008 46
99KMN119 ** WB2A **	GKN PLC 204 285 810 00 300,000 000 418,168 78	2019/10/28	6 750 281,637 47 394,522 07	07SEP01 4,172 53 4,104 83	12SEP01	0 683480 15,541 88	4,172 53 21,644 71
99KMN119 ** WB2A **	GKN PLC 204 286,350 00 300,000 000 418 958 86	2019/10/28	6 750 281 637 47 396,522 07	07SEP01 4,712 53 6 894 91	12SEP01	0 683480 15,541 88	4,712 53 22,436 79
99KMN119 ----- TOTAL	572 160 00 837 127 64		563,274 94 793 044 14	8 885 06 L 12 999 74 L		31,083 76	8,885 06 L 44,083 50 L
99KOBW113 ** WB1R **	LUXFER HOLDINGS PLC 292 185,850 00 180,000 000 260 208 47	2009/05/01	10 125 167,247 79 252,778 04	05JUL01 18,602 21 26 044 94	10JUL01	0 714235 -18 614 51	18,602 21 7,430 43
99KOBW113 ** WB1R **	LUXFER HOLDINGS PLC 798 171,000 00 180,000 000 243 888 88	2009/05/01	10 125 167,558 02 253,245 94	24OCT01 3,441 98 4,909 13	29OCT01	0 701139 -14,266 19	3,441 98 -9,357 06
99KOBW113 ----- TOTAL	171,000 00 243,888 88		167,558 02 253,245 94	3,441 98 L 4,909 13 L		-14 266 19	3 441 98 L -9,357 06 L

WB2C MONTHLY WILLIAM H GATES FOUNDATION  
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT CN/LN SECY GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
99LFDI118 ** WB2A **	ROLLS ROYCE PLC 205 179,685 00 165,000 000 262 897 23	2016/06/14	7 375 177,204 36 249,481 05	07SEP01 2 480 64 3,629 43	12SEP01	0 683480 9,786 75	2,480 64 13,414 18
99LFDI118 ** WB2A **	ROLLS ROYCE PLC 209 179 553 00 165,000 000 262,704 10	2016/06/14	7 375 177,204 36 249,481 05	07SEP01 2 348 64 3 436 30	12SEP01	0 683480 9 786 75	2,348 64 13,223 05
99LFDI118 ----- TOTAL	359,238 00 525,601 33		354,408 72 498,962 10	4,829 28 L 7,065 73 L		19 573 50	4,829 28 L 26,639 23 L
99LHMS118 ** WB2A **	GENERAL MOTORS ACCEP 7PCT 07DE 192 693 718 00 670,000 000 990 560 16	2005/12/07	7 000 682,767 43 967,138 76	10AUG01 10,950 57 15 636 32	15AUG01	0 700329 7,785 08	10,950 57 23,421 40
99LXKY113 ** WB1R **	GALA GROUP HOLDINGS 12PCT 01J 528 00 200,000 000 00	2010/06/01	12 000 210,836 66 305,515 84	09MAY01 -210 836 66 -301 855 00	09MAY01	0 698470 -3 660 84	-210,836 66 -305,515 84
99LXKY113 ** WB1R **	GALA GROUP HOLDINGS 12PCT 01J CXL 528 00 -200,000 000 00	2010/06/01	12 000 210,836 66 305,515 84	09MAY01 210 836 66 301 855 00	09MAY01	0 698470 3,660 84	210 836 66 305,515 84
99LXKY113 ----- TOTAL	00 00		00 00	00 S 00 S		00	00 S 00 S
99HBF115 ** WB1R **	UNITED BISCUITS FIN 10 75PCT 066 75 950 00 70 000 000 111 038 83	2011/04/15	10 750 70 000 00 100 568 93	02NOV01 5 950 00 8,698 89	07NOV01	0 683995 1,771 01	5,950 00 18,449 90
99MEXDI16 ** WB1R **	P + 0 PRINCESS CRUIS 7 12PCT 2 181 158,259 60 180,000 000 223 098 50	2012/06/25	7 125 180,486 51 255,884 81	23NOV01 -22,226 91 -31 333 27	28NOV01	0 709371 1 453 04	-22,226 91 -32,786 31
99MEXDI16 ** WB2A **	P + 0 PRINCESS CRUIS 7 12PCT 2 268 79,129 80 90,000 000 111 549 24	2012/06/25	7 125 90,353 22 128,021 54	23NOV01 11 223 42 -15 821 65	28NOV01	0 709371 -650 65	-11,223 42 -16,472 30



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
99MEXDI16	TOTAL	79,129 80	90,353 22	-11,223 42 L			-11,223 42 L
		111,549 24	128,021 54	-15,821 45 L		-650 65	-16,472 30 L
		158,259 60	180,486 51	-22,226 91 S			-22,226 91 S
		223,098 50	255,884 81	-31,333 27 S		-1 453 04	-32,786 31 S
GBP TOTAL		00	00	00		00	00
		00	00	00			00
		69,869,384 19	68 478,515 53	941,242 94 L			941,242 94 L
		100,052,161 52	98 458,230 31	1,352,640 87 L		691,075 76	2,043,716 63 L
		11,910 320 46	11,803,710 72	106,609 74 S			106,609 74 S
		17,048 521 35	17,042,200 91	154,553 31 S		-148,232 87	6,328 44 S
** GREEK DRACHMA **							
408916117	GREECE (REP OF)	6PCT BND	2010/05/19	6 800	01JAN01	01JAN01	362 765957
** WB1R **							
	036	341 00	293 93	47 07			47 07
	830	94	79	13		02	15
** WB1R **					09JAN01	12JAN01	362 500072
	077	394 315 900 00	389 505,023 00	4 810,877 00			4,810,877 00
	1,100,000 000	1,087,767 79	1,041,592 22	13,271 38		32,904 19	46,175 57
408916117	TOTAL	394 316,241 00	389,505,316 93	4,810,924 07 S			4,810,924 07 S
		1,087,768 73	1,041,593 01	13,271 51 S		32,904 21	46,175 72 S
561367116	GREECE (REP OF)	6 3PCT BD	2009/01/29	6 300	01JAN01	01JAN01	361 000080
** WB1R **							
	035	361 00	303 47	57 33			57 33
	880	1 00	86	16		- 02	14
** WB1R **					04JAN01	08JAN01	360 620159
	048	00	690 144,549 16	-690,144,549 16			-690,144,549 16
	2,000,000 000	00	1,956,051 29	-1,913,771 40		-42,279 89	-1,956,051 29
** WB1R **					04JAN01	08JAN01	360 620159
	CXL 048	00	-690 144,549 16	690,144,549 16			690,144,549 16
	-2,000,000 000	00	-1,956,051 29	1,913,771 40		42,279 89	1,956,051 29
** WB1R **					04JAN01	08JAN01	6844 184554
	049	726,887,900 00	690,144 549 16	36,743,350 84			36,743,350 84
	2,000,000 000	112,112 39	1,957,153 01	5,368 55		-1,850,409 17	-1,845,040 62

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
561367116	TOTAL	726 888 261 00	690,144 852 83	36,743 408 17 S			36,743,408 17 S
		112,113 39	1,957,153 87	5,368 71 S		-1,850,409 19	-1,845,040 48 S
567349118	GREECE (REP OF)	7 6PCT BD	2002/01/22	7 600	01JAN01	01JAN01	361 728395
** WB1A **							
	204	293 00	240 46	44 54			44 54
	720	81	71	12		- 02	10
593455116	GREECE (REP OF)	5 95PCT B	2005/03/24	5 950	01JAN01	01JAN01	364 077669
** WB1R **							
	034	375 00	324 08	50 92			50 92
	920	1 03	85	14		04	18
GRD TOTAL		293 00	240 46	44 54 L			44 54 L
		81	71	12 L		- 02	10 L
		1,121,204 877 00	1,079 650 493 84	41,554,383 16 S			41,554,383 16 S
		1,199,883 15	2,998,747 73	18,640 36 S		-1,817,504 94	-1,798,864 58 S
** HUNGARIAN FORINT **							
703594114	HUNGARY GOVT	9 5PCT 12	2003/06/12	9 500	20SEP01	25SEP01	279 890015
** WB1R **							
	568	708,023,360 00	713 713,062 25	-5 689,702 25			-5,689,702 25
	710,000,000 000	2,529,648 51	2 431,255 53	-20,328 35		118,721 33	98,392 98
99MKUR114	HUNGARY GOVERNMENT	8 5PCT 24	2003/11/24	8 500	20SEP01	25SEP01	279 890015
** WB1R **							
	578	695,512,450 00	701,653,147 58	-6,140,697 58			-6,140,697 58
	710,000,000 000	2 484,949 13	2,526 056 88	21,939 68		-19,168 07	-41,107 75
HUF TOTAL		1,403,535,810 00	1,415,366,209 83	-11 830,399 83 S			-11,830,399 83 S
		5,014,597 64	4,957,312 41	-42,268 03 S		99,553 24	57,285 23 S
** JAPANESE YEN **							
597437115	TOYOTA MOTOR CREDIT	0 625PCT	2003/05/23	0 625	08DEC00	15DEC00	111 294998
** WB1S **							
	CXL 405	-99,720,000 00	-99,758,379 00	38,379 00			38,379 00
	-100,000,000 000	895,997 14	-929,841 77	344 84		33,499 79	33,844 63
** WB1S **					08DEC00	15DEC00	111 294997
	696	99 720,000 00	99,758 379 00	-38,379 00			-38,379 00
	100 000,000 000	895,997 14	929,841 77	-344 84		-33,499 79	-33,844 63

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/DTIC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
597437115	TOTAL		00	00 S			00 S
			00	00 S			00 S
620821111	JAPAN GOVT OF	2 4PCT 20 7070/03/20	2 400	12JAN01	18JAN01	117 980053	
** WBIM **							
	543	525,160,000 00	500,982,385 00	24,177,615 00			24,177 615 00
	500,000,000 000	4,451,260 93	4,655 490 31	204,929 68		-409,159 04	-204,229 38
624734112	JAPAN (GOVT OF)	2 2PCT BD 2020/06/22	2 200	14MAY01	21MAY01	123 625691	
** WBIM **							
	064	533 393 280 00	512,595 478 00	20,797,802 00			20,797,802 00
	584,000,000 000	4,314,582 80	4,344,811 81	168,232 84		-198,461 05	-38,229 81
625735118	JAPAN GOVT OF	1 1PCT BD 2005/06/20	1 100	16MAY01	25MAY01	123 625691	
** WBIM **							
	064	2,613 804 480 00	2 566,684,962 00	47,117,518 00			47,117 518 00
	2,536 000,000 000	21,142,890 76	21,756 262 72	381 130 47		994,502 43	-613 371 96
** WBIM **							
	064	-2,613 804 480 00	-2 566,684,962 00	-47,117 518 00	25MAY01	123 625691	-47,117 518 00
	-2,536 000,000 000	-21,142,890 76	21,756 262 72	-381,130 47		994,502 43	613 371 96
** WBIM **							
	196	2 613,804 480 00	2 566,684 962 00	47 117,518 00	25MAY01	123 625691	47,117,518 00
	2,536,000,000 000	21,142,890 76	21,756,262 72	381,130 47		994,502 43	-413,371 96
625735118	TOTAL						
-----		2,613 804,480 00	2 566 684,962 00	47 117,518 00 S		-994 502 43	47,117,518 00 S
		21,142 890 76	21 756,262 72	381,130 47 S			-613,371 96 S
647558118	JAPAN	3PCT 20SE 2005/09/20	3 000	12JAN01	18JAN01	117 980053	
** WBIM **							
	542	2,530,115,000 00	2,490,971,874 00	39 143,124 00			39,143 124 00
	2,300,000,000 000	21 445 277 71	23,158 000 24	331 777 47		-2,044,500 00	-1 712 722 53
99LRYU119	WESTLAND UTRECHT HYP FRN 30AVG 2002/08/30	1 000		08DEC00	15DEC00	111 294998	
** WBIS **							
	404	30 922 500 00	-30 911,927 00	-10,573 95 00			10,573 95 00
	-31 000 000 000	-277,842 67	-288 127 59	95 00		10,379 92	10,284 92
** WBIS **							
	698	30 922,500 00	30 911,927 00	10,573 95 00	15DEC00	111 294999	10,573 95 00
	31,000 000 000	277,842 67	288 127 59	95 00		-10,379 92	-10,284 92

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/DTIC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
99LRYU119	TOTAL		00	00 S			00 S
			00	00 S			00 S
JPY TOTAL		6,202,472,760 00	6 871 236,701 00	131,236,059 00 S			131,236,059 00 S
-----		51 354 012 20	53,914,565 88	1,086 069 66 S		-3 646,627 54	-2 560 552 88 S
540788119	NORWAY (KINGDOM OF)	5 5PCT 15 2009/05/15	5 500	28JUN01	04JUL01	9 280500	
** WBIS **							
	176	14 452 452 88	15,009,676 32	-357,223 44			357,223 44
	15,678,000 000	1 578 843 05	1,740 154 64	-38,491 83		-122,819 76	-161,311 59
** WBIS **							
	188	6 595 256 00	6 923 454 32	-328,198 32	02JUL01	05JUL01	9 400100
	7 120 000 000	701,415 52	786 156 52	-34,914 34		-49,626 66	-328,198 32
** WBIS **							
	195	3,842 900 00	4,035 471 76	-192 571 76	03JUL01	06JUL01	9 351300
	4,150,000 000	410,948 21	458 228 68	-20,593 05		-26 687 42	-192 571 76
** WBIS **							
	195	3,842 900 00	4 035,471 76	192,571 76	03JUL01	06JUL01	9 351300
	-4,150,000 000	-410,948 21	-458,228 68	20,593 05		26,687 42	192,571 76
** WBIS **							
	694	3,842 900 00	4 035,471 75	-192,571 75	03JUL01	06JUL01	9 351299
	4,150,000 000	410,948 21	458,228 68	-20,593 05		-26,687 42	-192,571 75
** WBIR **							
	606	19,971,000 00	20 167,289 63	196,289 63	24SEP01	28SEP01	8 740499
	21 000 000 000	2,284 880 99	2,350,145 84	22 457 49		42,807 36	-196,289 63
** WBIR **							
	789	10,164 000 00	10,086 769 98	77,230 10	19OCT01	24OCT01	8 888500
	10,500 000 000	1,143,500 03	1,175,327 54	8,688 77		-40,516 28	-31,827 51
** WBIR **							
	036	10,279 500 00	10,088,158 82	191,341 18	31OCT01	05NOV01	8 899700
	10 500 000 000	1,155,038 93	1,175 475 96	21 499 73		-41,936 76	-20 437 03
540788119	TOTAL						
-----		40,414 500 00	40 342 218 35	72,281 65 L		-125 260 40	72,281 65 L
		4,583,419 95	4 700,969 34	7,731 01 L			-117,529 39 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	25,090,608 88	2,691,406 78	25,968,602 39	2,984,539 84	-877,993 51 S		-877,993 51 S
					-93,999 22 S	-199,133 84	-293,133 04 S
<b>NOK TOTAL</b>	<b>40,414,500 00</b>	<b>4,583,419 95</b>	<b>40,342,218 35</b>	<b>4,780,949 34</b>	<b>72,281 65 L</b>	<b>-125,260 40</b>	<b>72,281 65 L</b>
	25,090,608 88	2,691,406 78	25,968,602 39	2,984,539 84	-877,993 51 S		-877,993 51 S
					-93,999 22 S	-199,133 84	-293,133 06 S
** NEW ZEALAND DOLLAR **							
601694115	NEW ZEALAND GOVT 7PCT BDS	2009/07/15	7 000	08MAR01	13MAR01	2 374169	
** WBIR **	288	2,494,334 90	2,406,119 25	88,217 65			88,217 65
	2,330,000 000	1,050,614 72	946,150 53	37,157 27		67,306 92	104,464 19
** WBIR **	474	4,046,869 93	4,185,069 11	09AUG01	14AUG01	2 364346	
	3,920,000 000	1,711,623 39	1,782,540 87	-138,199 18		67,533 85	-138,199 18
				-58,451 33			9,082 52
601694115	<b>TOTAL</b>	<b>6,541,204 83</b>	<b>6,591,188 36</b>	<b>-49,981 53 S</b>		<b>134,840 77</b>	<b>-49,981 53 S</b>
		<b>2,762,238 11</b>	<b>2,648,691 40</b>	<b>-21,294 06 S</b>			<b>113,546 71 S</b>
613404115	NEW ZEALAND(GOVERNME 5 5PCT 15	2003/04/15	5 500	28MAR01	02APR01	2 443194	
** WBIR **	365	2,456,830 90	2,462,131 48	-5,300 58			-5,300 58
	2,470,000 000	1,005,580 77	1,037,047 38	-2,169 53		-29,297 08	-31,466 61
615830119	NEW ZEALAND GOVT 6PCT BDS	2011/11/15	6 000	08JAN01	11JAN01	2 219510	
** WBIR **	066	2,329,777 53	2,241,157 66	88,619 87			88,619 87
	2,330,000 000	1,049,681 03	881,375 08	39,927 67		128,378 34	168,306 03
** WBIR **	308	2,337,507 19	2,309,869 20	13MAR01	16MAR01	2 403846	
	2,330,000 000	972,403 06	983,310 49	27,637 99		-22,404 83	27,637 99
				11,497 40			-10,907 43
** WBIR **	472	3,772,780 27	3,924,957 44	09AUG01	14AUG01	2 364346	
	3,930,000 000	1,595,697 19	1,594,894 88	-152,177 17		63,165 64	-152,177 17
				-64,363 33			-1,197 69
615830119	<b>TOTAL</b>	<b>8,440,064 99</b>	<b>8,475,984 30</b>	<b>-35,919 31 S</b>		<b>169,139 17</b>	<b>-35,919 31 S</b>
		<b>3,617,781 28</b>	<b>3,461,580 37</b>	<b>-12,938 26 S</b>			<b>156,200 91 S</b>

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
663054117	NEW ZEALAND 8PCT LN 1	2004/04/15	8 000	15FEB01	20FEB01	2 349072	
** WBIR **	233	2,292,574 40	2,306,849 68	-14,275 28			-14,275 28
	2,170,000 000	975,948 97	1,039,460 10	-6,076 99		-57,454 14	-63,511 13
** WBIR **	364	2,301,688 16	2,309,014 04	-7,327 90	28MAR01	02APR01	-7,327 90
	2,170,000 000	942,080 84	971,196 98	-2,999 31		-24,116 83	-29,116 14
663054117	<b>TOTAL</b>	<b>4,594,262 56</b>	<b>4,615,865 74</b>	<b>-21,603 18 S</b>		<b>-83,550 97</b>	<b>-21,603 18 S</b>
		<b>1,918,029 81</b>	<b>2,010,657 08</b>	<b>-9,076 30 S</b>			<b>-92,627 27 S</b>
663535110	NEW ZEALAND (GOVT OF 4 5PCT 15	2016/02/15	4 500	21MAY01	24MAY01	2 341646	
** WBIR **	577	2,134,993 21	2,198,127 84	-63,134 63			-63,134 63
	1,990,000 000	911,748 92	922,538 83	-24,961 65		16,171 74	-18,789 91
<b>NZD TOTAL</b>	<b>24,167,358 49</b>	<b>10,215,378 89</b>	<b>24,343,297 72</b>	<b>10,080,515 06</b>	<b>-175,939 23 S</b>	<b>207,303 63</b>	<b>-175,939 23 S</b>
							<b>134,863 83 S</b>
** POLISH ZLOTY **							
445714111	POLAND (GOVT OF) 8 5PCT BD	2005/06/12	8 500	12APR01	19APR01	4 004500	
** WBIR **	478	5,820,800 00	5,880,108 91	-59,308 91			-59,308 91
	6,800,000 000	1,453,564 74	1,429,661 10	-14,810 57		38,714 21	23,903 64
** WBIR **	597	458,700 00	477,759 21	-19,059 21	23MAY01	25MAY01	-19,059 21
	550,000 000	114,761 08	116,865 01	-4,768 38		3,464 45	-1,303 93
** WBIS **	214	941,953 00	997,337 76	-55,384 76	06JUL01	13JUL01	-55,384 76
	1,139,000 000	224,007 84	243,390 02	-13,171 17		-6,211 01	-19,382 18
** WBIR **	294	9,699,625 00	10,242,209 11	-542,584 11	06JUL01	10JUL01	-542,584 11
	11,750,000 000	2,306,688 46	2,490,644 68	-129,833 08		-54,925 14	-183,958 22
445714111	<b>TOTAL</b>	<b>16,921,078 00</b>	<b>17,597,414 99</b>	<b>-676,336 99 S</b>		<b>-18,957 49</b>	<b>-676,336 99 S</b>
		<b>4,099,022 12</b>	<b>4,279,762 81</b>	<b>-161,783 20 S</b>			<b>-188,740 69 S</b>

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS			NET SECY GN/LS
585114114	POLAND (GOVT OF)	4PCT BDS	2009/11/24	4 000	22FEB01	26FEB01	4 152500
** WBIR **	250	4,221,562 50	4,218,461 35	3,101 15			3,101 15
5 700 000 000		1,016,631 54	1,033,278 01	746 82		-17,393 29	-16,646 47
** WBIR **	250	4,221,562 50	4,218,461 35	22FEB01	26FEB01	4 152500	3,101 15
-5 700,000 000		-1,016,631 54	1,033,278 01	-3,101 15		17,393 29	16,646 47
** WBIR **	370	4,221,562 50	4,218,461 36	22FEB01	26FEB01	4 152500	3,101 14
5,700 000 000		1,016,631 54	1,033,278 01	3,101 14		-17,393 28	-16,646 47
** WBIR **	370	4,221,562 50	4,218,461 36	22FEB01	26FEB01	4 152500	3,101 14
-5 700,000 000		-1,016,631 54	1,033,278 01	-3,101 14		17,393 28	16,646 47
** WBIR **	444	4,221,562 50	4,218,461 36	22FEB01	29MAR01	4 152500	3,101 14
5,700 000 000		1,016,631 54	1,033,278 01	3,101 14		-17,393 28	-16,646 47
** WBIR **	094	4,627,400 00	5,016,757 60	12JUN01	18JUN01	3 951000	-389,357 60
6 800,000 000		1,171,197 17	1,252,850 35	-389 357 60		16,893 42	81,453 18
-98 546 60							
585114114	TOTAL	8,848,962 50	9,235,218 94	-386,254 46 S		-499 86	-386,254 46 S
-----		2,187,828 71	2,286,128 34	97,799 79 S			98,299 65 S
591615112	POLAND GOVT OF	8 50PCT B	2005/02/12	8 500	17JAN01	22JAN01	4 117500
** WBIR **	123	9,159,200 00	8,875,659 43	283,540 57			283,540 57
10 700 000 000		2,224,454 59	2,055,078 69	68,862 31		100,515 59	169,377 90
** WBIR **	136	4,534,150 00	4,402,510 24	19 JAN01	24JAN01	4 103500	131,639 76
5 300 000 000		1,104,947 00	1,021,092 58	131,639 76		51,774 55	83,854 42
** WBIS **	209	935,376 50	981,628 61	06JUL01	13JUL01	4 205000	-46,252 11
1,129,000 000		222,443 88	243,709 32	46,252 11		-10,246 13	-21,265 44
** WBIS **	211	1,009,140 00	1,055,548 15	06JUL01	13JUL01	4 205000	-46,408 15
1,210 000 000		239,985 74	259,949 71	-46,408 15		-8,927 55	-19,943 97
** WBIS **	211	1,009,140 00	1,055,548 15	06JUL01	13JUL01	4 205000	-46,408 15
-1 210 000 000		-239,985 74	-259,949 71	11,036 42		8,927 55	19,943 97

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE	BASE	SECY GN/LS			NET SECY GN/LS
** WBIS **	695	1,009,140 00	1,055,548 15	06JUL01	13JUL01	4 204999	-46,408 15
1 210,000 000		239,985 74	259,949 71	-46,408 15		-8,927 55	-19,943 97
-11,036 42							
591615112	TOTAL	15,637,864 50	15,315,346 43	322,520 07 S		133,896 46	322,520 07 S
-----		3,791,833 21	3,579,830 30	78,906 45 S			212,887 91 S
705085111	POLAND(GOVT)	8 50PCT BD	2006/02/12	8 500	19JUN01	21JUN01	3 980000
** WBIR **	186	9,904,000 00	10,377,805 88	471,805 88			-471,805 88
12 000 000 000		2,488,944 73	2,533,133 00	-118,544 19		74,355 92	-44,188 27
** WBIS **	210	3,404,141 50	3,622,770 32	06JUL01	13JUL01	4 205000	-218,628 82
4,159,000 000		809,546 14	899,399 59	-218,628 82		-37,860 87	-19,853 45
** WBIS **	245	3,468,671 50	3,469,117 58	13 JUL01	19JUL01	4 253000	-280,446 08
4,207,000 000		815,582 29	925,422 06	200,446 08		62,709 26	-109,839 77
** WBIS **	279	1,873,014 00	1,938,530 32	26JUL01	02AUG01	4 193300	-65,516 32
2,720 000 000		446,668 26	488,965 79	-65,516 32		26,673 48	-42,297 55
** WBIS **	316	2,959,320 00	3,071,360 83	02AUG01	09AUG01	4 278700	-112,040 83
3,523,000 000		691,639 99	770,784 18	-112,040 83		52,958 47	-79,144 19
** WBIS **	365	719,250 00	759,741 31	22AUG01	29AUG01	4 267500	-40,491 31
875 000 000		168,541 30	188,187 80	-40,491 31		10,158 20	-19,646 50
** WBIS **	411	896,230 00	921,889 41	14SEP01	21SEP01	4 227500	-25,659 41
1 060,000 000		212,000 00	228,354 83	-25,659 41		-10,285 19	-14,354 83
** WBIS **	459	669,212 50	682,915 37	18SEP01	25SEP01	4 229200	-13,702 87
785,000 000		158,236 19	169,157 30	-13,702 87		-7,681 05	-10,921 11
** WBIS **	474	680,160 00	678,711 21	21SEP01	28SEP01	4 168500	1,448 79
780 000 000		163,166 60	168,142 04	1,448 79		-5,323 00	-4,975 44
** WBIS **	474	680,160 00	678,711 21	21SEP01	28SEP01	4 168500	-1,448 79
-780,000 000		163,166 60	-168,142 04	-1,448 79		5,323 00	4,975 44
** WBIS **	697	680,160 00	678,711 22	21SEP01	28SEP01	4 168500	1,448 78
				1,448 78			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			NET BAS SECTY GN/L
700,000 000	163,146 60	168 142 04		347 55		-5,322 99	-4,975 44
705085111	TOTAL	24,575,999 50	25,722,842 24	-1,146,842 74 S			-1,146,842 74 S
	5,954,325 50	6,371,544 59		-277,927 50 S		-139,293 59	-417,221 09 S
714321119	POLAND (GOVT OF)	8 5PCT 12 2006/05/12	8 500	21SEP01	27SEP01	4 168500	
** WBIR **							
591	5,600,535 00	5,506,444 33		93,890 67			93,890 67
6,450,000 000	1,343,537 25	1,297,083 65		22,523 85		23,929 75	46,453 60
** WBIR **				07NOV01	09NOV01	4 069700	
080	3,247,840 00	2,955,312 78		312 527 22			312,527 22
3,450,000 000	802,968 28	696,242 10		76,793 48		29,932 50	104,724 18
** WBIR **				15NOV01	21NOV01	4 113500	
159	2,797,500 00	2,572,252 99		225,247 01			225,247 01
3,000,000 000	600,077 79	405,984 49		54,757 99		19,335 31	74,093 30
714321119	TOTAL	11,465,875 00	11,034,210 10	631,664 90 S			631,664 90 S
	2,826,583 32	2,599,310 24		154,075 52 S		73,197 56	227,273 08 S
724356113	POLAND (GOVT OF)	0PCT BDS 2003/08/21	0 010	31OCT01	05NOV01	4 089000	
** WBIR **							
053	3,024,025 00	2,978,014 14		46,010 86			46,010 86
3,650,000 000	739,551 24	720,077 48		11,252 35		8,221 41	19,473 74
991WHH110	INTERNAT BANK FOR RE	08FEB11 2011/02/08	10 625	18JUN01	21JUN01	3 966000	
** WBIR **							
180	3,914 400 00	4,193,874 36		279,476 36			-279,476 36
4,200,000 000	986,989 41	1,016,698 41		70,468 07		40,758 87	-29,709 20
99MEEP110	REPUBLIC OF POLAND	ZCP 21APR 2003/04/21	0 010	11JUL01	13JUL01	4 402500	
** WBIR **							
317	4,914,900 00	4,971,782 33		-56,882 33			-56,882 33
6,350,000 000	1,116 388 42	1,256,966 43		-12,920 44		-127,657 55	-140,578 01
PLN TOTAL		89,503,106 50	91,048,705 55	-1,545,599 05 S			-1,545,599 05 S
		21,702,521 93	22,110,320 82	-376,664 70 S		-31,134 19	-407,798 89 S
				** SWEDISH KRONA **			
544795110	STATENS BOSTADSFIN	5 5PCT BD 2003/10/15	5 500	12JAN01	17JAN01	9 339000	
** WBIR **							
110	25,555,750 00	24,805,408 21		750,341 79			750,341 79
25,000,000 000	2,736,454 65	2,812,184 62		80,344 98		-156,074 95	-75,729 97

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			NET BAS SECTY GN/L
594656113	SPINTAB AB	5 75PCT 1 2005/06/15	5 750	23JAN01	26JAN01	9 535000	
** WBIR **							
150	20,536,000 00	20,213,629 23		322 370 77			322,370 77
20,000,000 000	2,153,749 34	2,027,609 51		33 809 21		92,330 62	124,139 83
** WBIR **				21SEP01	27SEP01	10 912200	
590	28,641,760 00	28,310,264 24		331 495 76			331,495 76
28,000,000 000	2,624,744 61	2,794,927 34		30,378 45		-200,559 18	-170,180 73
594656113	TOTAL	49,177,760 00	48,523,893 47	653,866 53 S			653,866 53 S
	4,778,495 95	4,822,536 85		64,187 66 S		-108,220 56	-44,040 98 S
SEK TOTAL		74,733,510 00	73,329,301 68	1 404,208 32 S			1,404,208 32 S
		7,514,950 60	7,634,721 47	144,532 64 S		-264,303 51	-119,770 87 S
				** TURKISH LIRA **			
99KUZR119	TURKEY TREAS BILL	0PCT 23MA 2001/05/23	0 010	23MAY01	23MAY01	99999 000000	
** WBIR **							
641	740,000,000 00	616,212,800 00 00		123,787,200 00 00			123,787,200 00 00
40,000,000,000 000	740 000 74	901,917 82		123,787 32		-285,704 40	-141,917 08
99MCSZ117	REPUBLIC OF TURKEY	ZCP 10OCT 2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
** WBIS **							
039	437,382,000 00 00	422,455 000 00 00		14,927,000 000 00			14,927,000,000 00
50,000 000,000 000	437,382 44	422,455 42		14,927 01		01	14,927 02
** WBIS **				29MAY01	05JUN01	99999 000000	
CXL 039	-437,382 000 000 00	-422,455,000,000 00		-14,927,000,000 00			-14,927,000 000 00
-50,000,000,000 000	-437,382 44	-422,455 42		-14,927 01		-01	-14,927 02
** WBIS **				05JUN01	05JUN01	99999 000000	
165	636,192,000,000 00	614,480,000,000 00		21,712,000,000 00			21,712,000,000 00
000	636,192 64	614,480 61		21,712 02		01	21,712 03
99MCSZ117	TOTAL	636,192,000,000 00	614,480,000,000 00	21,712,000,000 00 S			21,712,000,000 00 S
	636,192 64	614,480 61		21,712 02 S		01	21,712 03 S
TRL TOTAL		1376,192,000,000 00	1230,692,800,000 00	145,499,200,000 00 S			145,499,200,000 00 S
		1,374,193 30	1,516,398 43	145,499 34 S		-285,704 39	-140,205 05 S
				** US DOLLAR **			

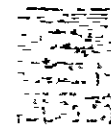
STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
	SHARES/PAR	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/L
00103RAH9	AESOP FDC II LLC	SER 2000	2006/11/20	1 000	20NOV00	20NOV00	1 000000
.. WB1E ..							
	CXL 234	-2 000.000 00	-2,000.610 43	610 43		00	610 43
	-2,000.000 000						
.. WB1E ..					03OCT01	09OCT01	1 000000
	023	1,992,500 00	2,000,523 39	8,023 39		00	-8,023 39
	2,000 000 000						
.. WB1E ..					03OCT01	09OCT01	1 000000
	CXL 023	-1,992,500 00	-2,000,523 39	8,023 39		00	8,023 39
	-2,000 000 000						
.. WB1E ..					03OCT01	10OCT01	1 000000
	051	1,992,500 00	2,000,523 39	-8,023 39		00	-8,023 39
	2,000.000 000						
00103RAH9	TOTAL						
		-7,500 00	-87 04	-7,412 96 L		00	-7 412 96 L
00104CAA6	AES CORP	SR NT	2010/09/15	9 375	02OCT01	22OCT01	1 000000
.. WB2L ..							
	056	169,000 00	178,258 09	9 258 09		00	-9,258 09
	200 000 000						
.. WB2L ..					02OCT01	05OCT01	1 000000
	057	168,000 00	178,241 91	-10,241 91		00	-10,241 91
	200.000 000						
00104CAA6	TOTAL						
		337,000 00	356,500 00	-19,500 00 L		00	-19,500 00 L
00105HEP7	AFC MTC LN TR	2000 4 AS	2031/01/25	1 000	25APR01	25APR01	1 000000
.. WB1E ..							
	080	69,447 28	69,414 74	32 54		00	32 54
	69,447 280						
.. WB1E ..					25JUN01	25JUN01	1 000000
	265	123,988 90	123,930 92	57 98		00	57 98
	123 988 900						
.. WB1E ..					03OCT01	09OCT01	1 000000
	022	5,227,898 50	5,228,731 92	833 42		00	-833 42
	5,231,167 980						
.. WB1E ..					03OCT01	09OCT01	1 000000
	CXL 022	-5,227,898 50	-5,228,731 92	833 42		00	833 42
	-5,231,167 980						

WB2C MONTHLY WILLIAM H GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1 2001 TO DECEMBER 31 2001 PAGE 103 AS-OF DATE 31DEC01

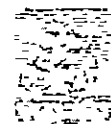
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL RATE	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
	SHARES/PAR	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/L
.. WB1E ..					03OCT01	09OCT01	1 000000
	322	5,227,898 50	5,228,731 94	-833 44		00	-833 44
	5,231,168 000						
00105HEP7	TOTAL						
		5 421,334 68	5,422,077 60	-742 92 L		00	-742 92 L
00104AAC9	AOL TIME WARNER JMC DEB	2031/04/15	7 625	28NOV01	03DEC01	1 000000	
.. WB2L ..							
	441	488,207 20	495,831 82	-7,624 62		00	-7,624 62
	460.000 000						
001957AN9	AT+T CORP	NT	2029/03/15	6 500	14DEC01	19DEC01	1 000000
.. WB2L ..							
	563	234 267 60	238,508 85	-4 241 25		00	-4,241 25
	280.000 000						
001957AX7	AT+T CORP	NT	2002/09/15	6 500	31JUL01	03AUG01	1 000000
.. WB1Y ..							
	073	7,179,480 00	6 979,238 78	200,241 30		00	200 241 30
	7,000.000 000						
001957AY5	AT + T CORP	USD SR NT	2006/11/15	6 500	16NOV01	21NOV01	1 000000
.. WB2F ..							
	151	270,731 70	269,959 50	772 20		00	772 20
	270.000 000						
001957AZ2	AT + T CORP	USD SR NT	2011/11/15	7 300	21DEC01	27DEC01	1 000000
.. WB2L ..							
	619	1,185,954 10	1,182,541 41	27,414 69		00	27,414 69
	1,185.000 000						
001957BA6	AT + T CORP	USD SR NT	2031/11/15	8 000	07DEC01	12DEC01	1 000000
.. WB2L ..							
	496	461,756 20	464,954 62	-3,198 42		00	-3,198 42
	470.000 000						
00207YAE6	ASAT FIN LLC	GTD SR NT	2006/11/01	12 500	16NOV01	21NOV01	1 000000
.. WB1J ..							
	163	225,062 50	302,639 49	-77,576 99		00	-77,576 99
	325 000 000						
.. WB1J ..					16NOV01	21NOV01	1 000000
	CXL 163	-225,062 50	-302,639 49	77,576 99		00	77,576 99
	325 000 000						
.. WB1J ..					16NOV01	21NOV01	1,000000
	165	225,062 50	302 639 49	-77 576 99		00	-77,576 99
	325,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECTY GN/L NET BAS SECTY GN/L
** WB1J **	CXL 165 -325,000 000		-302.639 49	16NOV01 77,576 99	21NOV01	1 000000 00	77,576 99
** WB1J **	166 500,000 000		465.599 21	16NOV01 -240,536 71	21NOV01	1 000000 00	-240,536 71
** WB1J **	170 1,000,000 000		933.153 53	26NOV01 483,028 53	29NOV01	1 000000 00	-483,028 53
** WB1J **	CXL 170 -1,000,000 000		-933.153 53	26NOV01 483,028 53	29NOV01	1 000000 00	483,028 53
** WB1J **	172 1,000,000 000		933.153 53	26NOV01 483,028 53	29NOV01	1 000000 00	-483,028 53
** WB1J **	173 2,950,000 000		2,818.827 13	27NOV01 -1,490,958 38	30NOV01	1 000000 00	-1,490,958 38
** WB1J **	186 5,950,000 000		5,709,036 68	04DEC01 -3,030,792 93	11DEC01	1 000000 00	-3,030,792 93
00207YAE6	TOTAL		9,926,616 55	-5,245,316 55 L		00	-5,245,316 55 L
00209AAA4	AT AND T WIRELESS SV SR MT 144 2006/03/01 7 350		7 350	02OCT01	05OCT01	1 000000	
** WB2L **	068 1,000,000 000		1,064,218 04	-1,568 04		00	-1,568 04
** WB2L **	CXL 068 -1,000,000 000		-1,064,218 04	02OCT01 1,568 04	05OCT01	1 000000 00	1,568 04
00209AAA4	TOTAL		00	00 L		00	00 L



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L BASE SECTY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECTY GN/L NET BAS SECTY GN/L
00209AADB	AT + T WIRELESS SVCS SR MT	2006/03/01	7 350	02OCT01	05OCT01	1 000000	
** WB2L **	223 1,000,000 000		1,064,290 00	-1,640 00		00	-1,640 00
002824AL4	ABBOTT LABS NT	2004/07/01	5 125	27JUL01	01AUG01	1 000000	
** WB1Z **	619 5,000,000 000		5,007,303 53	39,546 47		00	39,546 47
** WB1Y **	435 7,000,000 000		6,989,409 91	31OCT01 320,760 09	05NOV01	1 000000 00	320,760 09
** WB1H **	792 2,500,000 000		2,296,689 32	20DEC01 63,984 68	26DEC01	1 000000 00	63,984 68
002824AL4	TOTAL		14,293,402 76	424,291 24 L		00	424,291 24 L
004375ADS	ACCREDITED MTC LM TR 2000 1 MT 2030/02/25 1 000		1 000	03OCT01	09OCT01	1 000000	
** WB1E **	052 1,723,582 090		1,723,582 09	1,077 24		00	1,077 24
** WB1E **	CXL 052 -1,723,582 090		1,723,582 09	-1,077 24		00	-1,077 24
** WB1E **	117 1,723,582 090		1,723,582 09	1,077 24		00	1,077 24
** WB1E **	CXL 117 -1,723,582 090		-1,723,582 09	-1 077 24		00	-1,077 24
** WB1E **	323 1,723,582 130		1,723,582 13	1,077 20		00	1,077 20



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
004375AD3	TOTAL		1,724,659 33	1,723,582 13	1 077 20 L	00	1,077 20 L
00755WAT3	ADVANTA MTG LN TR SER 94 2	2025/07/25	1 000	25JUN01	25JUN01	1 000000	
.. WBIE ..	161	2,920 93	2 906 33	14 60		00	14 60
	2 920 930						
.. WBIE ..	163	189,325 49	188 378 86	25JUL01	25JUL01	1 000000	946 63
	189,325 490			946 63		00	
00755WAT3	TOTAL		192,246 42	191 285 19	961 23 L	00	961 23 L
00755WHK5	ADVANTA MTG LN TR SER 2000	2030/06/25	1 000	04OCT01	10OCT01	1 000000	
.. WBIE ..	038	803 398 46	803 925 20	526 74		00	-526 74
	804,907 660						
.. WBIE ..	CXL 038	-803,398 46	-803 925 20	04OCT01	10OCT01	1 000000	526 74
	-804,907 660			526 74		00	
.. WBIE ..	324	803 398 46	803,925 21	04OCT01	10OCT01	1 000000	-526 75
	804,907 670			-526 75		00	
00755WHK5	TOTAL		803 398 46	803,925 21	-526 75 L	00	-526 75 L
00757CAD0	ADVANTA REVOLVING HD SER ASSET	2025/02/25	1 000	04OCT01	10OCT01	1 000000	
.. WBIE ..	039	596,189 71	597,172 28	-982 57		00	-982 57
	597,496 730						
.. WBIE ..	CXL 039	-596,189 71	597,172 28	04OCT01	10OCT01	1 000000	982 57
	-597,496 730			982 57		00	
.. WBIE ..	138	596 189 71	597,169 07	04OCT01	10OCT01	1 000000	-979 36
	597,496 740			-979 36		00	
.. WBIE ..	325	596,189 71	596,794 81	04OCT01	10OCT01	1 000000	-605 10
	597,496 740			605 10		00	
.. WBIE ..				04OCT01	10OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	CXL 325	-596,189 71	-596,794 81	605 10		00	605 10
	-597,496 740						
.. WBIE ..	725	596,189 71	597,169 07	04OCT01	10OCT01	1 000000	-979 36
	597,496 740			-979 36		00	
.. WBIE ..	CXL 725	-596,189 71	-597 169 07	04OCT01	10OCT01	1 000000	979 36
	-597 496 740			979 36		00	
00757CAD0	TOTAL		596,189 71	597 169 07	-979 36 L	00	-979 36 L
00796DAJ6	ADVANTA CR CARD MAST SER 95 D	2004/02/01	1 000	17NOV00	17NOV00	1 000000	
.. WB1U ..	091	1,666,666 67	1,667,047 42	-380 75		00	-380 75
	1,666,666 670						
.. WB1U ..	CXL 355	1,609,916 67	-1 667,051 90	17NOV00	17NOV00	1 000000	57,135 23
	-1,666,666 670			57,135 23		00	
.. WB1U ..	010	1 666,666 67	1,667,000 05	15APR01	15APR01	1 000000	-333 38
	1,666 666 660			-333 38		00	
.. WB1U ..	CXL 010	-1,666 666 67	-1,667,000 05	15APR01	15APR01	1 000000	333 38
	-1,666,666 660			333 38		00	
.. WB1U ..	458	1,666,666 67	1,667,000 05	15APR01	15APR01	1 000000	-333 38
	1,666,666 660			333 38		00	
.. WB1U ..	773	1,666 666 67	1 667 000 05	15APR01	15APR01	1 000000	333 38
	1 666 666 660			-333 38		00	
.. WB1U ..	CXL 773	-1 666,666 67	-1,667 000 05	15APR01	15APR01	1 000000	333 38
	-1,666,666 660			333 38		00	



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
007960AJ6	TOTAL	1,723,416 67	1,666,995 57	56,421 10 S	56,421 10 S
00935NAC3	AIRCRAFT SVC INTL GR SR MT	2005/08/15 11 000	10JUL01 10JUL01	1 000000	
.. WB1J ..	073 6,988,345 72	6,483,877 67	504,468 05	00	504,468 05
	6 445,000 000				
01F0524A7	FNMA TBA OCT 15 SINGLE FAM	2099/12/31 5 500	10OCT01 10OCT01	1 000000	
.. WB1H ..	245 18,876,156 25	18,682,500 00	133,656 25	00	133,656 25
	18 800,000 000				
01F0524B5	FNMA TBA NOV 15 SINGLE FAM	2099/12/01 5 500	14NOV01 19NOV01	1 000000	
.. WB1H ..	517 18,918,234 38	18,764,750 00	153,484 38	00	153,484 38
	18,800,000 000				
01F0524C3	FNMA TBA DEC 15 SINGLE FAM	2099/12/01 5 500	03DEC01 18DEC01	1 000000	
.. WB2L ..	492 5,024,947 25	5,093,398 44	-48,451 19	00	-48,451 19
	5,050,000 000				
.. WB1Q ..	570 3,943,750 00	4,021,093 75	-77,343 75	1 000000	-77,343 75
	4,000,000 000			00	
.. WB1Q ..	CXL 570 -3,943,750 00	-4,021,093 75	77,343 75	1 000000	77,343 75
	-4,000,000 000			00	
.. WB1H ..	729 18,492 296 88	18 844,625 00	-372,328 12	1 000000	-372,328 12
	18,800,000 000			00	
01F0524C3	TOTAL	23,517,244 13	23,958,023 44	-440,779 31 L	-440,779 31 L
	00	00	00 S	00	00 S
01F052417	FNMA TBA JAN 15 SINGLE FAM	2099/12/31 5 500	16JAN01 22JAN01	1 000000	
.. WB1H ..	269 1,557,062 50	1,541,875 00	15,187 50	00	15,187 50
	1,600,000 000				

WILLIAM H GATES FOUNDATION

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F052425	FNMA TBA FEB 15 SINGLE FAM	2099/12/31 5 500	19JAN01 15FEB01	1 000000	
.. WB1H ..	307 1,562,250 00	1,557,000 00	5,250 00	00	5 250 00
	1,600,000 000				
.. WB1H ..	583 1,557,000 00	1,562,250 00	-5,250 00	1 000000	-5,250 00
	1 600,000 000			00	
01F052425	TOTAL	3,119,250 00	3 119,250 00	00 L	00 L
01F052441	FNMA TBA APR 15 SINGLE FAM	2099/12/31 5 500	16APR01 19APR01	1 000000	
.. WB1H ..	262 27,936,000 00	28,269,000 00	-333 000 00	00	-333,000 00
	28,800,000 000				
01F052458	FNMA TBA MAY 15 SINGLE FAM	2099/12/31 5 500	11MAY01 17MAY01	1 000000	
.. WB1H ..	511 27,847,125 00	27,915,750 00	-68 625 00	00	-68,625 00
	28,800,000 000				
.. WB1H ..	CXL 511 -27,847,125 00	-27,915,750 00	68,625 00	1 000000	68,625 00
	28,800,000 000			00	
.. WB1H ..	629 27,847,125 00	27,915,750 00	68,625 00	1 000000	68,625 00
	28,800,000 000			00	
.. WB1H ..	619 27,915,750 00	27,847,125 00	68,625 00	1 000000	68 625 00
	28,800,000 000			00	
01F052458	TOTAL	55,762,875 00	55,762,875 00	00 L	00 L
01F052466	FNMA TBA JUN 15 SINGLE FAM	2099/12/31 5 500	08JUN01 18JUN01	1 000000	
.. WB1H ..	015 28,009,125 00	27,810 000 00	199,125 00	00	199,125 00
	28 800 000 000				

WILLIAM H GATES FOUNDATION

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F052474	FNMA TBA JUL 15 SINGLE FAM	2099/12/31	5 500	13JUL01	19JUL01	1 000000	
WB1H	341	28,002,375 00	27,963,000 00	39,375 00		00	39,375 00
	28,800,000 000						
01F052482	FNMA TBA AUG 15 SINGLE FAM	2099/12/31	5 500	10AUG01	16AUG01	1 000000	
WB1H	552	28,278,000 00	27,963,000 00	315,000 00		00	315 000 00
	28,800,000 000						
01F052490	FNMA TBA SEP 15 SINGLE FAM	2099/12/31	5 500	04SEP01	20SEP01	1 000000	
WB1H	718	9,815,425 00	9,800,000 00	15,625 00		00	15,625 00
	10,000,000 000						
WB1H	033	18,718,484 38	18,424,000 00	294,484 38	20SEP01	1 000000	294,484 38
	18 800,000 000					00	
WB1H	083	9,800,000 00	9,815,625 00	-15,625 00	20SEP01	1 000000	-15,625 00
	10,000,000 000					00	
01F052490	TOTAL		38,039,625 00	294,484 38 L		00	294 484 38 L
01F052631	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	5 500	20FEB01	13MAR01	1 000000	
WB1E	458	9,471,875 00	9,412,500 00	59,375 00		00	59 375 00
	10,000,000 000						
WB1E	458	-9,471 875 00	-9,412,500 00	59,375 00	13MAR01	1 000000	59,375 00
	-10,000 000 000					00	
WB1E	674	5 683,125 00	5 647,500 00	35,625 00	13MAR01	1 000000	35 625 00
	6,000,000 000					00	
WB1E	674	-5,683 125 00	-5 647 500 00	-35 625 00	13MAR01	1 000000	-35,625 00
	-6 000 000 000					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
01F052631	TOTAL		00	00 L		00	00 L
01F0604A0	FNMA TBA OCT 15 SINGLE FAM	2099/12/01	4 000	11OCT01	18OCT01	1 000000	
WB1H	258	2,234,289 04	2,222,000 00	12,289 04		00	12,289 06
	2,200 000 000						
WB1E	260	25,477,539 04	24,984,375 00	493 164 04	18OCT01	1 000000	493 164 06
	25 000 000 000					00	
01F0604A0	TOTAL		27,206,375 00	505 453 12 L		00	505,453 12 L
01F0604B8	FNMA TBA NOV 15 SINGLE FAM	2014/11/01	4 000	01NOV01	19NOV01	1 000000	
WB1E	453	21,593,906 25	21,341,250 00	252,656 25		00	252 454 25
	21,000 000 000						
WB1H	528	2,228,187 50	2,247,351 54	-19,164 04	19NOV01	1 000000	-19,164 06
	2,200,000 000					00	
WB1H	504	2,747 351 54	2,228,187 50	19 164 04	19NOV01	1 000000	19,164 06
	2,200,000 000					00	
01F0604B8	TOTAL		25,816,789 04	252,656 25 L		00	252,656 25 L
01F0604C6	FNMA TBA DEC 15 SINGLE FAM	2099/12/01	4 000	01NOV01	18DEC01	1 000000	
WB1E	457	18,493,593 75	18,286 093 74	207 499 99		00	207,499 99
	18,000 000 000						
WB1E	457	-18,493,593 75	-18,286,093 74	-207,499 99	18DEC01	1 000000	207 499 99
	-18 000 000 000					00	
WB1E	474	6,127,968 75	6,076,406 25	51,562 50	18DEC01	1 000000	51,562 50
	6 000,000 000					00	
WB1E	474	6,127,968 75	-6,076,406 25	-51,562 50	18DEC01	1 000000	-51,562 50
	6,000 000 000					00	
WB1E					28NOV01	1 000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	321 5,000,000 000	5,030,859 38		5,034,179 69	-3,320 31		00	-3,320 31
** WBIE **	CXL 321 -5,000,000 000	-5,030,859 38		-5,034,179 69	28NOV01 3,320 31	18DEC01	1 000000 00	3,320 31
** WBIE **	373 14,000,000 000	14,214,562 50		13,986,875 00	04DEC01 229,687 50	18DEC01	1 000000 00	229,687 50
** WBIE **	CXL 373 -14,000,000 000	-14,214,562 50		-13,986,875 00	04DEC01 -229,687 50	18DEC01	1 000000 00	-229,687 50
** WBIE **	597 38,000,000 000	38,138,054 66		38,792,656 25	11DEC01 -654,601 59	18DEC01	1 000000 00	-654,601 59
** WBIE **	731 14,000,000 000	14,050,859 38		13,986,875 00	11DEC01 63,984 38	18DEC01	1 000000 00	63,984 38
** WB1H **					-34,632 81		00	-34,632 81
01F060406	TOTAL	54,395,531 23		55,020,781 25	-625,250 02 L		00	-625,250 02 L
01F060410	FNMA	TBA JAN 15 SINGLE FAM	2099/12/01	6 000	16JAN01	22JAN01	1 000000	
** WB1H **	268 2,200,000 000	2,174,046 88		2,153,164 06	20,882 82		00	20,882 82
** WBIE **	031 14,000,000 000	14,034,453 13		14,004,377 80	13DEC01 30,075 33	17JAN02	1 000000 00	30,075 33
** WBIE **	740 27,000,000 000	27,044,445 31		27,008,437 50	13DEC01 58,007 81	17JAN02	1 000000 00	58,007 81
** WBIE **	084 11,000,000 000	10,962,187 50		11,003,437 50	18DEC01 -41,250 00	17JAN02	1 000000 00	-41,250 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060410	TOTAL	54,237,132 82		54,169,416 86	47,715 96 L		00	67,715 96 L
01F060428	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	6 000	08FEB01	15FEB01	1 000000	
** WB1H **	684 2,200,000 000	2,183,843 75		2,173,875 00	9,968 75		00	9,968 75
01F060436	FNMA	TBA MAR 15 SINGLE FAM	2099/12/31	6 000	13MAR01	19MAR01	1 000000	
** WB1H **	021 2,200,000 000	2,188,398 44		2,180,062 50	8,335 94		00	8,335 94
01F060446	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	6 000	16MAR01	19APR01	1 000000	
** WB1H **	059 2,200,000 000	2,201,718 75		2,186,250 00	15,468 75		00	15,468 75
** WB1H **	153 2,200,000 000	2,190,375 00		2,190,718 75	30MAR01 -343 75	08JUN01	1 000000 00	-343 75
** WB1H **	294 2,200,000 000	2,186,250 00		2,201,718 75	17APR01 15,468 75	19APR01	1 000000 00	-15,468 75
01F060444	TOTAL	4,578,343 75		4,578,687 50	-343 75 L		00	-343 75 L
01F060451	FNMA	TBA MAY 15 SINGLE FAM	2099/12/01	6 000	15MAY01	08JUN01	1 000000	
** WB1H **	554 2,200,000 000	2,176,453 13		2,193,640 63	-17,187 50		00	-17,187 50
01F060469	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	6 000	31MAY01	18JUN01	1 000000	
** WB1Q **	026 1,000,000 000	990,156 25		993,750 00	-3,593 75		00	-3,593 75
** WB1Q **	CXL 026 -1,000,000 000	-990,156 25		-993,750 00	31MAY01 3,593 75	18JUN01	1 000000 00	3,593 75
** WB1Q **	387 1,000,000 000	990,156 25		984,765 62	31MAY01 5,390 63	18JUN01	1 000000 00	5,390 63
** WB1H **	013 2,180,492 19			2,173,187 50	08JUN01 7,304 69	18JUN01	1 000000 00	7,304 69

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
2,200,000 000								
01F060469	TOTAL	2,180,492 19	2,173,187 50		7,304 69 L		00	7,304 69 L
		990,156 25	984,765 62		5,390 63 S		00	5,390 63 S
01F060477	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6 000	10JUL01	19JUL01	1 000000	
** WBIE **								
25,000,000 000	391	24,776,367 19	24,652,343 75		124,023 44		00	124,023 44
** WB1H **					13JUL01	19JUL01	1 000000	
2,200,000 000	342	2,180,835 94	2,176,625 00		4,210 94		00	4,210 94
01F060477	TOTAL	26,957,203 13	26,828,968 75		128,234 38 L		00	128,234 38 L
01F060485	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	6 000	30JUL01	16AUG01	1 000000	
** WB1Q **								
2,000,000 000	831	1,995,000 00	1,991,093 75		-3,906 25		00	-3,906 25
** WB1E **					07AUG01	16AUG01	1 000000	
25,000,000 000	732	24,921 875 00	24,734 375 00		187 500 00		00	187,500 00
** WB1H **					10AUG01	16AUG01	1 000000	
2,200,000 000	550	2,201,976 56	2 177,312 50		24 664 06		00	24,664 06
01F060485	TOTAL	27,123 851 56	26,911,687 50		212,164 06 L		00	212,164 06 L
		1 995,000 00	1,991,093 75		-3 906 25 S		00	-3,906 25 S
01F060493	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	6 000	23AUG01	20SEP01	1 000000	
** WB1E **								
25,000,000 000	186	25,036,132 81	24,867,187 50		168,945 31		00	168,945 31
** WB1Q **					29AUG01	20SEP01	1 000000	
1,000,000 000	180	1 003,593 75	1,003,437 50		156 25		00	156 25
** WB1Q **					29AUG01	20SEP01	1 000000	
	CXL 180	-1,003,593 75	-1,003,437 50		156 25		00	156 25

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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 AS-OF DATE 31DEC01

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
-1,000,000 000								
** WB1Q **					29AUG01	20SEP01	1 000000	
1,000,000 000	405	1,003,593 75	1,003,437 50		156 25		00	156 25
** WB1Q **					29AUG01	20SEP01	1 000000	
-1,000,000 000	CXL 405	-1,003,593 75	-1,003,437 50		-156 25		00	-156 25
** WB1Q **					29AUG01	20SEP01	1 000000	
1,000,000 000	441	1 003,593 75	1 003,437 50		156 25		00	156 25
** WB1H **					17SEP01	20SEP01	1 000000	
2 200,000 000	040	2,224,724 56	2,197 250 00		29 474 56		00	29,474 56
01F060493	TOTAL	27,262 859 37	27,064,437 50		198,421 87 L		00	198,421 87 L
		1,003,593 75	1,003,437 50		156 25 S		00	156 25 S
01F060608	FNMA	TBA OCT 30 SINGLE FAM	2099/10/01	6 000	14SEP01	15OCT01	1 000000	
** WB1E **								
11,000,000 000	459	10,886,562 50	10,841,875 00		44,687 50		00	44,687 50
** WB1E **					14SEP01	15OCT01	1 000000	
-11 000,000 000	CXL 459	-10 886,562 50	-10,841,875 00		44,687 50		00	-44,687 50
** WB1E **					20SEP01	15OCT01	1 000000	
3,000 000 000	637	2 971,875 00	2,956,875 00		15,000 00		00	15,000 00
** WB1E **					20SEP01	15OCT01	1 000000	
-3,000,000 000	CXL 637	-2,971 875 00	-2,956,875 00		-15 000 00		00	-15 000 00
** WB1F **					04OCT01	15OCT01	1 000000	
39,700 000 000	782	39,793,046 88	39,203,750 00		589,296 88		00	589,296 88
** WB1Q **					05OCT01	15OCT01	1 000000	
1 000,000 000	068	1,001 406 25	995,937 50		5,468 75		00	5,468 75
** WB1Q **					05OCT01	15OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECTY NET BAS SECTY GN/L S
	1,000,000 527 000	1,001,406 25		997,109 38	4,296 87		00	4,296 87
** WB1Q ** CXL	527 -1,000,000 000	-1,001,406 25		-997,109 38	05OCT01 -4,296 87	15OCT01	1 000000 00	-4,296 87
** WB1Q **	2,000,000 799 000	1,993,593 75		1,993,044 87	15OCT01 546 88	15OCT01	1 000000 00	546 88
** WB1Q ** CXL	799 -2,000,000 000	-1,993,593 75		-1,993,044 87	15OCT01 -546 88	15OCT01	1 000000 00	-546 88
** WB1E ** Y	10,000,000 512 000	9,854,250 00		9,992,578 13	31DEC01 136,328 13	31DEC01	1 000000 00	136,328 13
D1F0606A8	TOTAL	49,649,296 88		49,196,328 13	725,625 01 L		00	725,625 01 L
		1,001,406 25		995,937 58	5 468 75 S		00	5,468 75 S
D1F0606B6	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	6 000	04OCT01	14NOV01	1 000000	
** WB1F **	2,100,000 778 000	2,096,390 63		2,098,687 50	-2,296 87		00	-2,296 87
** WB1F **	3,000,000 779 000	2,994,375 00		2,998,125 00	04OCT01 -3,750 00	14NOV01	1 000000 00	-3,750 00
** WB1F **	7,000,000 713 000	6,967,187 50		6,995,625 00	18OCT01 -28,437 50	14NOV01	1 000000 00	-28,437 50
** WB1Q **	1,500,000 076 000	1,499,296 88		1,489,687 50	14OCT01 9,609 38	14NOV01	1 000000 00	9,609 38
** WB1Q **	2,000,000 372 000	1,998,593 75		1,987,500 00	14OCT01 11,093 75	14NOV01	1 000000 00	11,093 75
** WB1F **	2,000,000 239 000	1,996,875 00		1,998,750 00	19OCT01 -1,875 00	14NOV01	1 000000 00	-1,875 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/L S	STL DT BASE CURR	SELL RATE GN/L S	NET SECTY NET BAS SECTY GN/L S
** WB1F **	4,000,000 275 000	3,991,250 00		3,997,500 00	24OCT01 -6,250 00	14NOV01	1 000000 00	-6,250 00
** WB1E **	10,000,000 421 000	10,073,437 50		9,962,500 00	31OCT01 110,937 50	14NOV01	1 000000 00	110,937 50
** WB1F **	8,000,000 317 000	8,116,250 00		7,995,000 00	01NOV01 121,250 00	14NOV01	1 000000 00	121,250 00
** WB1F **	8,000,000 324 000	8,116,250 00		7,995,000 00	01NOV01 121,250 00	14NOV01	1 000000 00	121,250 00
** WB1F ** CXL	8,000,000 324 000	-8,116,250 00		-7,995,000 00	01NOV01 -121,250 00	14NOV01	1 000000 00	-121,250 00
** WB1F **	13,600,000 349 000	13,784,343 75		13,591,500 00	07NOV01 192,843 75	14NOV01	1 000000 00	192,843 75
D1F0606B6	TOTAL	50,020,109 38		49,637,687 50	382,421 88 L		00	382,421 88 L
		3,497,890 63		3,477,187 50	20,703 13 S		00	20,703 13 S
D1F0606C4	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	6 000	06NOV01	13DEC01	1 000000	
** WB1Q **	3,000,000 163 000	3,021,328 13		3,009,453 13	11,875 00		00	11,875 00
** WB1Q ** CXL	3,000,000 163 000	-3,021,328 13		-3,009,453 13	06NOV01 -11,875 00	13DEC01	1 000000 00	-11,875 00
** WB1Q **	3,000,000 170 000	3,021,328 13		3,009,453 13	06NOV01 11,875 00	06NOV01	1 000000 00	11,875 00
** WB1Q ** CXL	3,000,000 170 000	-3,021,328 13		-3,009,453 13	06NOV01 -11,875 00	06NOV01	1 000000 00	-11,875 00
** WB1Q **	1,500,000 172 000	1,476,562 50		1,469,531 25	28NOV01 7,031 25	28DEC01	1 000000 00	7,031 25

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** WB1E **	361 7,948,750 00	7,920,000 00		04DEC01	13DEC01	1 000000	28,750 00
B,000,000 000				28,750 00		00	
** WB1E **	CXL 361 -7,948,750 00	7,920,000 00		04DEC01	13DEC01	1 000000	-28,750 00
-B,000,000 000				-28,750 00		00	
** WB1E **	365 9,942,187 50	10,037,500 00		04DEC01	13DEC01	1 000000	-95,312 50
10,000,000 000				-95,312 50		00	
** WB1E **	366 20,878,593 75	20,790,000 00		04DEC01	13DEC01	1 000000	88,593 75
21,000 000 000				88,593 75		00	
** WB1F **	358 13,247,968 75	13,731,750 00		10DEC01	13DEC01	1 000000	-463 781 25
13,600 000 000				463,781 25		00	
** WB1Q **	113 18 654,140 63	18 818,671 88		12DEC01	13DEC01	1 000000	-164 531 25
19,000 000 000				-164,531 25		00	
** WB1Q **	CXL 113 18,654,140 63	-18,818,671 88		12DEC01	13DEC01	1 000000	164,531 25
-19 000 000 000				164,531 25		00	
01F0606C4	TOTAL	44 888,750 00	44,559,250 00	-470,500 00 L		00	-470,500 00 L
		1,474,562 50	1,469,531 25	7 031 25 S		00	7 031 25 S
01F060618	FNMA TBA JAN 30 SINGLE FAM 2099/12/01 6 000			09JAN01	16JAN01	1 000000	
** WB1H **	211 19,545,312 50	19,317,187 50				00	228 125 00
20,000 000 000				228,125 00			
** WB1E **	277 10,698,359 38	10 893 437 50		21DEC01	14JAN02	1 000000	-195 078 12
11,000 000 000				-195 078 12		00	
** WB1E **	CXL 277 -10,698,359 38	10 893 437 50		21DEC01	14JAN02	1 000000	195,078 12
-11 000,000 000				195 078 12		00	
** WB1E **	336 3,894,375 00	3 901,718 75		31DEC01	14JAN02	1 000000	-7,343 75
4 000 000 000				7 343 75		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** WB1E **	337 20,465,156 25	20 785 234 38		31DEC01	14JAN02	1 000000	-320 078 13
21,000,000 000				-320,078 13		00	
** WB1E **	CXL 337 -20,465,156 25	-20 785,234 38		31DEC01	14JAN02	1 000000	320 078 13
-21,000,000 000				320,078 13		00	
** WB1E **	338 3,894,375 00	3 915 937 50		31DEC01	14JAN02	1 000000	-21 562 50
4 000,000 000				-21,562 50		00	
** WB1E **	CXL 338 -3,894,375 00	-3 915 937 50		31DEC01	14JAN02	1 000000	21,562 50
-4 000,000 000				21,562 50		00	
** WB1E **	763 3,894,375 00	3 961 250 00		31DEC01	14JAN02	1 000000	-66,875 00
4,000 000 000				-66,875 00		00	
** WB1E **	764 20,465,156 25	20,794,562 50		31DEC01	14JAN02	1 000000	-331 404 25
21 000 000 000				-331,404 25		00	
01F060618	TOTAL	47 799 218 75	47,976,718 75	-177 500 00 L		00	-177 500 00 L
01F060624	FNMA TBA FEB 30 SINGLE FAM 2099/12/31 6 000			08FEB01	12FEB01	1 000000	
** WB1H **	480 19,471,875 00	19 537 500 00				00	-65 625 00
20,000 000 000				-65 625 00			
01F060634	FNMA TBA MAR 30 SINGLE FAM 2099/12/31 6 000			12FEB01	13MAR01	1 000000	
** WB1H **	538 2,727,375 00	2 722,125 00				00	5 250 00
2,800 000 000				5 250 00			
** WB1H **	731 16,755,218 75	16 721,625 00		05MAR01	13MAR01	1 000000	33,593 75
17 200,000 000				33,593 75		00	
** WB1E **	569 9,757,031 25	9,698 437 50		06MAR01	13MAR01	1 000000	58 593 75
10,000,000 000				58,593 75		00	
** WB1H **	832 2,722 125 00	2,727 375 00		09MAR01	13MAR01	1 000000	-5 250 00
2,800,000 000				-5,250 00		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE		NET BAS SECTY GN/LS
01F060634	TOTAL	31,961,750 00	31,869,562 50	92,187 50 L		00	92,187 50 L
01F060642	FNMA TBA APR 30 SINGLE FAM	2099/12/31	6 000	21MAR01	16APR01	1 000000	
** WBIE **	096	13,759,375 00	13,640,625 00	118,750 00		00	118,750 00
	14,000,000 000						
** WBIE **	CXL 096	-13,759,375 00	-13,640,625 00	-118,750 00	21MAR01	1 000000	-118,750 00
	-14,000,000 000				16APR01	00	
** WBIE **	097	4,914,062 50	4,867,968 75	44,093 75	21MAR01	1 000000	44,093 75
	5,000,000 000				16APR01	00	
** WBIO **	200	4,229,453 12	4,224,078 12	5,375 00	21MAR01	1 000000	5,375 00
	4,300,000 000				16APR01	00	
** WB1H **	137	16,754,546 88	16,737,750 00	14,796 88	20MAR01	1 000000	14,796 88
	17,200,000 000				16APR01	00	
01F060642	TOTAL	21,668,609 38	21,605,718 75	62,890 63 L		00	62,890 63 L
	-----						
		4,229,453 12	4,224,078 12	5,375 00 S		00	5,375 00 S
01F060659	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	6 000	03MAY01	14MAY01	1 000000	
** WB1H **	417	16,727,671 88	16,732,375 00	-4,703 12		00	-4,703 12
	17,200,000 000						
** WBIE **	143	5,856,093 75	5,828,437 50	27,656 25	04MAY01	1 000000	27,656 25
	6,000,000 000				14MAY01	00	
** WBIE **	144	4,878,515 63	4,825,781 25	52,734 38	04MAY01	1 000000	52,734 38
	5,000,000 000				14MAY01	00	
** WBIE **	145	11,708,906 25	11,589,937 50	127,968 75	04MAY01	1 000000	127,968 75
	12,000,000 000				14MAY01	00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE		NET BAS SECTY GN/LS
01F060659	TOTAL	39,171,187 51	38,967,531 25	203,654 26 L		00	203,654 26 L
01F060667	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	6 000	04MAY01	13JUN01	1 000000	
** WB1H **	429	2,733,500 00	2,718,625 00	14,875 00		00	14,875 00
	2,800,000 000						
** WB1H **	681	6,649,875 00	6,692,468 75	-42,593 75	21MAY01	1 000000	-42,593 75
	6,900,000 000				13JUN01	00	
** WB1H **	683	7,228,125 00	7,282,031 25	-53,906 25	21MAY01	1 000000	-53,906 25
	7,500,000 000				13JUN01	00	
** WB1H **	684	2,698,500 00	2,718,625 00	-20,125 00	21MAY01	1 000000	-20,125 00
	2,800,000 000				13JUN01	00	
** WBIE **	658	5,811,796 88	5,846,250 00	-34,453 12	07JUN01	1 000000	-34,453 12
	6,000,000 000				13JUN01	00	
** WBIE **	651	4,839,843 75	4,870,312 50	-30,468 75	07JUN01	1 000000	-30,468 75
	5,000,000 000				13JUN01	00	
** WBIE **	652	11,623,593 75	11,688,750 00	-65,156 25	07JUN01	1 000000	-65,156 25
	12,000,000 000				13JUN01	00	
** WB1H **	065	6,699,468 75	6,649,875 00	49,593 75	11JUN01	1 000000	49,593 75
	6,900,000 000				13JUN01	00	
01F060667	TOTAL	48,284,703 13	48,466,937 50	-182,234 37 L		00	-182,234 37 L
	-----						
01F060675	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	6 000	05JUL01	16JUL01	1 000000	
** WBIE **	325	5,747,265 63	5,799,375 00	-32,109 37		00	-32,109 37
	6,000,000 000						
** WBIE **	326	4,806,054 69	4,829,687 50	-23,632 81	05JUL01	1 000000	-23,632 81
	5,000,000 000				16JUL01	00	
** WBIE **					05JUL01	1 000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BIC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	327	11,534,531 25		11,598,750 00	-64 218 75		00	-64 218 75
12,000,000 000								
D1F060675	TOTAL	22,107,851 57		22,227,812 50	-119,960 93 L		00	-119,960 93 L
D1F060683	FNMA TBA AUG 30 SINGLE FAM		2099/12/31	6 000	17JUL01	13AUG01	1 000000	
** WBIE **								
4,000,000 000	550	3,877,500 00		3,837,500 00	40 000 00		00	40 000 00
** WBIE **								
3,000,000 000	570	2,922,187 50		2,878,125 00	19JUL01	13AUG01	1 000000	44,062 50
** WBIE **								
-3,000,000 000	570	-2,922,187 50		-2,878,125 00	19JUL01	13AUG01	1 000000	-44,062 50
** WBIE **								
5,000,000 000	052	4,872,656 25		4,796,875 00	01AUG01	13AUG01	1 000000	75,781 25
** WBIE **								
3,000,000 000	720	2,923,593 75		2,878,125 00	07AUG01	13AUG01	1 000000	45,468 75
** WBIE **								
5,000,000 000	722	4,872,656 25		4,796,875 00	07AUG01	13AUG01	1 000000	75,781 25
** WBIE **								
-5,000,000 000	722	4,872,656 25		-4,796,875 00	07AUG01	13AUG01	1 000000	-75,781 25
** WBIE **								
8,000,000 000	723	7,796,250 00		7,675,000 00	07AUG01	13AUG01	1 000000	121,250 00
** WBIE **								
-8,000,000 000	723	-7,796,250 00		-7,675,000 00	07AUG01	13AUG01	1 000000	-121,250 00
** WBIE **								
8,000,000 000	790	7,796,250 00		7,675,000 00	07AUG01	13AUG01	1 000000	121,250 00

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BIC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
D1F060683	TOTAL	19,470,000 00		19,187,500 00	282,500 00 L		00	282,500 00 L
D1F060691	FNMA TBA SEP 30 SINGLE FAM		2099/12/01	6 000	28AUG01	17SEP01	1 000000	
** WBIE **								
4,000,000 000	249	3,933,750 00		3,888,750 00	45 000 00		00	45 000 00
** WBIE **								
-4,000,000 000	249	-3,933,750 00		-3,888,750 00	28AUG01	17SEP01	1 000000	-45,000 00
** WBIE **								
4,000,000 000	567	3,933,750 00		3,888,750 00	28AUG01	17SEP01	1 000000	45,000 00
** WBIF **								
2,300,000 000	405	2,245,859 38		2,246,453 12	30AUG01	21SEP01	1 000000	19,406 24
** WBIE **								
5,000,000 000	291	4,890,039 04		4,840,937 50	04SEP01	17SEP01	1 000000	29,101 56
** WBIE **								
1,000,000 000	413	978,007 81		972,187 50	04SEP01	17SEP01	1 000000	5,820 31
** WBIE **								
-1,000,000 000	413	-978,007 81		-972,187 50	04SEP01	17SEP01	1 000000	-5,820 31
** WBIE **								
2,000,000 000	303	1,959,687 50		1,944,375 00	05SEP01	17SEP01	1 000000	15,312 50
** WBIE **								
2,000,000 000	303	-1,959,687 50		1,944,375 00	05SEP01	17SEP01	1 000000	-15,312 50
** WBIF **								
39,700,000 000	576	39,290,593 75		38,775,734 38	13SEP01	21SEP01	1 000000	514,859 37
** WBIE **								
5,000,000 000	507	4,915,625 00		4,915,625 00	31DEC01	31DEC01	1 000000	00
** WBIE **								
					31DEC01	31DEC01	1 000000	



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	PAR	BASE	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
Y	508	4,915,625 00	4,899,039 06		-25,585 94		00	-25,585 94	
5,000,000 000									
01F060691	TOTAL	4,915,625 00	4,915,625 00		00		00	00	
		55,295,867 19	54,661,914 06		582,781 25 L		00	582,781 25 L	
01F0624A6	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	6 500	12OCT01	18OCT01	1 000000		
WB1Q	075	5,155,468 75	5,152,343 75		3,125 00		00	3,125 00	
5,000,000 000									
WB1E	236	5,152,148 44	5,068,750 00		83,398 44	18OCT01	1 000000	83,398 44	
5,000,000 000							00		
WB1E	236	-5,152,148 44	-5,068,750 00		-83,398 44	18OCT01	1 000000	-83,398 44	
-5,000,000 000							00		
WB1E	411	5,152,148 44	5,118,750 00		33,398 44	18OCT01	1 000000	33,398 44	
5,000,000 000							00		
WB1E	414	5,102,148 44	5,068,750 00		33,398 44	18OCT01	1 000000	33,398 44	
5,000,000 000							00		
WB1E	414	-5,102,148 44	-5,068,750 00		-33,398 44	18OCT01	1 000000	-33,398 44	
-5,000,000 000							00		
WB1Q	794	5,155,468 75	5,153,281 25		2,187 50	18OCT01	1 000000	2,187 50	
5,000,000 000							00		
WB1Q	794	-5,155,468 75	-5,153,281 25		-2,187 50	18OCT01	1 000000	-2,187 50	
-5,000,000 000							00		
01F0624A6	TOTAL	5,152,148 44	5,118,750 00		33,398 44 L		00	33,398 44 L	

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	PAR	BASE	BASE	BASE	SECTY GN/LS	BASE	GN/LS	NET BAS	SECTY GN/LS
		5,155,468 75	5,152,343 75		3,125 00 S		00	3,125 00 S	
01F0624B4	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	6 500	05NOV01	19NOV01	1 000000		
WB1E	471	5,185,156 25	5,137,500 00		47,656 25		00	47,656 25	
5,000,000 000									
WB1E	471	-5,185,156 25	-5,137,500 00		-47,656 25	19NOV01	1 000000	-47,656 25	
-5,000,000 000							00		
01F0624B4	TOTAL	00	00		00 L		00	00 L	
01F062457	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	6 500	08MAY01	17MAY01	1 000000		
WB1Q	631	1,012,890 63	1,012,031 25		859 38		00	859 38	
1,000,000 000									
WB1Q	431	-1,012,890 63	-1,012,031 25		-859 38	17MAY01	1 000000	-859 38	
-1,000,000 000							00		
WB1Q	785	303,867 17	303,445 31		421 86	17MAY01	1 000000	421 86	
300,000 000							00		
01F062457	TOTAL	303,867 17	303,445 31		421 86 S		00	421 86 S	
01F062473	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6 500	19JUN01	19JUL01	1 000000		
WB1Q	652	1,007,187 50	1,003,984 38		3,203 12		00	3,203 12	
1,000,000 000									
WB1Q	652	-1,007,187 50	-1,003,984 38		-3,203 12	19JUL01	1 000000	-3,203 12	
-1,000,000 000							00		
WB1Q	707	1,007,187 50	1,007,265 62		-78 12	25JUL01	1 000000	-78 12	
1,000,000 000							00		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		
01F062473	TOTAL						
	1,007,187 50	1,007,265 42		-78 12 S		00	-78 12 S
01F0626A4	FNMA TBA DCT 30 SINGLE FAM	2099/12/01	6 500	26SEP01	150CT01	1 000000	
** WB1Q **	428 8,110,000 00	8,067,500 00		42,500 00		00	42,500 00
8,000,000 000							
** WB1Q **	428 CXL -8,110,000 00	-8,067,500 00		-42 500 00	26SEP01	1 000000	-42,500 00
-8,000,000 000					150CT01	00	
** WB1Q **	047 5,089,843 75	5 037,500 00		52,343 75	02OCT01	1 000000	52 343 75
5,000,000 000					150CT01	00	
** WB1F **	784 12,253,125 00	12,108,750 00		144,375 00	05OCT01	1 000000	144,375 00
12,000,000 000					150CT01	00	
** WB1F **	130 4,583,671 88	4,540,781 25		42 890 63	10OCT01	1 000000	42,890 63
4 500,000 000					150CT01	00	
** WB1F **	141 33,813,691 44	33,571,015 63		242,675 81	10OCT01	1 000000	242,675 81
33,250,000 000					150CT01	00	
** WB1E **	510 Y 1,014,367 19	1,004,375 00		-11 992 19	31DEC01	1 000000	-11 992 19
1 000 000 000					31DEC01	00	
01F0626A4	TOTAL						
	51,644,855 51	51,224,921 88		417 949 25 L		00	417 949 25 L
	5,089,843 75	5,037,500 00		52,343 75 S		00	52,343 75 S
01F0626B2	FNMA TBA NOV 30 SINGLE FAM	2099/12/01	6 500	10OCT01	14NOV01	1 000000	
** WB2L **	112 8,560,207 03	8,549,463 28		10,543 75		00	10,543 75
8,435,000 000							
** WB1F **	318 12,223,125 00	12,213,750 00		9,375 00	18OCT01	1 000000	9,375 00
12,000,000 000					14NOV01	00	
** WB2L **	249 8,693,986 25	8,615,546 88		78 359 37	02NOV01	1 000000	78,359 37
					14NOV01	00	

WB2C MONTHLY

WILLIAM H GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2001 TO DECEMBER 31 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		
	8,500,000 000						
** WB2L **	250 5,198,833 59	5,133,852 34		56,981 25	06NOV01	1 000000	56,981 25
5,065,000 000					14NOV01	00	
** WB1F **	475 4,623,044 88	4,568,986 25		54,140 63	08NOV01	1 000000	54,140 63
4,500,000 000					14NOV01	00	
** WB1F **	498 34,133,283 13	33,712,382 81		420,820 32	09NOV01	1 000000	420,820 32
33,250,000 000					14NOV01	00	
** WB1E **	518 Y 11,197,654 25	11,201,895 75		3,437 50	31DEC01	1 000000	3,437 50
11,000,000 000					31DEC01	00	
01F0626B2	TOTAL						
	84,621,978 13	83,995,195 31		633,657 82 L		00	633,657 82 L
01F0626C0	FNMA TBA DEC 30 SINGLE FAM	2099/12/01	6 500	06NOV01	13DEC01	1 000000	
** WB2L **	607 7,150,937 50	7,147,611 72		3,325 78		00	3,325 78
7,000,000 000							
** WB2L **	607 CXL -7,150,937 50	-7,147,611 72		3,325 78	06NOV01	1 000000	-3,325 78
-7,000,000 000					13DEC01	00	
** WB2L **	609 7,150,937 50	7,147,611 72		3 325 78	06NOV01	1 000000	3,325 78
7 000,000 000					13DEC01	00	
** WB2L **	381 12,200,625 00	12,300,421 87		-99,796 87	15NOV01	1 000000	-99,796 87
12,000,000 000					13DEC01	00	
** WB1E **	216 16,130,000 00	16,205,625 00		-75 625 00	19NOV01	1 000000	-75,625 00
16,000,000 000					13DEC01	00	
** WB1E **	216 CXL -16,130,000 00	-16,205,625 00		75,625 00	19NOV01	1 000000	75,625 00
-16,000,000 000					13DEC01	00	
** WB1E **	246 2,020,078 13	2 040,937 50		-20,859 37	19NOV01	1 000000	-20,859 37
2,000,000 000					13DEC01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	CXL 246	-2,020,078 13	-2,040,957 50	19NOV01 20,859 57	13DEC01 1 000000 00	20,859 57
-2,000,000 000						
** WBIE **	248	3,030,117 19	3,041,289 04	19NOV01 -31,171 87	13DEC01 1 000000 00	-31,171 87
3,000,000 000						
** WBIE **	444	9,073,125 00	9,054,843 75	19NOV01 18,281 25	13DEC01 1 000000 00	18,281 25
9,000,000 000						
** WBIE **	CXL 444	-9,073,125 00	-9,054,843 75	19NOV01 -18,281 25	13DEC01 1 000000 00	-18,281 25
-9,000,000 000						
** WBIO **	175	11,131,484 38	11,092,265 63	20NOV01 59,218 75	13DEC01 1 000000 00	59,218 75
11,000,000 000						
** WBIE **	247	14,551,562 50	14,405,546 88	21NOV01 -53,984 38	13DEC01 1 000000 00	-53,984 38
14,500,000 000						
** WBIE **	CXL 247	-14,551,562 50	-14,405,546 88	21NOV01 53,984 38	13DEC01 1 000000 00	53,984 38
-14,500,000 000						
** WBIE **	403	14,043,750 00	14,155,312 50	21NOV01 -111,562 50	13DEC01 1 000000 00	-111,562 50
14,000,000 000						
** WBIF **	740	33,248,701 17	33,934,409 38	27NOV01 -685,908 21	13DEC01 1 000000 00	-685,908 21
33,250,000 000						
** WBIO **	523	1,503,984 38	1,516,523 44	28NOV01 -12,539 06	13DEC01 1 000000 00	-12,539 06
1,500,000 000						
** WBIO **	CXL 523	-1,503,984 38	-1,516,523 44	28NOV01 12,539 06	13DEC01 1 000000 00	12,539 06
-1,500,000 000						
** WBIF **	770	12,181,875 00	12,281,250 00	04DEC01 -99,375 00	13DEC01 1 000000 00	-99,375 00
12,000,000 000						
** WBIF **	771	2,283,398 44	2,302,734 38	04DEC01 -19,335 94	13DEC01 1 000000 00	-19,335 94

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		2,250,000 000				
** WB2L **	532	4,459,591 03	4,517,907 81	05DEC01 -58,316 78	13DEC01 1 000000 00	-58,316 78
4,430,000 000						
** WB2L **	533	5,533,422 08	5,604,041 41	05DEC01 -70,619 33	13DEC01 1 000000 00	-70,619 33
5,495,000 000						
** WBIF **	011	2,250,874 95	2,302,734 37	06DEC01 -43,857 42	13DEC01 1 000000 00	-43,857 42
2,250,000 000						
01F0626C0	TOTAL	94,391,294 36	97,607,912 50	-1,216,618 14 L	00	-1,216,618 14 L
		11,131,484 38	11,092,265 63	39,218 75 S	00	39,218 75 S
01F062614	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01 6 500	04JAN01	16JAN01	1 000000
** WB1H **	127	496,621 09	489,531 25	7,089 84	00	7,089 84
500,000 000						
** WB1H **	133	188,775 39	186,378 13	2,597 26	00	2,597 26
190,000 000						
** WB1F **	248	16,470,351 56	16,139,062 50	331,289 06	00	331,289 06
14,500,000 000						
** WB1H **	212	19,876,562 50	19,692,187 50	184,375 00	00	184,375 00
20,000,000 000						
** WB1O **	559	8,090,000 00	8,070,156 25	19,845 75	00	19,845 75
8,000,000 000						
** WB1E **	080	1,987,500 00	2,003,125 00	-15,625 00	00	-15,625 00
2,000,000 000						
** WB1E **	CXL 080	-1,987,500 00	-2,003,125 00	15,625 00	00	15,625 00
-2,000,000 000						
** WB1E **				18DEC01	14JAN02	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	081 3,981.250 00	4,006.250 00	-25,000 00			00	-25,000 00
4,000,000 000							
** WBIE **				18DEC01	14JAN02	1 000000	
CXL 081	-3,981.250 00	-4,006.250 00	25 000 00			00	25,000 00
4,000,000 000							
** WBIE **				18DEC01	14JAN02	1 000000	
082 5,942.500 00	5,938.867 19	23,632 81				00	23,632 81
6,000,000 000							
** WBIE **				18DEC01	14JAN02	1 000000	
CXL 082	-5,942.500 00	-5,938.867 19	23 632 81			00	-23,632 81
6,000,000 000							
D1F062614	TOTAL	37,032,310 54	36,507,159 38	525 151 16 L		00	525,151 16 L
	8,090 000 00	8,070 156 25	19,843 75 S			00	19,843 75 S
D1F062622	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	6 500	12JAN01	12FEB01	1 000000	
** WBIF **							
387 16,500 000 000	16 286,015 63	16,458,750 00	-172,734 37			00	-172,734 37
** WBIF **				19JAN01	12FEB01	1 000000	
304 7,800,000 000	7,722,409 38	7,746 003 13	23,393 75			00	-23,393 75
** WBIF **				02FEB01	12FEB01	1 000000	
436 190,000 000	188,931 25	188 693 75	237 50			00	237 50
** WBIF **				02FEB01	12FEB01	1 000000	
437 12,200,000 000	12,131 851 56	12,116,125 00	15 726 56			00	15,726 56
** WBIF **				02FEB01	12FEB01	1 000000	
440 500,000 000	497,382 81	496 562 50	820 31			00	820 31
** WBIE **				07FEB01	12FEB01	1 000000	
254 2,500 000 000	2,485,253 91	2 465,429 69	19,824 22			00	19,824 22
** WBIF **				08FEB01	12FEB01	1 000000	
522 7 800,000 000	7,746,375 00	7,722 609 38	23,765 62			00	23,765 62

STATE SECT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
D1F062622	TOTAL	47,058,419 54	47 194,173 45	-135,753 91 L		00	-135,753 91 L
D1F062630	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	6 500	12FEB01	13MAR01	1 000000	
** WBIF **							
353 12 390,000 000	12,297,075 00	12,300,946 88	-3,871 88			00	-3,871 88
** WBIF **				12FEB01	13MAR01	1 000000	
534 500 000 000	496,250 00	496,406 25	156 25			00	-156 25
** WBIF **				12FEB01	13MAR01	1 000000	
CXL 534	-496,250 00	-496 406 25	156 25			00	156 25
500 000 000							
** WBIF **				12FEB01	13MAR01	1 000000	
541 12,390,000 000	12,297,075 00	12,301,103 13	-4 028 13			00	-4,028 13
** WBIF **				12FEB01	13MAR01	1 000000	
CXL 541	-12,297,075 00	-12,301,103 13	4,028 13			00	4,028 13
-12,390 000 000							
** WBIF **				12FEB01	13MAR01	1 000000	
567 500 000 000	496,250 00	496,562 50	312 50			00	-312 50
** WBIE **				15FEB01	13MAR01	1 000000	
557 10,500 000 000	10,349,062 50	10,373,906 25	24,843 75			00	-24,843 75
** WBIE **				15FEB01	13MAR01	1 000000	
CXL 557	-10,349,062 50	10,373 906 25	24,843 75			00	24,843 75
-10,500,000 000							
** WBIE **				15FEB01	13MAR01	1 000000	
570 2,500 000 000	2 444,062 50	2 485 156 25	-21,093 75			00	-21,093 75
** WBIF **				09MAR01	13MAR01	1 000000	
003 190 000 000	188,634 38	188,575 00	59 38			00	59 38
** WBIF **				09MAR01	13MAR01	1 000000	
004 12 200,000 000	12,112,312 50	12,108,500 00	3 812 50			00	3,812 50

STATE SECT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01F062430	TOTAL	27,558,334 38	27,579,740 63	-21,406 25 L		00	-21,406 25 L
01F062648	FNMA TBA APR 30 SINGLE FAM	2099/12/31	6 500	30MAR01	16APR01	1 000000	
** WB1H **	152	2,192,437 50	2,192,781 25	-343 75		00	-343 75
	2,200,000 000						
** WB1E **	732	2,497,440 94	2,482 031 25	09APR01	16APR01	1 000000	-15,429 69
Y	2,500,000 000			-15,429 69		00	-15,429 69
** WB1E **	733	4,994,726 56	4,967,187 50	09APR01	16APR01	1 000000	-27,539 06
Y	5,000,000 000			-27,539 06		00	-27,539 06
** WB1H **	241	2,192,781 25	2,192,437 50	11APR01	16APR01	1 000000	343 75
	2,200,000 000			343 75		00	343 75
** WB1Q **	369	298,195 31	298 476 56	11APR01	16APR01	1 000000	-281 25
	300,000 000			-281 25		00	-281 25
** WB1Q **	369	-298,195 31	-298,476 56	11APR01	16APR01	1 000000	281 25
	CXL 369			281 25		00	281 25
	-300,000 000						
01F062648	TOTAL	11,877,406 25	11,834,437 50	-42,968 75 L		00	-42,968 75 L
		00	00	00 S		00	00 S
01F062655	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	6 500	24APR01	14MAY01	1 000000	
** WB1H **	334	24,873 046 88	24,839,843 75	33,203 13		00	33,203 13
	25,000,000 000						
** WB1F **	642	11,935,312 50	11 857,500 00	25APR01	14MAY01	1 000000	77,812 50
	12,000,000 000			77 812 50		00	77,812 50
** WB1H **	364	4,720,312 50	4,716,601 54	26APR01	14MAY01	1 000000	3,710 94
	4,750 000 000			3 710 94		00	3,710 94
** WB1E **	144	9,976,562 50	9,946,875 00	04MAY01	14MAY01	1 000000	29,687 50
				29 687 50		00	29,687 50

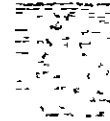
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
10,000,000 000							
** WB1F **	028	23,221,845 70	22,972,089 84	09MAY01	14MAY01	1 000000	249,755 86
	23,250,000 000			249,755 86		00	249,755 86
01F062655	TOTAL	74,727,080 08	74 332,910 15	394 169 93 L		00	394,169 93 L
01F062643	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	6 500	10MAY01	13JUN01	1 000000	
** WB1H **	487	2,777,906 25	2,795,187 50	-17,281 25		00	-17,281 25
	2,800,000 000						
** WB1Q **	731	2,961,562 50	2,955,234 38	17MAY01	13JUN01	1 000000	6,328 12
	3,000,000 000			6 328 12		00	6,328 12
** WB1E **	482	9,878,125 00	9,954,687 50	22MAY01	13JUN01	1 000000	-76,562 50
	10,000,000 000			-76,562 50		00	-76,562 50
** WB1E **	482	-9,878,125 00	-9,954,687 50	22MAY01	13JUN01	1 000000	76,562 50
	CXL 482			76 562 50		00	76,562 50
	10,000,000 000						
** WB1F **	165	11,849,531 25	11,906,250 00	23MAY01	15JUN01	1 000000	56,718 75
	12,000,000 000			-56,718 75		00	56,718 75
** WB1F **	351	32,934 384 77	33,034,375 00	08JUN01	13JUN01	1 000000	-99,990 23
	33,250,000 000			99,990 23		00	-99,990 23
01F062643	TOTAL	47,561,822 27	47,735,812 50	-173,990 23 L		00	-173,990 23 L
		2,961,562 50	2,955,234 38	6,328 12 S		00	6,328 12 S
01F062671	FNMA TBA JUL 30 SINGLE FAM	2099/12/01	6 500	14MAY01	16JUL01	1 000000	
** WB1E **	225	9,843,750 00	9,937,500 00	-93,750 00		00	-93,750 00
	10,000,000 000						
** WB1E **	573	9 843,750 00	9,883 203 13	14MAY01	16JUL01	1 000000	-39,453 13
	10,000,000 000			-39 453 13		00	-39,453 13
** WB1Q **				19JUN01	19JUL01	1 000000	

WILLIAM H GATES STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	393	1 007,187 50		992,968 75	14,218 75		00	14,218 75
1 000,000 000								
** WB1Q **					19JUN01	19JUL01	1 000000	
CXL	393	-1,007,187 50		-992,968 75	-14 218 75		00	-14,218 75
-1,000,000 000								
** WB1Q **					19JUN01	19JUL01	1 000000	
	651	1,007,187 50		993,125 00	14,062 50		00	14,062 50
1,000,000 000								
** WB1Q **					19JUN01	19JUL01	1 000000	
CXL	651	-1,007,187 50		993,125 00	-14 062 50		00	-14,062 50
-1,000,000 000								
** WB1F **					06JUL01	16JUL01	1 000000	
	564	11,848,593 75		11,820,000 00	28 593 75		00	28 593 75
12,000,000 000								
** WB1Q **					09JUL01	16JUL01	1 000000	
	577	3,953,750 00		3,968,593 75	-14,843 75		00	-14,843 75
4,000 000 000								
** WB1Q **					09JUL01	16JUL01	1 000000	
CXL	577	-3,953 750 00		-3 968,593 75	14,843 75		00	14,843 75
-4,000,000 000								
** WB1F **					09JUL01	16JUL01	1 000000	
	638	32,870,742 19		32,855,154 25	15,585 94		00	15,585 94
33,250,000 000								
** WB1Q **					09JUL01	02AUG01	1 000000	
	653	3,953,750 00		3,968,750 00	-15 000 00		00	-15 000 00
4,000,000 000								
01F062671	TOTAL	64,404,835 94		64,495,859 38	89,023 44 L		00	-89,023 44 L
-----								
		3,953,750 00		3,968,750 00	-15,000 00 S		00	-15 000 00 S
01F062689	FNMA	TBA AUG 30 SINGLE FAN	2099/12/31	6 500	09JUL01	13AUG01	1 000000	
** WB1E **								
	694	9 862 500 00		9,945,312 50	-82 812 50		00	82,812 50
10 000,000 000								
** WB1E **					09JUL01	13AUG01	1 000000	
CXL	694	-9,862,500 00		9,945,312 50	82 812 50		00	82,812 50
-10,000 000 000								

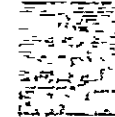
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1F **					09AUG01	13AUG01	1 000000	
	217	33,292,861 33		32 803,203 13	489,658 20		00	489,658 20
33,250,000 000								
** WB1F **					09AUG01	13AUG01	1 000000	
	218	12,017,812 50		11,823,750 00	194,062 50		00	194,062 50
12,000,000 000								
** WB1E **					31DEC01	31DEC01	1 000000	
Y	503	24,918,945 31		24 924 804 49	5 859 38		00	5,859 38
25,000,000 000								
01F062689	TOTAL	70,229,619 14		69,551,757 82	689 580 08 L		00	689,580 08 L
-----								
01F062697	FNMA	TBA SEP 30 SINGLE FAN	2099/12/01	6 500	07AUG01	17SEP01	1 000000	
** WB1E **								
	794	24 851,562 50		24 890,625 00	-39,062 50		00	-39,062 50
25,000,000 000								
** WB1E **					07AUG01	17SEP01	1 000000	
CXL	794	-24,851 562 50		-24 890,625 00	39,062 50		00	39 062 50
-25 000,000 000								
** WB1Q **					29AUG01	17SEP01	1 000000	
	181	1,005,781 25		999,531 25	6,250 00		00	6,250 00
1,000,000 000								
** WB1Q **					29AUG01	17SEP01	1 000000	
CXL	181	-1,005,781 25		999,531 25	-6 250 00		00	-6,250 00
-1,000,000 000								
** WB1E **					29AUG01	17SEP01	1 000000	
	262	24 851,562 50		24 851,562 50	00		00	00
25,000 000 000								
** WB1E **					29AUG01	17SEP01	1 000000	
CXL	262	-24,851 562 50		-24,851 562 50	00		00	00
-25,000,000 000								
** WB1E **					29AUG01	17SEP01	1 000000	
	569	24,851,562 50		24 890,625 00	-39 062 50		00	-39,062 50
25 000,000 000								
** WB1E **					31AUG01	17SEP01	1 000000	
	353	3 013,593 75		3,000 468 75	13,125 00		00	13,125 00
3,000,000 000								
** WB1E **					31AUG01	17SEP01	1 000000	
CXL	353	-3,013,593 75		-3 000,468 75	-13 125 00		00	-13,125 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		-3,000,000 000						
** WB1Q **	352	5,050,000 00	5,001,404 25		13SEP01 48,593 75	17SEP01	1 000000 00	48,593 75
5,000,000 000								
** WB1Q **	352	-5,050,000 00	-5,001,404 25		13SEP01 -48,593 75	17SEP01	1 000000 00	-48,593 75
-5,000,000 000								
** WB1Q **	355	5,050,000 00	4,997,656 25		13SEP01 52,343 75	17SEP01	1 000000 00	52,343 75
5,000,000 000								
** WB1F **	577	33,631,855 47	33,203,242 19		13SEP01 428,613 28	17SEP01	1 000000 00	428,613 28
33,250,000 000								
** WB1F **	603	12,150 000 00	11,985 000 00		14SEP01 145,000 00	17SEP01	1 000000 00	145,000 00
12,000,000 000								
** WB1E **	506	1,006,757 81	1 006,757 81		31DEC01 00	31DEC01	1 000000 00	00
1,000,000 000								
01F062697	TOTAL	1,006,757 81	1,006,757 81		00		00	00
		70,633,417 97	70,078,867 19		554,550 78 L		00	554,550 78 L
		5,050,000 00	4,997,656 25		52,343 75 S		00	52,343 75 S
01F0704C5	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	7 000	13DEC01	18DEC01	1 000000	
** WB1F **	241	1,398,199 22	1,397,671 88		527 34		00	527 34
1,350,000 000								
01F070443	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	7 000	03APR01	19APR01	1 000000	
** WB1H **	162	15,332 812 50	15,351,562 50		-18,750 00		00	-18,750 00
15,000,000 000								



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F070450	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	7 000	16APR01	17MAY01	1 000000	
** WB1H **	246	15,285,937 50	15,337 500 00		-51,562 50		00	-51,562 50
15,000,000 000								
** WB1H **	551	6,135,000 00	6,114,375 00		15MAY01 20,625 00	17MAY01	1 000000 00	20 625 00
6 000,000 000								
** WB1H **	626	9,202 500 00	9,171,562 50		15MAY01 30,937 50	17MAY01	1 000000 00	30,937 50
9,000,000 000								
01F070450	TOTAL	30,623,437 50	30,623,437 50		00 L		00	00 L
01F0706A7	FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	7 000	29SEP00	16OCT00	1 000000	
** WB1E **	239	17,634,375 00	17,550,000 00		-84 375 00		00	-84,375 00
18,000,000 000								
** WB1E **	121	-7,830,000 00	-7,837,500 00		03OCT00 7 500 00	16OCT00	1 000000 00	7,500 00
-8,000,000 000								
** WB1F **	110	18,316,734 38	18,070,593 75		09OCT01 246,140 63	15OCT01	1 000000 00	246,140 63
17,700,000 000								
** WB1E **	514	33,115,000 00	32 780 000 00		31DEC01 -335,000 00	31DEC01	1 000000 00	-335 000 00
32 000,000 000								
01F0706A7	TOTAL	61,236,109 38	60,563,093 75		-165,734 37 L		00	-165,734 37 L
01F0706B5	FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	7 000	03OCT01	14NOV01	1 000000	
** WB1E **	482	33,010,000 00	33,218,750 00		-208,750 00		00	-208,750 00
32,000,000 000								
** WB1F **	350	18,428,742 19	18,255,890 63		07NOV01 172,851 56	14NOV01	1 000000 00	172,851 56
17,700,000 000								



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	S1L DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
D1F0706B5	TOTAL	51,438,742 19	51,474,640 63	-35 898 44 L		00	-35,898 44 L
D1F0706C3	FNMA TBA DEC 30 SINGLE FAM	2099/12/01	7 000	02NOV01	13DEC01	1 000000	
.. WBIE ..	465	33,125 000 00	33,055 000 00	70,000 00		00	70,000 00
32,000,000 000							
.. WBIE ..	380	10,316 404 25	10,281,250 00	04DEC01	13DEC01	1 000000	35,154 25
10,000,000 000				35 154 25		00	
.. WBIF ..	027	18,033,257 81	18,374,812 50	07DEC01	13DEC01	1 000000	-341,554 49
17,700,000 000				-341,554 49		00	
D1F0706C3	TOTAL	61,474,664 04	61,711,062 50	-236 398 44 L		00	-236,398 44 L
D1F070617	FNMA TBA JAN 30 SINGLE FAM	2099/12/01	7 000	01DEC00	16JAN01	1 000000	
.. WBIE ..	357	-7,419,140 63	-7,487,343 75	63,203 12		00	63,203 12
-7,500,000 000							
.. WBIE ..	364	2,473,046 88	2,521,777 34	01DEC00	16JAN01	1 000000	-48,730 44
2,500,000 000				-48 730 44		00	
.. WBIF ..	285	13 801 144 53	13,465 750 00	10JAN01	16JAN01	1 000000	135,394 53
13,700,000 000				135,394 53		00	
.. WBIF ..	298	25,146,484 38	24,882,812 50	11JAN01	16JAN01	1 000000	263,471 88
25,000,000 000				263,471 88		00	
.. WBIF ..	299	25,146 484 38	24,882 812 50	11JAN01	16JAN01	1 000000	263,471 88
25 000,000 000				263,471 88		00	
.. WBIE ..	310	17,336,015 43	17,401,093 75	27NOV01	14JAN02	1 000000	-65,078 12
17,000,000 000				-65,078 12		00	
.. WBIE ..	310	-17 336 015 43	-17 401 093 75	27NOV01	14 JAN02	1 000000	65 078 12
-17,000,000 000				65 078 12		00	
.. WBIE ..				27NOV01	14JAN02	1 000000	

W02C MONTHLY WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 139 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	S1L DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	324	10,197,654 25	10,197,654 25	00		00	00
10,000,000 000							
.. WBIE ..	324	-10,197,654 25	-10 197,654 25	27NOV01	14JAN02	1 000000	00
-10,000,000 000				00		00	
.. WBIE ..	328	7,138,359 38	7,203,437 50	27NOV01	14JAN02	1 000000	-65,078 12
7,000,000 000				-65 078 12		00	
.. WBIE ..	328	-7,138 359 38	-7,203,437 50	27NOV01	14JAN02	1 000000	65,078 12
-7,000,000 000				65 078 12		00	
D1F070617	TOTAL	00	00	00		00	00
		59,148,019 54	58,470,808 59	477,210 95 L		00	477,210 95 L
D1F070625	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	7 000	09JAN01	12FEB01	1 000000	
.. WBIE ..	252	2 016,250 00	2,011,328 13	4 921 87		00	4 921 87
2,000,000 000							
.. WBIE ..	252	-2,016,250 00	-2,011,328 13	09JAN01	12FEB01	1 000000	-4,921 87
-2,000,000 000				-4 921 87		00	
.. WBIE ..	255	504 062 50	504,453 13	09JAN01	12FEB01	1 000000	-390 63
500,000 000				-390 63		00	
.. WBIF ..	385	32 542 250 00	32 493,000 00	18JAN01	12FEB01	1 000000	49,250 00
32,300,000 000				49,250 00		00	
.. WBIF ..	384	13,807,031 25	13,772 781 25	18JAN01	12FEB01	1 000000	34,250 00
13,700,000 000				34 250 00		00	
.. WBIF ..	587	17 852 109 38	17,794 031 25	07FEB01	12FEB01	1 000000	58,078 13
17,700,000 000				58,078 13		00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
01F070425	TOTAL	44,705,453.13	44,564,265.63	141,187.50 L		00	141,187.50 L
01F070433	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7.000	15FEB01	14FEB01	1.000000	
** WBIE **							
Y	500	500,781.25	503,750.00	2,968.75		00	2,968.75
	500,000.000						
** WBIF **				08MAR01	13MAR01	1.000000	
	201	17,919,867.19	17,827,218.75	92,648.44		00	92,648.44
	17,700,000.000						
01F070433	TOTAL	18,420,648.44	18,330,968.75	95,617.19 L		00	95,617.19 L
01F070441	FNMA TBA APR 30 SINGLE FAM	2099/12/31	7.000	09APR01	16APR01	1.000000	
** WBIF **							
	496	17,957,894.53	17,899,125.00	58,769.53		00	58,769.53
	17,700,000.000						
01F070458	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	7.000	25APR01	14MAY01	1.000000	
** WBIE **							
	873	1,515,703.13	1,514,765.63	937.50		00	937.50
	1,500,000.000						
** WBIE **				25APR01	14MAY01	1.000000	
	CXL 073	1,515,703.13	-1,514,765.63	-937.50		00	-937.50
	-1,500,000.000						
** WBIE **				04MAY01	14MAY01	1.000000	
	147	6,087,890.63	6,059,296.87	28,593.76		00	28,593.76
	6,000,000.000						
** WBIE **				04MAY01	14MAY01	1.000000	
	CXL 147	6,087,890.63	-6,059,296.87	-28,593.76		00	-28,593.76
	-6,000,000.000						
** WBIE **				04MAY01	14MAY01	1.000000	
	529	6,087,890.63	6,049,687.50	38,203.13		00	38,203.13
	6,000,000.000						
** WBIF **				09MAY01	14MAY01	1.000000	
	829	17,973,796.88	17,926,781.25	47,015.63		00	47,015.63
	17,700,000.000						

STATE STREET

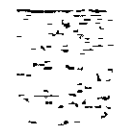
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
01F070458	TOTAL	24,061,687.51	23,976,468.75	85,218.76 L		00	85,218.76 L
01F070666	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	7.000	09MAY01	13JUN01	1.000000	
** WBIE **							
	221	16,195,000.00	16,195,312.50	-312.50		00	-312.50
	16,000,000.000						
** WBIE **				09MAY01	13JUN01	1.000000	
	CXL 221	-16,195,000.00	-16,195,312.50	312.50		00	312.50
	-16,000,000.000						
** WBIF **				08JUN01	13JUN01	1.000000	
	352	17,885,296.88	17,937,843.75	52,546.87		00	-52,546.87
	17,700,000.000						
01F070666	TOTAL	17,885,296.88	17,937,843.75	-52,546.87 L		00	-52,546.87 L
01F070674	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7.000	05JUN01	16JUL01	1.000000	
** WBIE **							
	386	1,009,375.00	1,006,250.00	3,125.00		00	3,125.00
	1,000,000.000						
** WBIE **				05JUN01	16JUL01	1.000000	
	CXL 386	-1,009,375.00	-1,006,250.00	-3,125.00		00	-3,125.00
	-1,000,000.000						
** WBIE **				05JUN01	16JUL01	1.000000	
	572	9,084,375.00	9,088,242.19	-3,867.19		00	-3,867.19
	9,000,000.000						
** WBIF **				11JUL01	16JUL01	1.000000	
	638	1,012,109.38	1,007,890.63	4,218.75		00	4,218.75
	1,000,000.000						
** WBIF **				11JUL01	16JUL01	1.000000	
	712	17,917,792.97	17,838,281.25	79,511.72		00	79,511.72
	17,700,000.000						
01F070674	TOTAL	27,002,167.97	26,926,523.44	75,644.53 L		00	75,644.53 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		1,012,109 38		1,007,890 63	4,218 75 S		00	4,218 75 S
01F070682	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	7 000	08JUL01	13AUG01	1 000000	
** WBIF **								
	093	17,991,773 44		17,877,000 00	114,773 44		00	114,773 44
	17,700,000 000							
** WBIE **					10JUL01	13AUG01	1 000000	
	392	9,067,500 00		9,088,593 75	-21,093 75		00	-21 093 75
	9,000,000 000							
** WBIE **					10JUL01	13AUG01	1 000000	
	CXL 392	-9,067,500 00		-9,088 593 75	21,093 75		00	21 093 75
	-9,000 000 000							
** WBIE **					19JUL01	13AUG01	1 000000	
	571	1,014,140 63		1 009 843 75	4,294 88		00	4 294 88
	1 000,000 000							
** WBIE **					19JUL01	13AUG01	1 000000	
	CXL 571	-1 014,140 63		-1,009 843 75	-4 294 88		00	-4 294 88
	-1,000,000 000							
01F070482	TOTAL	17,991,773 44		17,877,000 00	114,773 44 L		00	114 773 44 L
01F070690	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7 000	13SEP01	17SEP01	1 000000	
** WBIF **								
	578	18 131,437 50		17,932,312 50	199 125 00		00	199 125 00
	17,700 000 000							
** WBIE **					31DEC01	31DEC01	1 000000	
	522	32 892 500 00		32 462,500 00	-430 000 00		00	-430 000 00
	32,000,000 000							
01F070490	TOTAL	51 023 937 50		50,394 812 50	-230,875 00 L		00	-230 875 00 L
01F072445	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	7 500	10OCT01	18OCT01	1 000000	
** WB1H **								
	242	836 687 50		829,593 75	7 093 75		00	7,093 75
	800,000 000							
** WB1H **					10OCT01	18OCT01	1 000000	
	246	731,171 88		728 000 00	3,171 88		00	3,171 88
	700 000 000							

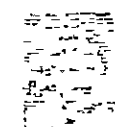
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072445	TOTAL	1 567,859 38		1,557,593 75	10,265 63 L		00	10,265 63 L
01F072483	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	7 500	23OCT01	19NOV01	1 000000	
** WB1H **								
	323	735,000 00		731,062 50	3,937 50		00	3 937 50
	700 000 000							
** WB1H **					23OCT01	19NOV01	1 000000	
	324	840,000 00		834,625 00	5,375 00		00	5,375 00
	800 000 000							
** WB1H **					15NOV01	19NOV01	1 000000	
	529	730,187 50		735,000 00	-4,812 50		00	-4 812 50
	700,000 000							
01F072483	TOTAL	2,305,187 50		2,300,687 50	4 500 00 L		00	4,500 00 L
01F072415	FNMA	TBA JAN 15 SINGLE FAM	2099/12/01	7 500	16JAN01	22JAN01	1 000000	
** WB1H **								
	267	820,250 00		812,750 00	7,500 00		00	7 500 00
	800,000 000							
** WB1H **					16JAN01	05FEB01	1 000000	
	271	717,224 56		710,937 50	6,289 06		00	6,289 06
	700,000 000							
01F072415	TOTAL	1 537,474 56		1,523,687 50	13,789 06 L		00	13,789 06 L
01F072423	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	7 500	13FEB01	27FEB01	1 000000	
** WB1H **								
	574	821,375 00		819,312 50	2 062 50		00	2,062 50
	800,000 000							
** WB1H **					13FEB01	15FEB01	1 000000	
	585	719,167 97		717,281 25	1 884 72		00	1,884 72
	700,000 000							
01F072423	TOTAL	1,540,542 97		1,536,593 75	3 949 22 L		00	3,949 22 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01F072431	FNMA TBA MAR 15 SINGLE FAM	2099/12/31	7 500	13FEB01	22MAR01	1 000000	
** WB1H **	075	820,500 00	820,500 00	00	00	00	00
	800,000 000						
** WB1H **	CXL 075	-820,500 00	-820,500 00	13FEB01	22MAR01	1 000000	00
	-800,000 000			00	00	00	00
** WB1H **	168	820,500 00	820,937 50	13FEB01	22MAR01	1 000000	-437 50
	800,000 000			-437 50	00	00	-437 50
** WB1H **	022	820,687 50	820,500 00	13MAR01	19MAR01	1 000000	187 50
	800,000 000			187 50	00	00	187 50
** WB1H **	CXL 022	-820,687 50	-820,500 00	13MAR01	19MAR01	1 000000	-187 50
	-800,000 000			-187 50	00	00	-187 50
** WB1H **	169	820,687 50	820,500 00	13MAR01	19MAR01	1 000000	187 50
	800,000 000			187 50	00	00	187 50
** WB1H **	031	719,359 38	718,375 00	14MAR01	19MAR01	1 000000	984 38
	700,000 000			984 38	00	00	984 38
** WB1H **	CXL 031	-719,359 38	-718,375 00	14MAR01	19MAR01	1 000000	-984 38
	-700,000 000			-984 38	00	00	-984 38
** WB1H **	170	719,359 38	717,937 50	14MAR01	19MAR01	1 000000	1,421 88
	700,000 000			1,421 88	00	00	1,421 88
01F072431	TOTAL	00	00	00	00	00	00
		2,360,544 88	2,359,375 00	1,171 88 L		00	1,171 88 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01F072449	FNMA TBA APR 15 SINGLE FAM	2099/12/31	7 500	16APR01	19APR01	1 000000	
** WB1H **	257	821,425 00	821,562 50	62 50	00	00	62 50
	800,000 000						
** WB1H **	263	718,894 53	717,718 75	16APR01	19APR01	1 000000	1,175 78
	700,000 000			1,175 78	00	00	1,175 78
01F072449	TOTAL	1,540,519 53	1,539,281 25	1,238 28 L		00	1,238 28 L
01F072456	FNMA TBA MAY 15 SINGLE FAM	2099/12/31	7 500	15MAY01	17MAY01	1 000000	
** WB1H **	552	823,437 50	821,500 00	1,937 50	00	00	1,937 50
	800,000 000						
** WB1H **	557	720,042 97	718,012 50	15MAY01	17MAY01	1 000000	1,238 47
	700,000 000			1,238 47	00	00	1,238 47
01F072456	TOTAL	1,543,480 47	1,540,312 50	3,167 97 L		00	3,167 97 L
01F072464	FNMA TBA JUN 15 SINGLE FAM	2099/12/31	7 500	08JUN01	18JUN01	1 000000	
** WB1H **	011	722,503 91	719,687 50	2,816 41	00	00	2,816 41
	700,000 000						
** WB1H **	012	826,500 00	823,000 00	3,500 00	18JUN01	1 000000	3,500 00
	800,000 000			3,500 00	00	00	3,500 00
01F072464	TOTAL	1,549,003 91	1,542,687 50	6,316 41 L		00	6,316 41 L
01F072472	FNMA TBA JUL 15 SINGLE FAM	2099/12/31	7 500	13JUL01	19JUL01	1 000000	
** WB1H **	343	825,875 00	825,500 00	375 00	00	00	375 00
	800,000 000						
** WB1H **	344	722,859 38	721,656 25	1,203 13	19JUL01	1 000000	1,203 13
	700,000 000			1,203 13	00	00	1,203 13



STATE STREET

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
01F072472	TOTAL	1,548,734 38	1,547,156 25	1,578 13 L	00	1,578 13 L
01F072480	FNMA TBA AUG 15 SINGLE FAM	2099/12/31 7 500	13AUG01	16AUG01	1 000000	
.. WB1H ..	568 726,851 54	722 093 75	4 757 81	00	4,757 81	
700,000 000						
.. WB1H ..	569 830,687 50	825,000 00	5,687 50	1 000000	5,687 50	
800,000 000						
01F072480	TOTAL	1,557,539 06	1 547 093 75	10 445 31 L	00	10,445 31 L
01F072498	FNMA TBA SEP 15 SINGLE FAM	2099/12/31 7 500	17SEP01	20SEP01	1 000000	
.. WB1H ..	038 726,386 72	725 593 75	792 97	00	792 97	
700,000 000						
.. WB1H ..	039 832,937 50	829,250 00	3 687 50	1 000000	3,687 50	
800,000 000						
01F072498	TOTAL	1,559,374 22	1,554 843 75	4,480 47 L	00	4,480 47 L
01F0726A3	FNMA TBA OCT 30 SINGLE FAM	2099/12/01 7 500	24SEP01	15OCT01	1 000000	
.. WB1F ..	702 9 903 648 44	9,854,406 25	49,242 19	00	49,242 19	
9,550,000 000						
.. WB1E ..	786 9 352 265 63	9 262 968 75	89 296 88	1 000000	89,296 88	
9,000 000 000						
.. WB1E ..	787 2,078,281 25	2 060,000 00	18 281 25	1 000000	18,281 25	
2 000 000 000						
.. WB1F ..	142 9 933,492 19	9 817,101 54	116 390 63	1 000000	116,390 63	
9 550,000 000						

WB2C MONTHLY

ASSET ID SM SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
01F0726A3	TOTAL	31,267,687 51	30 994,476 54	273,210 95 L	00	273,210 95 L
01F0726B1	FNMA TBA NOV 30 SINGLE FAM	2099/12/01 7 500	06NOV00	13NOV00	1 000000	
.. WB1E ..	124 11 473,945 31	11,480,234 38	6,289 07	00	6,289 07	
Y 11 500 000 000						
.. WB1E ..	260 -11,473,945 31	-11 480,234 38	-6 289 07	1 000000	-6,289 07	
Y -11,500,000 000						
.. WB1Q ..	119 1,043,437 50	1 039,140 14	4,277 34	1 000000	4,277 34	
1,000,000 000						
.. WB1Q ..	119 -1,043,437 50	-1,039,140 14	-4,277 34	1 000000	-4,277 34	
-1 000,000 000						
.. WB1Q ..	133 2 088 281 25	2,078,320 32	9,960 93	1 000000	9,960 93	
2,000,000 000						
.. WB1Q ..	133 -2,088 281 25	-2 078,320 32	-9,960 93	1 000000	9,960 93	
-2 000 000 000						
.. WB1Q ..	371 2,088,281 25	2,078,320 32	9,960 93	1 000000	9,960 93	
2,000 000 000						
.. WB1F ..	295 9,984,226 54	9,887 234 38	96 992 18	1 000000	96,992 18	
9,550 000 000						
.. WB1E ..	422 9,426,796 88	9 337,500 00	89 296 88	1 000000	89,296 88	
9,000,000 000						
.. WB1E ..	423 2,094,218 75	2,075,000 00	19,218 75	1 000000	19,218 75	
2,000,000 000						
.. WB1F ..	476 9 979,750 00	9 923 044 88	56,703 12	1 000000	56,703 12	
9 550 000 000						

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
01F072601	TOTAL	31,484,992 19	31,222,781 24		262,210 93 L		00	262,210 93 L
		2,088,281 25	2,078,320 32		9,960 93 S		00	9,960 93 S
01F0726C9	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	7 500	30OCT01	13DEC01	1 000000	
WB1F	233	9,973,781 25	9,973,781 25		00		00	00
	9,550,000 000							
WB1F	234	9,976,765 63	9,976,765 63		08NOV01	13DEC01	1 000000	00
	9,550,000 000				00		00	00
WB10	175	3,120,937 50	3,122,343 75		15NOV01	13DEC01	1 000000	-1,406 25
	3,000,000 000				-1,406 25		00	-1,406 25
WB10	464	3,120,937 50	3,122,343 75		15NOV01	13DEC01	1 000000	-1,406 25
	3,000,000 000				-1,406 25		00	-1,406 25
WB10	464	-3,120,937 50	-3,122,343 75		15NOV01	13DEC01	1 000000	1,406 25
	CXL 464				1,406 25		00	1,406 25
	-3,000,000 000							
WB1E	411	9,293,906 25	9,416,250 00		10DEC01	13DEC01	1 000000	-122,343 75
	9,000,000 000				-122,343 75		00	-122,343 75
WB1E	414	2,065,625 00	2,091,875 00		10DEC01	13DEC01	1 000000	-26,250 00
	2,000,000 000				-26,250 00		00	-26,250 00
01F0726C9	TOTAL	19,950,546 88	19,950,546 88		00		00	00
		11,359,531 25	11,508,125 00		-148,593 75 L		00	-148,593 75 L
		3,120,937 50	3,122,343 75		-1,406 25 S		00	-1,406 25 S

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	NET BAS SECTY GN/LS
01F072613	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	7 500	29NOV00	16JAN01	1 000000	
WB1E	345	-5,021,875 00	-5,027,734 38		5,859 38		00	5,859 38
	-5,000,000 000							
WB1E	346	-3,013,125 00	-3,016,440 62		29NOV00	16JAN01	1 000000	3,515 62
	-3,000,000 000				3,515 62		00	3,515 62
WB1E	358	4,017,500 00	4,030,703 13		29NOV00	16JAN01	1 000000	-13,203 13
	4,000,000 000				-13,203 13		00	-13,203 13
WB1E	358	-4,017,500 00	-4,030,703 13		29NOV00	16JAN01	1 000000	13,203 13
	CXL 358				13,203 13		00	13,203 13
	-4,000,000 000							
WB1E	365	1,506,562 50	1,531,347 66		29NOV00	16JAN01	1 000000	-24,785 16
	1,500,000 000				-24,785 16		00	-24,785 16
WB1F	192	13,241,210 94	13,044,687 50		03JAN01	16JAN01	1 000000	196,523 44
	13,000,000 000				196,523 44		00	196,523 44
WB1H	130	1,733,335 94	1,708,500 00		04JAN01	16JAN01	1 000000	24,835 94
	1,700,000 000				24,835 94		00	24,835 94
01F072613	TOTAL	8,446,109 38	8,240,160 16		205,949 22 L		00	205,949 22 L
01F072621	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	7 500	19JAN01	12FEB01	1 000000	
WB1H	305	1,732,007 81	1,731,875 00		132 81		00	132 81
	1,700,000 000							
WB1F	453	13,309,765 63	13,231,562 50		01FEB01	12FEB01	1 000000	78,203 13
	13,000,000 000				78,203 13		00	78,203 13
WB1E	246	1,529,531 25	1,530,000 00		08FEB01	12FEB01	1 000000	468 75
	1,500,000 000				468 75		00	468 75
WB1H	483	1,731,875 00	1,732,007 81		08FEB01	12FEB01	1 000000	-132 81
	1,700,000 000				-132 81		00	-132 81

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
01F072671	TOTAL	18,303,179 69	18,225,445 31	78,471 88 L		00	78,471 88 L
01F072639	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7 500	07MAR01	13MAR01	1 000000	
.. WB1F ..	13 264,570 31	13,288,437 50		-23 867 19		00	-23,867 19
	13,000,000 000						
01F072647	FNMA TBA APR 30 SINGLE FAM	2099/12/31	7 500	28MAR01	16APR01	1 000000	
.. WB1H ..	4,286 625 00	4,296,140 63		-9,515 63		00	-9 515 63
	4,200,000 000						
.. WB1H ..	4,088,437 50	4,080,624 99		7,812 51	16APR01	1 000000	7,812 51
	4,000,000 000					00	
.. WB1F ..	13,286,914 04	13,255,937 50		30,976 56	16APR01	1 000000	30,976 56
	13 000,000 000					00	
01F072647	TOTAL	21,661,976 56	21,632,703 12	29,273 44 L		00	29,273 44 L
01F072654	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	7 500	23APR01	14MAY01	1 000000	
.. WB1H ..	4,092,500 00	4 087,500 00		5,000 00		00	5 000 00
	4,000,000 000						
.. WB1F ..	6,649 550 78	6,641,171 88		8,378 90	14MAY01	1 000000	8,378 90
	6,500,000 000					00	
.. WB1E ..	15,373 828 13	15,309,375 00		64,453 13	14MAY01	1 000000	64,453 13
	15,000,000 000					00	
.. WB1F ..	6 645,546 88	6,641,171 87		24,375 01	14MAY01	1 000000	24,375 01
	6,500 000 000					00	
.. WB1H ..	4 087,500 00	4 092,500 00		5,000 00	14MAY01	1 000000	-5 000 00
	4,000 000 000					00	

WB2C MONTHLY WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1 2001 TO DECEMBER 31, 2001 PAGE 151 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
01F072654	TOTAL	36,868,925 79	36,771 718 75	97,207 04 L		00	97,207 04 L
01F072662	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	7 500	04JUN01	13JUN01	1 000000	
.. WB1F ..	9,779,423 83	9,740 382 82		39,041 01		00	39,041 01
	9,550,000 000						
.. WB1E ..	15,379,101 56	15,360,937 50		18,164 06	13JUN01	1 000000	18,164 06
	15,000,000 000					00	
.. WB1E ..	2,051,406 25	2,043 750 00		7,656 25	06AUG01	1 000000	7,656 25
	2,000,000 000					00	
.. WB1F ..	9,740,025 39	9,775,632 81		-15,607 42	13JUN01	1 000000	-15,607 42
	9,550,000 000					00	
01F072662	TOTAL	36 949,957 03	36 920,703 13	49,253 90 L		00	49,253 90 L
01F072670	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7 500	20JUN01	16JUL01	1 000000	
.. WB1F ..	9 783,527 34	9 741,000 00		42,527 34		00	42,527 34
	9 550,000 000						
.. WB1E ..	15,338,671 88	15,346 875 00		8,203 12	16JUL01	1 000000	-8 203 12
	15 000,000 000					00	
.. WB1E ..	2,045,781 25	2,046 875 00		1 093 75	16JUL01	1 000000	-1 093 75
	2,000,000 000					00	
.. WB1F ..	9,792,853 52	9,758,906 25		33,947 27	16JUL01	1 000000	33,947 27
	9,550,000 000					00	
01F072670	TOTAL	36 940,833 99	36 893,454 25	67,177 74 L		00	67,177 74 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
01F072688	FNMA TBA AUG 30 SINGLE FAM	2099/12/31	7 500	11JUL01	13AUG01	1 000000	
WBIE **	420 15,370,312 50	15,309,375 00		60,937 50	00		60,937 50
15,000,000 000							
WBIE **	CXL 420 -15,370,312 50	-15,309,375 00		-60,937 50	00		-60,937 50
-15,000,000 000							
WBIF **	094 9,817,101 56	9,776,812 50		40,289 04	00		40,289 04
9,550,000 000							
WBIE **	725 2,056,320 13	2,041,875 00		14,453 13	00		14,453 13
2,000,000 000							
WBIF **	199 9,828,292 97	9,766,367 19		61,925 78	00		61,925 78
9,550,000 000							
01F072688	TOTAL						
-----	21,701,772 66	21,585,054 69		116,667 97 L	00		116,667 97 L
01F072696	FNMA TBA SEP 30 SINGLE FAM	2099/12/01	7 500	23AUG01	17SEP01	1 000000	
WBIF **	363 9 835,753 91	9,804 656 25		29,097 66	00		29,097 66
9 550,000 000							
WBIE **	359 2,063,125 00	2,051 875 00		11,250 00	00		11,250 00
2,000,000 000							
WBIF **	579 9,867,835 94	9,796,210 94		71,625 00	00		71,625 00
9,550 000 000							
01F072696	TOTAL						
-----	21,766,714 85	21,654,742 19		111,972 66 L	00		111,972 66 L
01F080616	FNMA TBA JAN 30 SINGLE FAM	2099/12/01	8 000	20DEC00	16JAN01	1 000000	
WBIE **	190 -5,122,265 63	-5,075,000 00		-47,265 63	00		-47,265 63
-5,000,000 000							
WBIE **	192 -6,145,781 25	-6,090,000 00		55,781 25	00		55 781 25
-6,000,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
WBIE **	439 4,097,812 50	4,060,000 00		37,812 50	16JAN01	1 000000	37,812 50
4,000,000 000						00	
WBIE **	CXL 439 -4,097,812 50	-4,060,000 00		-37 812 50	16JAN01	1 000000	-37,812 50
-4,000,000 000						00	
WBIE **	799 6,145,781 25	6,090,000 00		55,781 25	16JAN01	1 000000	55,781 25
6,000,000 000						00	
WBIE **	CXL 799 -6,145,781 25	-6,090,000 00		-55,781 25	16JAN01	1 000000	-55,781 25
-6,000,000 000						00	
WBIE **	339 3,094 687 50	3,045,000 00		49,687 50	16JAN01	1 000000	49,687 50
3,000,000 000						00	
WBIE **	CXL 339 -3,094,687 50	-3,045,000 00		-49,687 50	16JAN01	1 000000	-49,687 50
-3,000,000 000						00	
WBIF **	284 7,982,500 00	7 905 000 00		77,500 00	16JAN01	1 000000	77,500 00
7,750,000 000						00	
01F080616	TOTAL						
-----	-3,285,546 88	-3,260,000 00		-25,546 88 L		00	-25,546 88 L
01F080624	FNMA TBA FEB 30 SINGLE FAM	2099/12/31	8 000	08FEB01	12FEB01	1 000000	
WBIF **	592 7,971,904 30	7,975,234 38		-3,330 08		00	-3,330 08
7,750,000 000							
01F080632	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	8 000	09MARD1	28MARD1	1 000000	
WBIF **	208 7,963,730 47	7,965,546 88		-1,816 41		00	-1,816 41
7,750,000 000							
01F080640	FNMA TBA APR 30 SINGLE FAM	2099/12/31	8 000	09APR01	16APR01	1 000000	
WBIF **	497 8,001 875 00	7,963,125 00		38 750 00		00	38,750 00
7,750,000 000							

STATE STREET





ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY NET BAS SECY	GN/L
-11,500,000	000								
** WBIF **	593	5,726,445 31	5,707,531 25		08FEB01 18,914 06	12FEB01	1 000000 00		18,914 06
5,500,000	000								
** WBIF **	CXL 593	-5,726,445 31	-5,707,531 25		08FEB01 -18,914 06	12FEB01	1 000000 00		-18,914 06
-5,500,000	000								
01F082620	TOTAL	12,446,250 00	12,446,250 00		00		00		00
		69,979,984 37	69,751,468 75		228,515 62 L		00		228,515 62 L
01F082638	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	8 500	08FEB01	13MAR01	1 000000		
** WBIF **	210	11,942,031 25	11,942,031 25		00		00		00
11,500,000	000								
** WBIF **	211	35,424,039 06	35,424,039 06		08FEB01 00	13MAR01	1 000000 00		00
34,100,000	000								
** WBIF **	209	5,728,593 75	5,716,562 50		09MAR01 12,031 25	13MAR01	1 000000 00		12,031 25
5,500,000	000								
01F082638	TOTAL	47,366,070 31	47,366,070 31		00		00		00
		5,728,593 75	5,716,562 50		12,031 25 L		00		12,031 25 L
01F082646	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	8 500	10APR01	16APR01	1 000000		
** WBIF **	534	2,864,296 88	2,860,000 00		4,296 88		00		4,296 88
2,750,000	000								
01N0606A9	GNMA I	TBA OCT 30 SINGLE FAM	2028/12/15	6 000	12OCT01	22OCT01	1 000000		
** WBIF **	278	1,904,750 00	1,889,904 25		14,843 75		00		14,843 75
1,900,000	000								
** WBIF **	272	10,325,750 00	10,244,687 50		12OCT01 81,062 50	22OCT01	1 000000 00		81,062 50
10,300,000	000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY NET BAS SECY	GN/L
01N0606A9	TOTAL	12,230,500 00	12,134,593 75		95,906 25 L		00		95,906 25 L
01N0606B7	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	6 000	07NOV01	20NOV01	1 000000		
** WBIE **	495	26,582,343 75	26,582,343 75		00		00		00
27,000,000	000								
** WBIE **	504	33,415,625 00	33,415,625 00		07NOV01 00	20NOV01	1 000000 00		00
34,000,000	000								
** WBIF **	503	10,388,917 97	10,287,125 00		14NOV01 101,792 97	20NOV01	1 000000 00		101,792 97
10,300,000	000								
** WBIF **	518	1,916,328 13	1,897,625 00		14NOV01 18,703 13	20NOV01	1 000000 00		18,703 13
1,900,000	000								
** WBIE **	519	60,199,375 00	60,199,375 00		31DEC01 00	31DEC01	1 000000 00		00
61,000,000	000								
** WBIE **	520	60,199,375 00	59,997,968 75		31DEC01 -201,406 25	31DEC01	1 000000 00		-201,406 25
61,000,000	000								
01N0606B7	TOTAL	120,197,343 75	120,197,343 75		00		00		00
		72,504,621 10	72,182,718 75		-80,910 15 L		00		-80,910 15 L
01N0606C5	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	6 000	14DEC01	20DEC01	1 000000		
** WBIF **	727	1,855,023 44	1,910,093 75		-55,070 31		00		-55,070 31
1,900,000	000								
** WBIF **	751	9,976,515 63	10,354,718 75		17DEC01 -378,203 12	20DEC01	1 000000 00		-378,203 12
10,300,000	000								
** WBIF **	777	10,354,718 75	9,976,515 63		18DEC01 378,203 12	20DEC01	1 000000 00		378,203 12
10,300,000	000								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE		
01N0606C5	TOTAL	22,186,257 82	22,241,328 13	-55,070 31 L		00	-55,070 31 L
01N060668	GNMA 1 TBA JUN 30 SINGLE FAM	2099/12/31	6 000	12JUN01	20JUN01	1 000000	
WB1H	073	6,742,539 06	6,702,703 13	59,835 93		00	59,835 93
	6,900,000 000						
WB1H	148	10,071,871 09	10,005,484 38	66,386 71	18JUN01	20JUN01	1 000000
	10,300,000 000					00	66,386 71
01N060668	TOTAL	16,834,410 15	16,708,187 51	126,222 64 L		00	126,222 64 L
01N060676	GNMA 1 TBA JUL 30 SINGLE FAM	2099/12/31	6 000	03JUL01	24JUL01	1 000000	
WB1H	246	6,695,356 25	6,746,906 25	-51,750 00		00	-51,750 00
	6,900,000 000						
WB1H	367	10,091,183 59	10,048,937 58	42,246 09	17JUL01	24JUL01	1 000000
	10,300,000 000					00	42,246 09
01N060676	TOTAL	16,786,339 84	16,795,843 75	-9,503 91 L		00	-9,503 91 L
01N060684	GNMA 1 TBA AUG 30 SINGLE FAM	2099/12/31	6 000	14AUG01	21AUG01	1 000000	
WB1H	579	6,820,757 81	6,682,218 75	138,539 06		00	138,539 06
	6,900,000 000						
WB1H	580	10,181,710 94	10,071,468 75	110,242 19	14AUG01	21AUG01	1 000000
	10,300,000 000					00	110,242 19
01N060684	TOTAL	17,002,468 75	16,753,687 50	248,781 25 L		00	248,781 25 L
01N060692	GNMA 1 TBA SEP 30 SINGLE FAM	2099/12/31	6 000	04SEP01	24SEP01	1 000000	
WB1H	717	4,926,562 50	4,931,250 08	-4,687 50		00	-4,687 50
	5,000,000 000						
WB1H	056	10,273,042 97	10,158,375 00	114,647 97	18SEP01	24SEP01	1 000000
	10,300,000 000					00	114,647 97
WB1H				18SEP01	24SEP01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE		
1	061	1,894,359 38	1,873,875 08	20,484 38		00	20,484 38
	1,900,000 000						
01N060692	TOTAL	17,093,964 85	16,943,500 00	130,464 85 L		00	130,464 85 L
01N062683	GNMA 1 TBA NOV 30 SINGLE FAM	2099/11/15	6 500	30AUG01	20NOV01	1 000000	
WB1E	494	42,262,500 00	42,019,375 00	243,125 00		00	243,125 00
	42,000,000 000						
WB1E	494	-42,262,500 00	-42,019,375 00	-243,125 00	30AUG01	20NOV01	1 000000
	-42,000,000 000					00	-243,125 00
WB1E	583	32,200,000 00	32,200,000 00	00	30AUG01	20NOV01	1 000000
	32,000,000 000					00	00
WB1E	583	-32,200,000 00	-32,200,000 00	00	30AUG01	20NOV01	1 000000
	-32,000,000 000					00	00
WB1E	350	5,114,843 75	5,109,375 00	5,468 75	24OCT01	20NOV01	1 000000
	5,000,000 000					00	5,468 75
WB1E	350	-5,114,843 75	-5,109,375 00	-5,468 75	24OCT01	20NOV01	1 000000
	-5,000,000 000					00	-5,468 75
WB1E	365	2,045,937 50	2,003,750 00	42,187 50	24OCT01	20NOV01	1 000000
	2,000,000 000					00	42,187 50
WB1E	365	-2,045,937 50	-2,003,750 00	-42,187 50	24OCT01	20NOV01	1 000000
	-2,000,000 000					00	-42,187 50
WB1E	367	3,069,140 63	3,005,625 00	63,515 63	24OCT01	20NOV01	1 000000
	3,000,000 000					00	63,515 63
WB1E	367	-3,069,140 63	-3,005,625 00	-63,515 63	24OCT01	20NOV01	1 000000
	-3,000,000 000					00	-63,515 63
WB1E	306	32,200,000 00	32,140,000 00	60,000 00	07NOV01	20NOV01	1 000000
	32,000,000 000					00	60,000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	501	32,200,000 00	32,200,000 00		07NOV01 00	20NOV01	1 000000 00	.00
	32,000,000 000							
** WBIE **	CXL 501	-32,200,000 00	-32,200,000 00		07NOV01 00	20NOV01	1 000000 00	00
	-32,000,000 000							
** WBIE **	768	4,077,500 00	4,007,500 00		15NOV01 70,000 00	20NOV01	1 000000 00	70,000.00
	4,000,000 000							
01N0626B3	TOTAL	00	00		00		00	00
		34,277,500 00	34,147,500 00		130,000 00 L		00	130,000 00 L
01N0626C1	GNMA I	TBA DEC 30 SINGLE FAN	2099/12/15	6 500	17DEC01	20DEC01	1 000000	
** WBIE **	059	3,975,425 00	4,065,800 00		-89,375 00		00	-89,375 00
	4,000,000 000							
01N0706AB	GNMA I	TBA OCT 30 SINGLE FAN	2099/12/15	7 000	17OCT00	23OCT00	1 000000	
** WBIE **	228	1,872,741 72	1,863,187 50		-9,574 22		00	-9,574 22
Y	1,900,000 000							
** WBIE **	104	12,429,375 00	12,360,000 00		09OCT01 69 375 00	22OCT01	1 000000 00	69,375 00
	12,000,000 000							
** WBIE **	105	17,610,937 50	17,510,000 00		09OCT01 100,937 50	22OCT01	1 000000 00	100,937 50
	17,000,000 000							
** WBIE **	104	6,214,687 50	6,180,000 00		09OCT01 34,687 50	22OCT01	1 000000 00	34,687 50
	6,000,000 000							
** WBIF **	197	33,564,242 19	33,269,000 00		14OCT01 295,242 19	22OCT01	1 000000 00	295,242 19
	32,300,000 000							
** WBIF **	CXL 197	-33,564,242 19	-33,269,000 00		-295,242 19	22OCT01	1 000000 00	-295,242 19
	-32,300,000 000							
** WBIF **	756	33,564,242 19	33,269,000 00		14OCT01 295,242 19	22OCT01	1 000000 00	295,242 19

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		32,300,000 000						
** WBIF **	218	24,647,074 22	24,411,000 00		17OCT01 236,074 22	22OCT01	1 000000 00	236,074 22
	23,700,000 000							
** WBIF **	CXL 218	-24,647,074 22	-24,411,000 00		-236,074 22	22OCT01	1 000000 00	-236,074 22
	-23,700,000 000							
** WBIF **	297	24,647,074 22	24,411,000 00		17OCT01 236,074 22	22OCT01	1 000000 00	236,074 22
	23,700,000 000							
01N0706AB	TOTAL	96,339,078 13	95,593,187 50		726,742 19 L		00	726,742 19 L
01N0704B6	GNMA I	TBA NOV 30 SINGLE FAN	2099/12/15	7 000	10NOV00	20NOV00	1 000000	
** WBIE **	245	1,872,464 84	1,872,093 75		-371 09		00	-371 09
Y	1,900,000 000							
** WBIF **	655	24,588,750 00	24,588,750 00		17OCT01 00	20NOV01	1 000000 00	00
	23,700,000 000							
** WBIE **	432	12,497,343 75	12,397,500 00		31OCT01 99,843 75	20NOV01	1 000000 00	99,843 75
	12,000,000 000							
** WBIE **	433	17,704,570 31	17,565,781 25		31OCT01 138,789 06	20NOV01	1 000000 00	138,789 06
	17,000,000 000							
** WBIE **	434	6,248,671 88	6,198,750 00		31OCT01 49,921 88	20NOV01	1 000000 00	49,921 88
	6,000,000 000							
** WBIF **	654	33,248,812 50	33,480,968 75		16NOV01 -232,156 25	20NOV01	1 000000 00	-232,156 25
	32,300,000 000							
01N0706B6	TOTAL	24,588,750 00	24,588,750 00		00		00	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		71,571,863 28		71,515,093 75	56 027 35 L		00	56,027 35 L
01N0706C4	GNMA 1	TBA DEC 30 SINGLE FAM	2099/12/15	7 000	17DEC01	20DEC01	1 000000	
** WBIF **								
	056	12,174,375 00		12,448,750 00	-294,375 00		00	-294,375 00
	12 000,000 000							
** WBIF **								
	057	17,247 031 25		17,644,062 50	-417,031 25	17DEC01	20DEC01	1 000000
	17 000,000 000						00	-417,031 25
** WBIF **								
	058	6,083,437 50		6,234,375 00	-150,937 50	17DEC01	20DEC01	1 000000
	6 000,000 000						00	-150,937 50
** WBIF **								
	265	32,909,410 16		33,178,156 25	-268,746 09	17DEC01	20DEC01	1 000000
	32 300,000 000						00	-268,746 09
01N0706C4	TOTAL	68,414,253 91		69 545,343 75	-1 131 089 84 L		00	-1,131,089 84 L
01N07061B	GNMA 1	TBA JAN 30 SINGLE FAM	2099/12/15	7 000	18JAN01	23JAN01	1 000000	
** WBIF **								
	300	808,687 50		800 750 00	7,937 50		00	7,937 50
	800 000 000							
01N070626	GNMA 1	TBA FEB 30 SINGLE FAM	2099/12/31	7 000	13FEB01	20FEB01	1 000000	
** WBIF **								
	576	808,093 75		808,250 00	-156 25		00	-156 25
	800,000 000							
** WBIF **								
	759	32,592,718 75		32,483,562 50	90,843 75	14FEB01	27FEB01	1 000000
	32 300,000 000						00	-90,843 75
** WBIF **								
	789	13,777,597 66		13,866,968 75	-89 371 09	15FEB01	27FEB01	1 000000
	13 700 000 000						00	-89,371 09
01N070626	TOTAL	47,178,410 16		47 358 781 75	-180,371 09 L		00	-180,371 09 L

STATE STREET

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N070634	GNMA 1	TBA MAR 30 SINGLE FAM	2099/12/31	7 000	08MAR01	22MAR01	1 000000	
** WBIF **								
	214	32,780,714 84		32,552,343 75	228,371 09		00	228,371 09
	32 300,000 000							
** WBIF **								
	069	813,404 25		807,000 00	6 406 25	19MAR01	22MAR01	1 000000
	800,000 000						00	6,406 25
** WBIF **								
	333	13,941 890 63		13,759 937 50	181 953 13	19MAR01	22MAR01	1 000000
	13 700 000 000						00	181,953 13
01N070634	TOTAL	47,536,011 72		47,119 281 25	416 730 47 L		00	416,730 47 L
01N070642	GNMA 1	TBA APR 30 SINGLE FAM	2099/12/31	7 000	31MAR01	23APR01	1 000000	
** WBIF **								
	183	811 750 00		812 500 00	-750 00		00	-750 00
	800,000 000							
** WBIF **								
	164	811,750 00		812,500 00	-750 00	03APR01	23APR01	1 000000
	800,000 000						00	-750 00
** WBIF **								
	164	811,750 00		-812 500 00	750 00	03APR01	23APR01	1 000000
	-800,000 000						00	750 00
** WBIF **								
	607	32,585 140 44		32,744 125 00	-158,976 56	18APR01	23APR01	1 000000
	32 300,000 000						00	-158,976 56
** WBIF **								
	608	13,985,500 00		13,926 906 25	-21,406 25	18APR01	23APR01	1 000000
	13 700,000 000						00	-21,406 25
01N070642	TOTAL	47 302,398 44		47 483 531 25	-181 132 81 L		00	181,132 81 L
01N070659	GNMA 1	TBA MAY 30 SINGLE FAM	2099/12/31	7 000	18APR01	21MAY01	1 000000	
** WBIF **								
	293	812,000 00		805 500 00	6,500 00		00	6,500 00
	800,000 000							
** WBIF **								
	402	811,750 00		811 000 00	750 00	02MAY01	21MAY01	1 000000
	800,000 000						00	750 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1F **	102	23,953,664 06	23,982,531 25		15MAY01 -28,867 19	21MAY01	1 000000 00	-28,867 19
23,700,000 000								
** WB1E **	426	11,145,234 38	11,119,023 44		16MAY01 26,218 94	21MAY01	1 000000 00	26,218 94
11,000,000 000								
** WB1F **	141	32,716,367 19	32,542,250 00		17MAY01 174,117 19	21MAY01	1 000000 00	174,117 19
32,300,000 000								
** WB1H **	646	811,000 00	811,750 00		17MAY01 -750 00	21MAY01	1 000000 00	-750 00
800 000 000								
01N070659	TOTAL	78,250,015 63	78,072,054 69		177,960 94 L		00	177,960 94 L
01N070667	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	7 000	11JUN01	20JUN01	1 000000	
** WB1H **	077	284,057 81	282,887 50		1,170 31		00	1,170 31
280,000 000								
** WB1H **	078	527,535 94	525,012 49		11JUN01 2,523 45	20JUN01	1 000000 00	2,523 45
520,000 000								
** WB1F **	401	32,838,753 91	32,453,281 25		12JUN01 185,472 66	20JUN01	1 000000 00	185,472 66
32,300 000 000								
** WB1E **	032	11,180,039 06	11,123,750 00		13JUN01 56,289 06	20JUN01	1 000000 00	56,289 06
11,000,000 000								
** WB1E **	033	6,098,203 13	6,073,125 00		13JUN01 25,078 13	20JUN01	1 000000 00	25,078 13
6,000,000 000								
** WB1F **	443	24,117,527 34	23,907,375 00		15JUN01 210,152 34	20JUN01	1 000000 00	210,152 34
23,700,000 000								
** WB1E **	114	6,094,687 50	6,073,125 00		18JUN01 21,562 50	20JUN01	1 000000 00	21,562 50
6,000 000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N070647	TOTAL	81,140,804 69	80,638,556 24		502,248 45 L		00	502,248 45 L
01N070675	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/31	7 000	14JUN01	24JUL01	1 000000	
** WB1H **	113	528,125 00	524,175 00		1,950 00		00	1,950 00
520,000 000								
** WB1H **	114	284,462 50	283,325 00		14JUN01 1,137 50	24JUL01	1 000000 00	1,137 50
280,000 000								
** WB1H **	178	284,462 50	283,500 00		21JUN01 962 50	24JUL01	1 000000 00	962 50
280,000 000								
** WB1H **	183	528,450 00	526,412 50		21JUN01 2,037 50	24JUL01	1 000000 00	2,037 50
520 000 000								
** WB1E **	416	17,277,578 13	17,233,750 00		11JUL01 43,828 13	24JUL01	1 000000 00	43,828 13
17 000,000 000								
** WB1E **	417	6,095,859 38	6,078,750 00		11JUL01 17,109 38	24JUL01	1 000000 00	17,109 38
6,000 000 000								
** WB1F **	798	32,934,644 53	32,754,218 75		19JUL01 180,425 78	24JUL01	1 000000 00	180,425 78
32,300,000 000								
** WB1F **	799	24,150,855 47	24,055,500 00		19JUL01 95,355 47	24JUL01	1 000000 00	95,355 47
23,700,000 000								
** WB1H **	395	526,175 00	528,125 00		20JUL01 -1,950 00	24JUL01	1 000000 00	1,950 00
520,000 000								
** WB1H **	396	526,500 00	528,450 00		20JUL01 -1,950 00	24JUL01	1 000000 00	-1,950 00
520,000 000								

STAFF STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
01N070675	TOTAL	83,137,112 51	82,798,206 25	358,906 26 L		00	338,906 26 L
01N070683	GNMA I TBA AUG 30 SINGLE FAM	2099/12/31	7 000	10AUG01	21AUG01	1 000000	
** WB1F **	257	33,058,292 97	32 865,250 00	193 042 97		00	193,042 97
32,300 000 000							
** WB1E **	081	17,418,359 38	17,239,062 50	179,296 88	21AUG01	1 000000	179,296 88
17,000,000 000						00	
** WB1E **	082	6,147,656 25	6 082,500 00	65 156 25	21AUG01	1 000000	65 156 25
6,000,000 000						00	
** WB1F **	318	24,312,867 19	24 099,937 50	212,929 69	21AUG01	1 000000	212,929 69
23,700,000 000						00	
01N070683	TOTAL	80 937,175 79	80,286,750 00	650,425 79 L		00	650 425 79 L
01N070691	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	7 000	17SEP01	24SEP01	1 000000	
** WB1E **	486	12,389,531 25	12,270,000 00	119,531 25		00	119 531 25
12,000,000 000							
** WB1E **	487	17 552,500 00	17,371,875 00	180,625 00	24SEP01	1 000000	180,625 00
17 000,000 000						00	
** WB1E **	488	6,194,765 63	6,131,250 00	63 515 63	24SEP01	1 000000	63,515 63
6,000 000 000						00	
** WB1F **	688	33,352 273 44	32,966 187 50	386,085 94	24SEP01	1 000000	386,085 94
32,300 000 000						00	
** WB1F **	689	24 472,101 56	24 248,062 50	224,039 06	24SEP01	1 000000	224,039 06
23,700 000 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE	
WB2C	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001			PAGE 167 AS-OF DATE 31DEC01			
01N070691	TOTAL	93,941,171 88	92,987,375 00	973,796 88 L		00	973,796 88 L	
01N0726A4	GNMA I TBA OCT 30 SINGLE FAM	2099/12/15	7 500	12OCT01	22OCT01	1 000000		
** WB1H **	271	292,444 88	290 762 50	1,684 38		00	1,684 38	
280,000 000								
** WB1H **	294	544,537 50	541,287 50	3,250 00	22OCT01	1 000000	3,250 00	
520,000 000						00		
01N0726A4	TOTAL	836 984 38	832,050 00	4,934 38 L		00	4,934 38 L	
01N0726B2	GNMA I TBA NOV 30 SINGLE FAM	2099/12/15	7 500	14NOV01	20NOV01	1 000000		
** WB1H **	502	292,282 81	292,075 00	207 81		00	207 81	
280,000 000								
** WB1H **	519	542,485 94	543,887 50	-1,401 56	20NOV01	1 000000	-1,401 56	
520 000 000						00		
01N0726B2	TOTAL	834,768 75	835,962 50	-1,193 75 L		00	1 193 75 L	
01N0726C0	GNMA I TBA DEC 30 SINGLE FAM	2099/12/15	7 500	14DEC01	20DEC01	1 000000		
** WB1H **	724	289,395 31	292,075 00	-2,679 69		00	-2,679 69	
280,000 000								
** WB1H **	749	536,493 75	542 600 00	-6,104 25	20DEC01	1 000000	-6,106 25	
520,000 000						00		
01N0726C0	TOTAL	825,889 06	834 675 00	-8,785 94 L		00	-8 785 94 L	
01N072614	GNMA I TBA JAN 30 SINGLE FAM	2099/12/15	7 500	16JAN01	23JAN01	1 000000		
** WB1E **	050	10,215,624 99	10 084,375 00	131,249 99		00	131 249 99	
10,000 000 000								
** WB1E **	065	10,215 625 00	10,131,250 00	84 375 00	23JAN01	1 000000	84,375 00	
10 000,000 000						00		
** WB1E **				16JAN01	23JAN01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
	CXL 065 -10,000,000 000	-10,215,625 00		-10,131,250 00	-84,375 00		00	-84,375 00
** WBIE **	066 10,000,000 000	10,249,609 38		10,131,250 00	18JAN01 118,359 38	23JAN01	1 000000 00	118,359 38
01N072614	TOTAL	20,445,234 37		20,215,625 00	249,689 37 L		00	249,689 37 L
01N072622	GNMA I TBA FEB 30 SINGLE FAM	2099/12/31 7 500			13FEB01	20FEB01	1 000000	
** WBIE **	341 10,000,000 000	10,210,156 25		10,210,156 24	01		00	01
** WBIE **	342 10,000,000 000	10,209,765 43		10,243,750 00	13FEB01 -33,984 37	20FEB01	1 000000 00	-33 984 37
** WBIO **	765 Y 50,000 000	51,046 88		51,148 44	14FEB01 181 56	20FEB01	1 000000 00	181 56
01N072622	TOTAL	20,419,921 88		20 453,984 24	-33,984 36 L		00	-33,984 36 L
		51 046 88		51,148 44	181 56 S		00	181 56 S
01N072630	GNMA I TBA MAR 30 SINGLE FAM	2099/12/31 7 500			19MAR01	22MAR01	1 000000	
** WBIE **	038 10,000,000 000	10,266,796 80		10,200,000 00	66,796 80		00	66,796 80
** WBIE **	039 10,000,000 000	10,266,796 80		10,200,000 00	19MAR01 66,796 80	22MAR01	1 000000 00	66,796 80
01N072630	TOTAL	20,533,593 60		20,400,000 00	133,593 60 L		00	133,593 60 L
01N072648	GNMA I TBA APR 30 SINGLE FAM	2099/12/31 7 500			17APR01	23APR01	1 000000	
** WBIE **	276 800,000 000	817,437 50		819,625 00	-2,187 50		00	-2,187 50
** WBIE **	737 5,000,000 000	5,113,867 19		5,110,156 25	17APR01 3,710 94	23APR01	1 000000 00	3,710 94

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WBIE **	738 10 000,000 000	10,227,734 38		10,259,375 00	17APR01 -31,640 62	23APR01	1 000000 00	-31,640 62
** WBIE **	058 15,000,000 000	15,372,656 25		15,379,687 50	18APR01 -7 031 25	23APR01	1 000000 00	-7,031 25
** WBIE **	761 10,000,000 000	10,248,437 50		10,259,375 00	18APR01 -10,937 50	23APR01	1 000000 00	-10,937 50
01N072648	TOTAL	41,780,132 82		41,828,218 75	-48,085 93 L		00	-48,085 93 L
01N072655	GNMA I TBA MAY 30 SINGLE FAM	2099/12/31 7 500			16APR01	21MAY01	1 000000	
** WBIE **	256 800,000 000	815,750 00		817,000 00	-1,250 00		00	-1,250 00
** WBIE **	308 800,000 000	820,875 00		820,937 50	20APR01 -62 50	21MAY01	1 000000 00	-62 50
** WBIE **	510 800,000 000	819,406 25		821,062 50	11MAY01 -1 656 25	21MAY01	1 000000 00	-1,656 25
** WBIE **	427 25,000,000 000	25,488,964 85		25,593,750 00	16MAY01 95,214 85	21MAY01	1 000000 00	95,214 85
** WBIE **	428 15,000,000 000	15,413,671 88		15,332,812 50	16MAY01 80,859 38	21MAY01	1 000000 00	80,859 38
** WBIE **	645 800,000 000	821,062 50		820,875 00	17MAY01 187 50	21MAY01	1 000000 00	187 50
01N072655	TOTAL	44,379,730 48		44,286,437 50	173,292 98 L		00	173,292 98 L

STATE STREET





ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	520,000 000								
** WB1H **	567	789,964 06		287,262 50	13AUG01	21AUG01	1 000000		2,701 54
	280,000 000						00		
01N072489	TOTAL	21,550,506 25		21,425,987 50			00		124,518 75 L
01N072497	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	7 500	22AUG01	24SEP01	1 000000		
** WB1E **	180	20,690,625 00		20,678,125 00			00		12,500 00
	20,000 000 000								
** WB1E **	180	-20,690,625 00		-20,678,125 00	22AUG01	24SEP01	1 000000		-12,500 00
	-20,000 000 000						00		
** WB1H **	055	291,134 30		289,450 00	18SEP01	24SEP01	1 000000		1,684 38
	280,000 000						00		
** WB1H **	099	538,870 31		537,462 50	19SEP01	24SEP01	1 000000		1,407 81
	520,000 000						00		
** WB1H **	099	-538,870 31		-537,462 50	19SEP01	24SEP01	1 000000		-1,407 81
	520,000 000						00		
** WB1H **	106	541,957 81		537,462 50	19SEP01	24SEP01	1 000000		4,495 31
	520,000 000						00		
01N072497	TOTAL	833,092 19		826,912 50			00		6,179 69 L
01N080417	GNMA I	TBA JAN 30 SINGLE FAM	2099/12/15	8 000	16JAN01	23JAN01	1 000000		
** WB1E **	019	3,090,585 94		3,103,359 38			00		-12,773 44
	3,000,000 000								
** WB1E **	020	3,814,468 75		3,787,875 00	16JAN01	23JAN01	1 000000		26,593 75
	3,700,000 000						00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
01N080417	TOTAL	6,905,054 69		6,891,234 38			00		13,820 31 L
01N080425	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/31	8 000	13FEB01	20FEB01	1 000000		
** WB1E **	343	3,088,125 00		3,089,062 50			00		-937 50
	3,000,000 000								
** WB1E **	344	3,808,615 23		3,812,445 31	13FEB01	20FEB01	1 000000		-3,830 08
	3,700,000 000						00		
01N080425	TOTAL	6,896,740 23		6,901,507 81			00		-4,767 58 L
01N080633	GNMA I	TBA MAR 30 SINGLE FAM	2099/12/31	8 000	15FEB01	22MAR01	1 000000		
** WB1E **	069	16,748,250 00		16,819,562 50			00		-71,312 50
	16,300,000 000								
01N080674	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/31	8 000	16JUL01	24JUL01	1 000000		
** WB1E **	545	2,085,000 00		2,079,062 50			00		5,937 50
	2,000,000 000								
01N0826A3	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/31	8 500	18SEP00	23OCT00	1 000000		
** WB1E **	251	3,078,750 00		3,082,500 00			00		3,750 00
	3,000,000 000								
** WB1E **	199	-7,609,859 38		-7,594,250 00	17OCT00	23OCT00	1 000000		-15,609 38
	-7,400,000 000						00		
** WB1E **	252	7,609,859 38		7,594,250 00	17OCT00	23OCT00	1 000000		15,609 38
	7,400 000 000						00		
** WB1E **	280	16,953,750 00		16,870,000 00	17OCT01	22OCT01	1 000000		83,750 00
	16,000,000 000						00		

STATE STREET

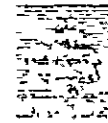
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01N0826A3	TOTAL	20,032 500 00	19,952,500 00	87 500 00 L		00	87,500 00 L
01N0826B1	GNMA I TBA NOV 30 SINGLE FAM	2099/12/15	8 500	31OCT01	20NOV01	1 000000	
WBIE	431	11,708,125 00	11,653,125 00	55,000 00		00	55,000 00
	11,000,000 000						
WBIE	CXL 431	-11 708 125 00	-11,653,125 00	-55,000 00	20NOV01	1 000000	-55,000 00
	-11,000,000 000					00	
WBIE	808	5,300,000 00	5,296,875 00	3,125 00	20NOV01	1 000000	3,125 00
	5,000,000 000					00	
01N0826B1	TOTAL	5,300,000 00	5,296,875 00	3,125 00 L		00	3,125 00 L
01N0826C9	GNMA I TBA DEC 30 SINGLE FAM	2099/12/31	8 500	18DEC01	20DEC01	1 000000	
WBIE	077	5,290,625 00	5,305,078 13	-14,453 13		00	-14,453 13
	5 000,000 000						
01N082613	GNMA I TBA JAN 30 SINGLE FAM	2099/12/31	8 500	11JAN01	23JAN01	1 000000	
WBIE	421	415 750 00	411 750 00	4,000 00		00	4,000 00
	400,000 000						
WBIE	CXL 421	-415,750 00	-411,750 00	-4,000 00	23JAN01	1 000000	-4,000 00
	-400,000 000					00	
01N082613	TOTAL	00	00	00 L		00	00 L
01N082696	GNMA I TBA SEP 30 SINGLE FAM	2099/12/31	8 500	19SEP01	24SEP01	1 000000	
WBIE	559	8,442,500 00	8,387,500 00	55,000 00		00	55,000 00
	8,000,000 000						
WBIE	560	8 442 500 00	8,382 500 00	60 000 00	24SEP01	1 000000	60,000 00
	8,000,000 000					00	

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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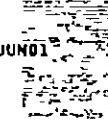
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
01N082696	TOTAL	14,885,000 00	14,770,000 00	115,000 00 L		00	115 000 00 L
013104AF1	ALBERTSONS INC SR DEB	2029/08/01	7 450	30NOV01	05DEC01	1 000000	
WB2L	464	186,201 00	191,125 11	-4,924 11		00	-4,924 11
	180,000 000						
018804982	ALLIANT TECHSYSTEMS LN 324	2009/04/20	1 000	29JUN01	29JUN01	1 000000	
WBIX	775	2,500 00	2,496 88	3 12		00	3 12
	2,500 000						
WBIX	382	2,500 00	2,496 87	3 13	25SEP01	1 000000	3 13
	2,500 000					00	
WBIX	754	2,500 00	2,496 87	3 13	31DEC01	1 000000	3 13
	2,500 000					00	
WBIX	CXL 754	-2,500 00	-2,496 87	-3 13	31DEC01	1 000000	-3 13
	-2,500 000					00	
WBIX	781	2,500 00	2,496 87	3 13	31DEC01	1 000000	3 13
	2,500 000					00	
018804982	TOTAL	7,500 00	7,490 62	9 38 L		00	9 38 L
01958XA00	ALLIED WASTE NORTH A SR SUB NT	2009/08/01	10 000	30JAN01	02FEB01	1 000000	
WB1J	723	4,942,375 00	4,245,173 51	717,201 49		00	717,201 49
	4,950,000 000						
WB1J	724	1 987,425 00	1,702,465 87	284,959 13	30JAN01	1 000000	284,959 13
	1,980,000 000					00	
WB1J	775	4,942,375 00	4,254,164 69	706,210 31	30JAN01	1 000000	706,210 31
	4,950,000 000					00	
WB1J	CXL 775	-4,942,375 00	-4 254,164 69	706 210 31	30JAN01	1 000000	-706,210 31
	-4,950,000 000					00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIJ **	777	4,962,375 00	4,256,164 69		30JAN01 704,210 31	12MAR01	1 000000 00	704,210 31
4,950,000 000								
01958XA00	TOTAL	11,912,175 00	10,203,804 07		1,708,370 93 L		00	1,708,370 93 L
02R052453	FHLMC	TBA MAY 15 GOLD SINGLE 2099/12/31	5 500		18APR01	17MAY01	1 000000	
** WBIQ **	427	1,172,250 00	1,162,500 00		9,750 00		00	9,750 00
1,200,000 000								
** WBIQ **	CXL 427	-1,172,250 00	-1,162,500 00		18APR01 -9,750 00	17MAY01	1 000000 00	-9,750 00
-1,200,000 000								
02R052453	TOTAL	00	00		00 S		00	.00 S
02R060415	FHLMC	TBA JAN 15 GOLD SINGLE 2099/12/01	4 000		10JAN01	16JAN01	1 000000	
** WBIQ **	461	975,625 00	979,531 25		-3,906 25		00	-3,906 25
1,000,000 000								
** WBIQ **	CXL 461	-975,625 00	-979,531 25		10JAN01 3,906 25	16JAN01	1 000000 00	3,906 25
-1,000,000 000								
02R060415	TOTAL	00	00		00 S		00	00 S
02R060423	FHLMC	TBA FEB 15 GOLD SINGLE 2099/12/31	6 000		08FEB01	22FEB01	1 000000	
** WBIQ **	701	4,959,751 27	4,958,971 06		780 21		00	780 21
4,993,300 000								
** WBIQ **	CXL 701	-4,959,751 27	-4,958,971 06		08FEB01 -780 21	22FEB01	1 000000 00	-780 21
-4,993,300 000								
02R060423	TOTAL	00	00		00 S		00	00 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R060431	FHLMC	TBA MAR 15 GOLD SINGLE 2099/12/31	6 000		15FEB01	19MAR01	1 000000	
** WBIQ **	217	592,687 50	595,312 50		-2,625 00		00	-2,625 00
600,000 000								
02R060456	FHLMC	TBA MAY 15 GOLD SINGLE 2099/12/31	6 000		25APR01	17MAY01	1 000000	
** WBIQ **	457	1,296,343 75	1,299,640 63		-3,294 88		00	-3,294 88
1,300,000 000								
** WBIQ **	CXL 457	-1,296,343 75	-1,299,640 63		25APR01 3,294 88	17MAY01	1 000000 00	3,294 88
-1,300,000 000								
02R060456	TOTAL	00	00		00 S		00	00 S
02R060464	FHLMC	TBA JUN 15 GOLD SINGLE 2099/12/31	6 000		08MAY01	18JUN01	1 000000	
** WBIQ **	384	1,595,875 00	1,582,000 00		13,875 00		00	13,875 00
1,600,000 000								
** WBIQ **	632	6,981,953 13	6,921,250 00		60,703 13		00	60,703 13
7,000,000 000								
** WBIQ **	CXL 632	-6,981,953 13	-6,921,250 00		60,703 13		00	-60,703 13
-7,000,000 000								
** WBIQ **	383	54,914,062 50	54,381,250 00		532,812 50		00	532,812 50
55,000,000 000								
** WBIQ **	679	54,914,062 50	54,381,914 06		532,148 44		00	532,148 44
55,000,000 000								
** WBIQ **	CXL 679	-54,914,062 50	-54,381,914 06		532,148 44		00	-532,148 44
-55,000,000 000								
** WBIQ **	270	9,939,453 13	9,896,914 06		42,539 07		00	42,539 07
10,000,000 000								
** WBIQ **	CXL 270	-9,939,453 13	-9,896,914 06		42,539 07		00	-42,539 07
-10,000,000 000								



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1Q ** 10.000 000 000	382 9.939,453 13	9.896,914 06	13JUN01 42,539 87	18JUN01	1 000000 00	42,539 87
02R060464 TOTAL	66,449,390 63	65,860,164 06	589,226 57 S		00	589,226 57 S
02R060472 FHLMC TBA JUL 15 GOLD SINGLE 2099/12/31 6 000			15JUN01	19JUL01	1 000000	
** WB1Q ** 2.000,000 000	391 1,990,156 25	1,984,375 00	5,781 25		00	5,781 25
** WB1Q ** 4.000,000 000	392 3,978,437 50	3,968,750 00	9,687 50		00	9,687 50
** WB1Q ** -4.000,000 000	CXL 392 -3,978,437 50	-3,968,750 00	-9,687 50		00	-9,687 50
** WB1Q ** 8.000,000 000	139 7,949,375 00	7,937,500 00	11,875 00		00	11,875 00
02R060472 TOTAL	9,939,531 25	9,921,875 00	17,454 25 S		00	17,454 25 S
02R060480 FHLMC TBA AUG 15 GOLD SINGLE 2099/12/31 6 000			30JUL01	16AUG01	1 000000	
** WB1Q ** 2.000,000 000	747 1,997,831 25	1,984,062 50	12,968 75		00	12,968 75
** WB1Q ** 1.000,000 000	750 1,000,937 50	992,031 25	8,906 25		00	8,906 25
02R060480 TOTAL	2,997,968 75	2,976,093 75	21,875 00 S		00	21,875 00 S
02R0606A5 FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01 6 000			01OCT01	15OCT01	1 000000	
** WB1E ** 7.000,000 000	784 6,980,859 38	6,890,625 00	90,234 38		00	90,234 38
** WB1E ** 19,000,000 000	785 18,942,109 38	18,703,125 00	238,984 38		00	238,984 38

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0606A3 TOTAL	25,922,968 76	25,593,750 00	329,218 76 L		00	329,218 76 L
02R0606B1 FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 6 000			18OCT01	14NOV01	1 000000	
** WB1E ** 7.000 000 000	298 7,004,375 00	6,958,437 50	45,937 50		00	45,937 50
** WB1E ** 19,000,000 000	291 19,011,875 00	18,881,250 00	130,625 00		00	130,625 00
02R0606B1 TOTAL	26,014,250 00	25,839,687 50	176,562 50 L		00	176,562 50 L
02R0606C9 FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 6 000			24OCT01	13DEC01	1 000000	
** WB1E ** 9,000,000 000	349 8,962,734 38	8,969,062 50	-6,328 12		00	-6,328 12
** WB1E ** -9,000,000 000	CXL 349 -8,962,734 38	-8,969,062 50	6,328 12		00	6,328 12
** WB1E ** 5,000,000 000	351 4,981,250 00	4,982,812 50	-1,562 50		00	-1,562 50
** WB1E ** -5,000,000 000	CXL 351 -4,981,250 00	-4,982,812 50	1,562 50		00	1,562 50
** WB1E ** 9,000 000 000	388 8,962,735 38	8,969,062 50	-6,327 12		00	-6,327 12
** WB1E ** -9,000 000 000	CXL 388 -8,962,735 38	-8,969,062 50	6,327 12		00	6,327 12
** WB1E ** 2,000 000 000	443 1,991,718 75	1,993,125 00	-1,406 25		00	-1,406 25
** WB1E ** -2,000,000 000	CXL 443 -1,991,718 75	-1,993,125 00	1,406 25		00	1,406 25
** WB1E **			04DEC01	13DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
12,000,000 000	363 11,939,062 50		11,958,750 00	-19,687 50		00	-19,687 50
02R0606C9	TOTAL		11,939,062 50	11,958,750 00	-19,687 50 L	00	-19,687 50 L
02R060613	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 6 000			08DEC00	16JAN01	1 000000	
** WB1E **							
CXL 489	-13,431,250 00		-13,240,425 00	-170,425 00		00	-170,425 00
-14,000,000 000							
** WB1F **				03JAN01	16JAN01	1 000000	
13,000,000 000	193 12,479 062 50		12,490,664 06	188,398 44		00	188,398 44
** WB1Q **				10JAN01	16JAN01	1 000000	
Y 1,000,000 000	498 975,468 75		958,515 63	-14,953 12		00	-14,953 12
** WB1E **				21DEC01	14JAN02	1 000000	
12,000,000 000	276 11,681,250 00		11,891,250 00	-210,000 00		00	-210,000 00
** WB1E **				21DEC01	14JAN02	1 000000	
CXL 276	-11,681,250 00		-11,891,250 00	210,000 00		00	210 000 00
-12,000,000 000							
02R060613	TOTAL		-752,187 50	-749,960 94	17,773 44 L	00	17,773 44 L
			975,468 75	958,515 63	-16,953 12 S	00	-16,953 12 S
02R060647	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 6 000			05APR01	16APR01	1 000000	
** WB1E **							
19,000,000 000	249 18,535,390 63		18,680,117 19	-144 726 56		00	-144,726 56
** WB1E **				04APR01	16APR01	1 000000	
7,000 000 000	259 6,841,953 13		6,816,796 88	25,156 25		00	25,156 25
02R060647	TOTAL		25,377,343 76	25,496 914 07	-119,570 31 L	00	-119,570 31 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
02R060654	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31 6 000			04MAY01	14MAY01	1 000000	
** WB1E **							
1,000,000 000	149 973,906 25		971,718 75	2,187 50		00	2,187 50
** WB1E **				04MAY01	14MAY01	1 000000	
1,000,000 000	150 974,218 75		974,375 00	-156 25		00	-156 25
** WB1E **				04MAY01	14MAY01	1 000000	
3,000,000 000	151 2,923,593 75		2,892,265 63	31,328 12		00	31,328 12
** WB1E **				04MAY01	14MAY01	1 000000	
7,000,000 000	152 6,821,718 75		6,820,425 00	1,093 75		00	1,093 75
** WB1E **				04MAY01	14MAY01	1 000000	
19,000,000 000	153 18,539,843 75		18,515,468 75	24,375 00		00	24,375 00
02R060654	TOTAL		30 233,281 25	30,174,453 13	58,828 12 L	00	58,828 12 L
02R060662	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31 6 000			05JUN01	06AUG01	1 000000	
** WB1E **							
1,000,000 000	127 969,765 63		972,187 50	-2,421 87		00	-2,421 87
** WB1E **				05JUN01	13JUN01	1 000000	
1,000,000 000	599 969,765 63		972 187 50	2,421 87		00	-2,421 87
** WB1E **				05JUN01	13JUN01	1 000000	
-1,000,000 000	CXL 599 -969,765 63		-972,187 50	2 421 87		00	2,421 87
** WB1E **				05JUN01	13JUN01	1 000000	
1,000,000 000	600 969,765 63		972,500 00	-2,734 37		00	-2,734 37
** WB1E **				05JUN01	13JUN01	1 000000	
-1 000,000 000	CXL 400 -969,765 63		-972,500 00	2,734 37		00	2,734 37
** WB1E **				05JUN01	13JUN01	1 000000	
3,000,000 000	601 2,909,296 88		2 918,437 50	-9,140 62		00	-9,140 62

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
** WB1E **	602 6,788,359 38	6,809,687 50	05JUN01	13JUN01	1 000000	-21,328 12	-21,328 12
7,000,000 000					00		
** WB1E **	603 18,425,546 88	18,507,187 50	05JUN01	13JUN01	1 000000	-81,640 62	-81,640 62
19,000,000 000					00		
** WB1E **	628 949,765 63	972,500 00	05JUN01	13JUN01	1 000000	-2,734 37	-2,734 37
1,000,000 000					00		
02R060462	TOTAL	30,062,734 40	30,180,000 00			00	-117,265 60 L
02R060670	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31	6 000	09JUL01	16JUL01	1 000000		
** WB1E **	356 945,625 00	947,500 00				-1,875 00	-1,875 00
1,000,000 000					00		
** WB1E **	357 945,625 00	947,500 00	09JUL01	16JUL01	1 000000	-1,875 00	-1,875 00
1,000,000 000					00		
** WB1E **	CXL 357 -945,625 00	-947,500 00	09JUL01	16JUL01	1 000000	1,875 00	1,875 00
-1,000,000 000					00		
** WB1E **	358 2,894,875 00	2,902,500 00	09JUL01	16JUL01	1 000000	-5,625 00	-5,625 00
3,000,000 000					00		
** WB1E **	359 6,759,375 00	6,772,500 00	09JUL01	16JUL01	1 000000	-13,125 00	-13,125 00
7,000,000 000					00		
** WB1E **	360 18,344,875 00	18,382,500 00	09JUL01	16JUL01	1 000000	-35,625 00	-35,625 00
19,000,000 000					00		
02R060670	TOTAL	28,968,750 00	29,025,000 00			00	-56,250 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
02R060688	FHLMC TBA AUG 30 GOLD SINGLE 2099/12/31	4 000	07AUG01	13AUG01	1 000000		
** WB1E **	715 975,312 50	943,750 00				11,562 50	11,562 50
1,000,000 000					00		
** WB1E **	716 975,312 50	943,750 00	07AUG01	13AUG01	1 000000	11,562 50	11,562 50
1,000,000 000					00		
** WB1E **	717 2,925,937 50	2,891,250 00	07AUG01	13AUG01	1 000000	34,687 50	34,687 50
3,000,000 000					00		
** WB1E **	718 6,827,187 50	6,744,250 00	07AUG01	13AUG01	1 000000	80,937 50	80,937 50
7,000,000 000					00		
** WB1E **	719 18,530,937 50	18,311,250 00	07AUG01	13AUG01	1 000000	219,687 50	219,687 50
19,000,000 000					00		
02R060688	TOTAL	30,734,687 50	29,876,250 00			00	358,437 50 L
02R060696	FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01	4 000	06SEP01	17SEP01	1 000000		
** WB1E **	326 4,920,312 50	4,864,062 50				56,250 00	56,250 00
5,000,000 000					00		
** WB1E **	CXL 326 -4,920,312 50	-4,864,062 50	06SEP01	17SEP01	1 000000	-56,250 00	-56,250 00
-5,000,000 000					00		
** WB1E **	400 1,948,125 00	1,945,625 00	06SEP01	17SEP01	1 000000	22,500 00	22,500 00
2,000,000 000					00		
** WB1E **	CXL 400 -1,948,125 00	-1,945,625 00	06SEP01	17SEP01	1 000000	-22,500 00	-22,500 00
-2,000,000 000					00		
** WB1E **	401 2,952,187 50	2,918,437 50	06SEP01	17SEP01	1 000000	33,750 00	33,750 00
3,000,000 000					00		
** WB1E **	414 984,062 50	972,812 50	06SEP01	17SEP01	1 000000	11,250 00	11,250 00
1,000,000 000					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WB1E **	CXL 414	-984,062 50	-972,812 50	06SEP01	17SEP01	1 000000 00	-11,250 00
	-1,000,000 000			-11,250 00			
** WB1E **	355	6,906,484 38	6,809,687 50	10SEP01	17SEP01	1 000000 00	96,796 88
	7,000,000 000			96,796 88			
** WB1E **	356	18,746,171 88	18,483,437 50	10SEP01	17SEP01	1 000000 00	262,734 38
	19,000,000 900			262,734 38			
02R060696	TOTAL	28,604,843 74	28,211,562 50	393,281 26 L		00	393,281 26 L
02R062452	FHLMC TBA MAY 15 GOLD SINGLE 2099/12/31	4 500		08MAY01	17MAY01	1 000000	
** WB1Q **	782	1,014,453 13	1,007,187 50	7,265 63		00	7,265 63
	1,000,000 000						
02R062478	FHLMC TBA JUL 15 GOLD SINGLE 2099/12/31	6 500		16JUL01	16AUG01	1 000000	
** WB1Q **	671	2,020,000 00	2,020,312 50	-312 50		00	-312 50
	2,000,000 000						
** WB1Q **	CXL 671	-2,020,000 00	-2,020,312 50	312 50	16AUG01	1 000000 00	312 50
	-2,000,000 000						
** WB1Q **	756	2,020,000 00	2,020,312 50	-312 50	19JUL01	1 000000 00	-312 50
	2,000,000 000						
02R062478	TOTAL	2,020,000 00	2,020,312 50	-312 50 S		00	-312 50 S
02R062486	FHLMC TBA AUG 15 GOLD SINGLE 2099/12/31	4 500		19JUL01	16AUG01	1 000000	
** WB1Q **	710	2,032,187 50	2,016,250 00	15,937 50		00	15,937 50
	2,000,000 000						
02R062649	FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01	6 500		06SEP01	15OCT01	1 000000	
** WB1E **	007	2,005,390 63	2,007,500 00	2,109 37		00	-2,109 37
	2,000,000 000						
** WB1E **	CXL 007	-2,005,390 63	-2,007,500 00	2 109 37	06SEP01	1 000000 00	2,109 37
	-2,000,000 000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WB1E **	327	2,005,390 63	2,007,500 00	06SEP01	15OCT01	1 000000 00	-2,109 37
	2,000,000 000			-2,109 37			
** WB1E **	CXL 327	-2,005,390 63	-2,007,500 00	2,109 37	15OCT01	1 000000 00	2,109 37
	-2,000,000 000						
** WB1F **	725	11,922,578 13	11,896,875 00	26SEP01	15OCT01	1 000000 00	25,703 13
	11,750,000 000			25,703 13			
** WB1Q **	437	4,076,875 00	4,055,625 00	21,250 00	15OCT01	1 000000 00	21,250 00
	4,000,000 000						
** WB1Q **	CXL 437	-4,076,875 00	-4,055,625 00	-21,250 00	15OCT01	1 000000 00	-21,250 00
	-4,000,000 000						
** WB1E **	006	1,017,812 50	1,003,750 00	14,062 50	15OCT01	1 000000 00	14,062 50
	1,000,000 000						
** WB1E **	CXL 006	-1,017,812 50	-1,003,750 00	-14,062 50	15OCT01	1 000000 00	-14,062 50
	-1,000,000 000						
** WB1E **	782	1,017,812 50	1,003,750 00	14,062 50	15OCT01	1 000000 00	14,062 50
	1,000,000 000						
** WB1E **	CXL 782	-1,017,812 50	-1,003,750 00	-14,062 50	15OCT01	1 000000 00	-14,062 50
	-1,000,000 000						
** WB1E **	788	16,286,250 00	16,060,000 00	226,250 00	15OCT01	1 000000 00	226,250 00
	16,000,000 000						
02R062649	TOTAL	28,208,820 13	27,956,875 00	251,953 13 1		00	251,953 13 1

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
		00	00	00 S		00	00 S
02R0626B7	FHLMC TBA NOV 30 GOLD SINGLE	2099/12/01	6 500	26OCT00	13NOV00	1 000000	
** WBIE **							
Y	225 3,380,097.66	3,364,375.00		-15,722.66	00		-15,722.66
	3,500,000.000						
** WBIE **				26OCT00	13NOV00	1 000000	
Y	226 5,215,007.81	5,190,750.00		-24,257.81	00		-24,257.81
	5,400,000.000						
** WBIE **				26OCT00	13NOV00	1 000000	
Y	227 3,862,968.75	3,845,000.00		-17,968.75	00		-17,968.75
	4,000,000.000						
** WBIE **				03OCT01	14NOV01	1 000000	
	036 10,187,500.00	10,143,750.00		43,750.00	00		43,750.00
	10,000,000.000						
** WBIE **				03OCT01	14NOV01	1 000000	
	036 CXL -10,187,500.00	-10,143,750.00		-43,750.00	00		-43,750.00
	10,000,000.000						
** WBIE **				03OCT01	14NOV01	1 000000	
	479 10,187,500.00	10,143,750.00		43,750.00	00		43,750.00
	10,000,000.000						
** WBIE **				03OCT01	14NOV01	1 000000	
	479 CXL -10,187,500.00	-10,143,750.00		-43,750.00	00		-43,750.00
	10,000,000.000						
** WBIE **				02NOV01	14NOV01	1 000000	
	466 6,147,456.25	6,084,250.00		61,406.25	00		61,406.25
	6,000,000.000						
** WBIF **				07NOV01	14NOV01	1 000000	
	351 11,750,000.00	11,882,187.50		212,509.77	00		212,509.77
	000						
02R0626B7	TOTAL						
-----		30,700,427.74	30,368,562.50	215,966.80 L		00	215,966.80 L

WB2C MONTHLY WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 187 AS-OF DATE: 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
02R0626C5	FHLMC TBA DEC 30 GOLD SINGLE	2099/12/01	6 500	07DEC00	13DEC00	1 000000	
** WBIE **							
Y	222 3,428,496.09	3,378,593.75		-49,902.34	00		-49,902.34
	3,500,000.000						
** WBIE **				07DEC00	13DEC00	1 000000	
Y	223 5,291,347.19	5,212,687.50		-78,679.69	00		-78,679.69
	5,400,000.000						
** WBIE **				07DEC00	13DEC00	1 000000	
Y	224 3,919,531.25	3,861,250.00		-58,281.25	00		-58,281.25
	4,000,000.000						
** WBIE **				04DEC01	13DEC01	1 000000	
	364 6,095,156.25	6,127,500.00		-32,343.75	00		-32,343.75
	6,000,000.000						
** WBIF **				10DEC01	13DEC01	1 000000	
	159 11,752,294.92	12,054,765.63		-302,470.71	00		-302,470.71
	11,750,000.000						
02R0626C5	TOTAL						
-----		30,486,845.70	30,634,796.88	-521,677.74 L		00	521,677.74 L
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	2099/12/01	4 500	07DEC00	16JAN01	1 000000	
** WBIE **							
	117 3,918,750.00	3,912,812.50		5,937.50	.00		5,937.50
	4,000,000.000						
** WBIE **				07DEC00	16JAN01	1 000000	
	437 391,875.00	391,281.25		593.75	00		593.75
	400,000.000						
** WBIE **				07DEC00	16JAN01	1 000000	
	437 CXL -391,875.00	-391,281.25		593.75	00		-593.75
	400,000.000						
** WBIE **				07DEC00	16JAN01	1 000000	
	438 489,687.50	489,101.56		585.94	00		585.94
	500,000.000						
** WBIE **				07DEC00	16JAN01	1 000000	
	438 CXL -489,687.50	-489,101.56		585.94	00		-585.94
	500,000.000						
** WBIE **				08DEC00	16JAN01	1 000000	
Y	501 39,128,812.50	3,918,750.00		-35,210,062.50	00		-35,210,062.50
	4,000,000.000						



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** WBIE **				08DEC00	16JAN01	1 000000	
Y CXL 501	-39,120,812 50	-3,918,750 00	35,210,062 50			00	35,210,062 50
-4,000,000 000							
** WBIE **				13DEC00	16JAN01	1 000000	
CXL 739	-1,962,500 00	-1,956,406 25	-6,093 75			00	-6,093 75
-2,000,000 000							
** WBIE **				19DEC00	16JAN01	1 000000	
CXL 175	-1,081,265 63	-1,076,023 44	-5,242 19			00	-5,242 19
-1,100,000 000							
** WBIE **				19DEC00	16JAN01	1 000000	
502	1,081,265 63	1,076,023 44	5,242 19			00	5,242 19
1,100,000 000							
** WBIE **				19DEC00	16JAN01	1 000000	
798	1,081,265 63	1,076,023 44	5,242 19			00	5,242 19
1,100,000 000							
** WBIE **				19DEC00	16JAN01	1 000000	
CXL 798	-1,081,265 63	-1,076,023 44	-5,242 19			00	-5,242 19
-1,100,000 000							
** WB1Q **				08JAN01	16JAN01	1 000000	
429	3,600,000 00	3,596,625 00	3,375 00			00	3,375 00
3,600,000 000							
** WB1Q **				08JAN01	16JAN01	1 000000	
CXL 429	-3,600,000 00	-3,596,625 00	-3,375 00			00	-3,375 00
-3,600,000 000							
** WB1F **				09JAN01	16JAN01	1 000000	
277	8 966,250 00	8,817,187 50	149,062 50			00	149,062 50
9,000,000 000							
** WB1F **				11JAN01	16JAN01	1 000000	
294	17 862,187 50	17,634,375 00	227,812 50			00	227,812 50
18 000,000 000							
** WBIE **				14DEC01	14JAN02	1 000000	
029	17,991,562 50	18,031,875 00	-48,312 50			00	-48,312 50
18,000,000 000							
** WBIE **				14DEC01	14JAN02	1 000000	
CXL 029	-17,991,562 50	-18 031,875 00	40 312 50			00	40,312 50
-18,000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
02R062619	TOTAL	28,784,687 50	28,407,968 75	376,718 75 L		00	376,718 75 L
		00	00	00 S		00	00 S
02R062627	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31 6 500	17,772,187 50	17,853,750 00	-81,562 50	12JAN01	12FEB01	1 000000
** WB1F **	388						00
18,000,000 000							-81,562 50
02R062635	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 6 500	498,661 45	497,489 58	1 171 87	28FEB01	13MAR01	1 000000
** WB1Q **	654						00
500 000 000							1,171 87
** WBIE **	566	1,988,671 88	1 970,312 50	18,359 38	06MAR01	13MAR01	1 000000
2,000 000 000							00
							18,359 38
** WBIE **	567	1,988,671 88	1,975,312 50	13,359 38	06MAR01	13MAR01	1 000000
2 000,000 000							00
							13,359 38
** WB1Q **	153	299,273 44	297,843 75	1,429 69	08MAR01	13MAR01	1 000000
300,000 000							00
							1,429 69
** WB1Q **	CXL 153	-299,273 44	-297,843 75	-1,429 69	08MAR01	13MAR01	1 000000
300,000 000							00
							-1,429 69
** WB1Q **	649	299,923 44	297,843 75	2,079 69	08MAR01	13MAR01	1 000000
300,000 000							00
							2,079 69
** WB1Q **	CXL 649	-299,923 44	297 843 75	-2,079 69	08MAR01	13MAR01	1 000000
-300,000 000							00
							-2,079 69
** WB1Q **	651	299,273 44	297,843 75	1,429 69	08MAR01	13MAR01	1 000000
300,000 000							00
							1,429 69
** WB1Q **	CXL 651	-299,273 44	-297,843 75	-1,429 69	08MAR01	13MAR01	1 000000
-300,000 000							00
							-1,429 69
** WB1Q **				08MAR01	13MAR01	1 000000	

WES STREET



ASSET ID SH SELL/BTC	SECURITY 101 SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
	CXL 801 -944,794 000	-936,884 18		-933,869 82	-2,214 36		00		-2,214.36
** WB1F **	671 11,750,000 000	11,652,695 31		11,724,296 88	01JUN01 -71,601 57	12JUL01	1 000000 00		-71,601 57
** WB1E **	604 10,000,000 000	9,932,031 25		9,883,984 38	05JUN01 48,046 87	13JUN01	1 000000 00		48,046 87
02R062668	TOTAL	21,584,724 54		21,608,281 24	-23,554 70 L		00		-23,554 70 L
		00		00	00 S		00		-00 S
02R062676	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31 6 500			6 500	01JUN01	16JUL01	1 000000		
** WB1F **	034 11,750,000 000	11,658,203 13		11,621,484 38	36,718 75		00		36,718 75
** WB1F **	CXL 034 -11,750,000 000	-11,658,203 13		-11,621,484 38	-36,718 75		1 000000 00		-36,718 75
** WB1E **	208 10,000,000 000	9,945,703 13		9,904,250 00	21JUN01 39,453 13	16JUL01	1 000000 00		39,453 13
** WB1E **	CXL 208 -10,000,000 000	-9,945,703 13		-9,904,250 00	-39,453 13		1 000000 00		-39,453 13
** WB1F **	057 11,750,000 000	11,658,203 13		11,621,484 38	17JUL01 36,718 75	16JUL01	1 000000 00		36,718 75
02R062676	TOTAL	11,658,203 13		11,621,484 38	36,718 75 L		00		36,718 75 L
02R062684	FHLMC TBA AUG 30 GOLD SINGLE 2099/12/31 6 500			6 500	07AUG01	13AUG01	1 000000		
** WB1F **	201 11,750,000 000	11,727,050 78		11,632,500 00	94,550 78		00		94,550 78

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ASSET ID SH SELL/BTC	SECURITY 101 SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
02R062692	FHLMC TBA SEP 30 GOLD SINGLE 2099/12/01 6 500			6 500	29AUG01	17SEP01	1 000000		
** WB1E **	565 19,000,000 000	19,122,460 94		19,000,000 00	122,460 94		00		122,460 94
** WB1F **	580 11,750,000 000	11,924,250 00		11,694,921 88	13SEP01 231,328 12	17SEP01	1 000000 00		231,328 12
02R062692	TOTAL	31,046,710 94		30,694,921 88	353,789 06 L		00		353,789 06 L
02R0704A4	FHLMC TBA OCT 15 GOLD SINGLE 2099/12/01 7 000			7 000	27SEP01	18OCT01	1 000000		
** WB1Q **	438 14,000,000 000	14,548,750 00		14,520,625 00	48,125 00		00		48,125 00
02R0704B2	FHLMC TBA NOV 15 GOLD SINGLE 2099/12/01 7 000			7 000	14NOV01	19NOV01	1 000000		
** WB1H **	505 800,000 000	832,750 00		833,250 00	-500 00		00		500 00
** WB1H **	520 700,000 000	728,656 25		729,093 75	14NOV01 -437 50	19NOV01	1 000000 00		-437 50
** WB1H **	530 800,000 000	833,250 00		832,750 00	15NOV01 500 00	19NOV01	1 000000 00		500 00
02R0704B2	TOTAL	2,394,656 25		2,395,093 75	-437 50 L		00		-437 50 L
02R0704C0	FHLMC TBA DEC 15 GOLD SINGLE 2099/12/01 7 000			7 000	13DEC01	18DEC01	1 000000		
** WB1H **	719 800,000 000	826,187 50		832,000 00	-5,812 50		00		-5,812 50
** WB1H **	730 700,000 000	722,613 28		728,000 00	14DEC01 5,386 72	18DEC01	1 000000 00		-5,386 72

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
02RG704C0	TOTAL	1,548,800 78	1,560,000 00	-11,199 22 L		00	-11,199 22 L
02R0706A2	FHLMC TBA OCT 30 GOLD SINGLE 2099/12/01 7 000			24SEP01	15OCT01	1 000000	
** WBIF **	705	7,487,562 50	7 380,000 00	27 562 50		00	27,562 50
	7,200,000 000						
** WBIF **	143	7,446,375 00	7,323,750 00	10OCT01	15OCT01	1 000000	122,625 00
	7,200,000 000			122 625 00		00	
** WBIE **	524	5,182,031 25	5 100,000 00	31DEC01	31DEC01	1 000000	-82,031 25
Y	5,000 000 000			-82 031 25		00	
02R0706A2	TOTAL	20,035,968 75	19,803,750 00	68 156 25 L		00	68,156 25 L
02R0706B0	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 7 000			04OCT01	14NOV01	1 000000	
** WBIE **	047	5,168,750 00	5,165,625 00	3,125 00		00	3,125 00
	5,000,000 000						
** WBIE **	CXL 047	-5,168 750 00	-5,165 625 00	-3 125 00		00	-3 125 00
	-5,000,000 000						
** WBIE **	260	5,164,062 50	5,165,625 00	-1 562 50		00	-1,562 50
	5,000,000 000						
** WBIE **	CXL 260	-5,164,062 50	-5 165 625 00	1 562 50		00	1,562 50
	-5,000 000 000						
** WBIE **	261	5,164,062 50	5 165 625 00	1 562 50		00	-1,562 50
	5,000,000 000						
** WBIE **	CXL 261	5,164,062 50	-5,165,625 00	1 562 50		00	1,562 50
	-5,000,000 000						
** WBIE **	402	5,168 750 00	5,165,625 00	3 125 00		00	3,125 00
	5,000,000 000						
** WBIE **				04OCT01	14NOV01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
	CXL 402	-5 168,750 00	-5 165,625 00	-3,125 00		00	-3,125 00
	-5,000 000 000						
** WBIE **	371	4,131 250 00	4 131 250 00	25OCT01	14NOV01	1 000000	00
	4,000 000 000			00		00	
** WBIF **	477	14,931,000 00	14,811,750 00	08NOV01	14NOV01	1 000000	119,250 00
	14,400,000 000			119 250 00		00	
** WBIE **	515	4,132,500 00	4,132 500 00	31DEC01	31DEC01	1 000000	00
	4 000,000 000			00		00	
** WBIE **	516	4,132,500 00	4,131,250 00	31DEC01	31DEC01	1 000000	-1,250 00
Y	4,000,000 000			-1,250 00		00	
02R0706B0	TOTAL	8,263 750 00	8,263,750 00	00		00	00
	19,063,500 00		18,943 000 00	118,000 00 L		00	118 000 00 L
02R0706C0	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 7 000			10DEC01	13DEC01	1 000000	
** WBIF **	160	14 661,000 00	14 904,000 00	-243,000 00		00	-243 000 00
	14,400,000 000						
02R070612	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 7 000			06DEC00	16JAN01	1 000000	
** WBIE **	412	-3,985 625 00	-3,968,750 00	-16,875 00		00	-16,875 00
	-4,000 000 000						
** WBIE **	394	12,961 486 25	13,027 500 00	66,093 75		00	-66,093 75
	13 000,000 000						
** WBIE **	413	24,925,781 25	24 996 250 00	-70,468 75		00	-70,468 75
	25,000,000 000						
** WBIE **	CXL 413	24,925,781 25	24,996,250 00	70,468 75		00	70,468 75
	-25,000,000 000						
** WBIE **	440	4,985,156 25	4 959,375 00	25 781 25		1,000000	25,781 25
	5 000 000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WB1E **	CXL 440	-4,985,156 25	-4,959,375 00	07DEC00	16JAN01	1 000000	-25,781 25
	-5,000,000 000					00	
** WB1H **	154	101,328 13	100,046 88	05JAN01	16JAN01	1 000000	1,281 25
	100,000 000			1,281 25		00	
** WB1E **	081	22,185,625 00	21,821,250 00	09JAN01	16JAN01	1 000000	364,375 00
	22,000,000 000			364,375 00		00	
** WB1E **	360	22,185,625 00	21,821,250 00	09JAN01	16JAN01	1 000000	364,375 00
	22,000,000 000			364,375 00		00	
** WB1E **	CXL 360	-22,185,625 00	21,821,250 00	09JAN01	16JAN01	1 000000	-364,375 00
	-22,000,000 000			-364,375 00		00	
** WB1E **	361	5,039,160 16	4,960,000 00	09JAN01	16JAN01	1 000000	79,160 16
	5,000,000 000			79,160 16		00	
** WB1E **	CXL 361	-5,039,160 16	4,960,000 00	09JAN01	16JAN01	1 000000	-79,160 16
	-5,000,000 000			79,160 16		00	
** WB1E **	362	8,566,406 25	8,433,593 75	09JAN01	16JAN01	1 000000	132,812 50
	8,500,000 000			132,812 50		00	
** WB1E **	CXL 362	-8,566,406 25	8,433,593 75	09JAN01	16JAN01	1 000000	-132,812 50
	-8,500,000 000			-132,812 50		00	
** WB1E **	794	22,185,625 00	21,822,812 50	09JAN01	16JAN01	1 000000	362,812 50
	22,000,000 000			362,812 50		00	
** WB1E **	CXL 794	-22,185,625 00	21,822,812 50	09JAN01	16JAN01	1 000000	-362,812 50
	-22,000,000 000			-362,812 50		00	
** WB1E **	796	5,039,160 16	4,960,937 50	09JAN01	16JAN01	1 000000	78,222 66
	5,000,000 000			78,222 66		00	
** WB1E **	797	8,566,406 25	8,466,406 25	09JAN01	16JAN01	1 000000	100,000 00
				100,000 00		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
8,500,000 000							
02RD70612	TOTAL	44 868,300 79	44,407,390 63	460,910 16 L		00	460,910 16 L
02R070620	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/01	7 000		30JAN01	27FEB01	1 000000	
** WB1F **	454	9,071,367 19	9,082,265 63			00	-10,898 44
	9,000,000 000						
** WB1E **	256	22,195,937 50	22,165,000 00	07FEB01	12FEB01	1 000000	30,937 50
	22,000,000 000			30,937 50		00	
** WB1E **	257	8,586,660 16	8,558,437 50	07FEB01	12FEB01	1 000000	28,222 66
	8,500,000 000			28,222 66		00	
** WB1H **	469	100,921 88	101,250 00	07FEB01	12FEB01	1 000000	-328 12
	100,000 000			-328 12		00	
** WB1E **	282	5,036,523 44	5,034,375 00	08FEB01	12FEB01	1 000000	2,148 44
	5,000,000 000			2,148 44		00	
02R070620	TOTAL	44,991,410 17	44,941,328 13	50 082 04 L		00	50 082 04 L
02R070638	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31	7 000		12FEB01	13MAR01	1 000000	
** WB1H **	540	13,205,414 06	13,207,421 88			00	-2,007 82
	13,100,000 000						
** WB1E **	485	2,013,125 00	2,015,000 00	23FEB01	13MAR01	1 000000	-1,875 00
	2,000,000 000			-1,875 00		00	
** WB1E **	CXL 485	-2,013,125 00	2,015,000 00	23FEB01	13MAR01	1 000000	1,875 00
	-2,000,000 000			1,875 00		00	
** WB1E **	586	2,013,125 00	2,011,875 00	23FEB01	13MAR01	1 000000	1,250 00
	2,000,000 000			1,250 00		00	
** WB1E **	CXL 586	-2,013,125 00	2,011,875 00	23FEB01	13MAR01	1 000000	-1,250 00
	-2,000,000 000			-1,250 00		00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
** WBIE **	031 20,188,281 20	20,157,500 00	06MAR01	13MAR01	1 000000	00	30,781 20
20,000,000 000			30 781 20				
** WBIE **	568 20,188,281 25	20,160,425 00	06MAR01	13MAR01	1 000000	00	27,656 25
20,000,000 000			27,656 25				
** WBIE **	CXL 568 -20,188,281 25	20,160,425 00	06MAR01	13MAR01	1 000000	00	-27,656 25
-20,000,000 000			-27,656 25				
** WBIE **	571 8,582,675 78	8,563,750 00	06MAR01	13MAR01	1 000000	00	18,925 78
8,500,000 000			18,925 78				
** WBIE **	573 5,047,070 31	5,032,812 50	06MAR01	13MAR01	1 000000	00	14,257 81
5,000,000 000			14,257 81				
** WBIF **	202 9,189,687 58	9,056,258 98	08MAR01	13MAR01	1 000000	00	53,457 50
9,000,000 000			53,457 50				
** WBIF **	861 13,106,640 63	13,104,609 38	09MAR01	13MAR01	1 000000	00	2,031 25
13,000,000 000			2 031 25				
** WBIF **	862 100,781 25	100,804 69	09MAR01	13MAR01	1 000000	00	-23 44
100,000 000			23 44				
02R070438	TOTAL	69,340,550 73	69,223,148 45	117,402 28 L		00	117,402 28 L
02R070646	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 7 000			08MAR01	16APR01	1 000000	
** WBIE **	593 14,161,875 00	14,113,750 00	08MAR01	16APR01	1 000000	00	48,125 00
14,000,000 000			48,125 00				
** WBIE **	CXL 593 -14,161,875 00	-14,113,750 00	08MAR01	16APR01	1 000000	00	-48,125 00
-14,000,000 000			48 125 00				
** WBIE **	111 8,113,750 00	8,067,500 00	23MAR01	16APR01	1 000000	00	46,250 00
8,000,000 000			46,250 00				
** WBIE **	143 11,607,812 50	11,593,593 75	27MAR01	16APR01	1 000000	00	14,218 75
			14,218 75				

WBZC MONTHLY

WILLIAM H GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
11,500,000 000							
** WBIE **	CXL 143 -11,607,812 50	-11,593,593 75	27MAR01	16APR01	1 000000	00	-14,218 75
-11,500,000 000			-14,218 75				
** WBIF **	535 9,124,453 13	9,098,437 50	10APR01	16APR01	1 000000	00	24,015 63
9,000,000 000			24,015 63				
02R070646	TOTAL	17,238,203 13	17,165,937 50	72,265 63 L		00	72,265 63 L
02R070653	FHLMC TBA MAY 30 GOLD SINGLE 2099/12/31 7 000			19APR01	14MAY01	1 000000	
** WBIE **	142 5,064,843 75	5,056,250 00	19APR01	14MAY01	1 000000	00	8,593 75
5,000,000 000			8,593 75				
** WBIE **	CXL 142 -5,064,843 75	-5,056,250 00	19APR01	14MAY01	1 000000	00	-8,593 75
-5,000,000 000			-8,593 75				
** WBIE **	154 15,194,531 25	15,240,234 38	19APR01	14MAY01	1 000000	00	45,703 13
15,000,000 000			45,703 13				
** WBIF **	643 4,558,710 94	4,554,843 75	25APR01	14MAY01	1 000000	00	3,867 19
4,500,000 000			3,867 19				
** WBIF **	048 4,569,960 94	4,554,843 75	10MAY01	14MAY01	1 000000	00	15,117 19
4,500,000 000			15,117 19				
02R070653	TOTAL	24,323,203 13	24,349,921 88	-26,718 75 L		00	-26,718 75 L
02R070661	FHLMC TBA JUN 30 GOLD SINGLE 2099/12/31 7 000			04MAY01	13JUN01	1 000000	
** WBIE **	181 15,204,250 00	15,185,156 25	04MAY01	13JUN01	1 000000	00	21,093 75
15,000,000 000			21,093 75				
** WBIE **	CXL 181 -15,204,250 00	-15,185,156 25	04MAY01	13JUN01	1 000000	00	-21,093 75
-15,000,000 000			-21,093 75				
** WBIE **	623 15,204,250 00	15,185,156 25	04MAY01	13JUN01	1 000000	00	21,093 75
15,000,000 000			21,093 75				

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	NET SECTY
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECTY
** WBIE **	CXL 423	-15,206,250 00	-15,185,154 25	-21,093 75	04MAY01	13JUN01	1 000000 00	-21,093 75
-15,000,000 000								
** WBIF **	240	7,282,968 75	7,263,421 88	19,546 87	04JUN01	13JUN01	1 000000 00	19,546 87
7,200,000 000								
** WBIE **	605	1,012,734 38	1,012,343 75	390 63	05JUN01	13JUN01	1 000000 00	390 63
1,000,000 000								
** WBIF **	385	7,284,375 00	7,276,078 12	8,296 88	11JUN01	13JUN01	1 000000 00	8,296 88
7,200,000 000								
02R070661	TOTAL	15,580,078 13	15,551,843 75	28,234 38 1			00	28,234 38 1
02R070679	FHLMC	TBA JUL 30 GOLD SINGLE 2099/12/31	7 000	21JUN01	16JUL01	1 000000		
** WBIF **	493	7,290,281 25	7,265,250 00	25,031 25			00	25,031.25
7,200,000 000								
** WBIE **	324	1,007,578 13	1,010,000 00	-2,421 87	05JUL01	16JUL01	1 000000 00	-2,421 87
1,000,000 000								
** WBIF **	637	1,013,515 63	1,012,539 06	976 57	11JUL01	16JUL01	1 000000 00	976 57
1,000,000 000								
** WBIF **	709	7,284,093 75	7,263,000 00	21,093 75	12JUL01	16JUL01	1 000000 00	21,093 75
7,200,000 000								
02R070679	TOTAL	15,581,953 13	15,538,250 00	43,703 13 1			00	43,703 13 1
		1,013,515 63	1 012,539 06	976 57 5			00	976 57 5
02R070687	FHLMC	TBA AUG 30 GOLD SINGLE 2099/12/31	7 000	01AUG01	13AUG01	1 000000		
** WBIF **	059	7,329,656 25	7,265,250 00	64,406 25			00	64,406 25
7,200,000 000								
** WBIF **	219	7,355,250 00	7,272,000 00	83,250 00	09AUG01	13AUG01	1 000000 00	83,250 00
7,200,000 000								

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	GN/LS	BASE CURR	GN/LS	NET SECTY
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECTY
02R070687	TOTAL	14,684,906 25	14,537,250 00	147,656 25 1			00	147,656 25 1
02R070695	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/31	7 000	24AUG01	17SEP01	1 000000		
** WBIF **	391	7,344,562 50	7,332,750 00	11,812 50			00	11,812 50
7,200,000 000								
** WBIF **	581	7,402,500 00	7,305,750 00	96 750 00	13SEP01	17SEP01	1 000000 00	96,750 00
7,200,000 000								
** WBIE **	505	10,227,734 38	10,173,437 50	-54,296 88	31DEC01	31DEC01	1 000000 00	-54,296 88
10,000,000 000								
02R070495	TOTAL	24,974,796 88	24,811,937 50	54,265 62 1			00	54,265 62 1
02R0726AB	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01	7 500	05OCT01	15OCT01	1 000000		
** WBIF **	785	11,454,609 38	11,371,250 00	83,359 38			00	83,359 38
11,000,000 000								
** WBIE **	181	10,398,437 50	10,309,375 00	89,062 50	11OCT01	15OCT01	1 000000 00	89,062 50
10,000,000 000								
02R0726AB	TOTAL	21,853,046 88	21,680,625 00	172,421 88 1			00	172,421 88 1
02R0726C4	FHLMC	TBA DEC 30 GOLD SINGLE 2099/12/01	7 500	10DEC01	13DEC01	1 000000		
** WBIE **	410	10,314,062 50	10,389,062 50	-75,000 00			00	-75,000 00
10,000,000 000								
** WBIE **	CXL 410	-10,314,062 50	-10,389,062 50	75,000 00	10DEC01	13DEC01	1 000000 00	75,000 00
-10,000,000 000								
02R0726C4	TOTAL	00	00	00 1			00	00 1

STATE STREET





ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
10,000,000 000								
02R072642	TOTAL	25,552,187 50	25,500,937 50		51,250 00 L		00	51,250 00 L
02R072659	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	7 500	04MAY01	14MAY01	1 000000	
** WB1E **	155	10,252,734 38	10,209,375 00		43,359 38		00	43,359 38
10,000,000 000								
** WB1F **	031	11,202,304 69	11,254 375 00		09MAY01	14MAY01	1 000000	27,929 69
11,000,000 000								
** WB1F **	049	4,100,937 50	4,086,250 00		10MAY01	14MAY01	1 000000	14,687 50
4,000,000 000								
02R072659	TOTAL	25,635,976 57	25,550,000 00		85,976 57 L		00	85,976 57 L
02R072667	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	7 500	08JUN01	13JUN01	1 000000	
** WB1F **	353	4,095,312 50	4,097,500 00		-2,187 50		00	-2,187 50
4,000,000 000								
** WB1F **	354	11,260,390 63	11,273,281 25		-12,890 62	13JUN01	1 000000	-12,890 62
11,000,000 000								
** WB1E **	792	10,240,625 00	10,243,750 00		-3,125 00	13JUN01	1 000000	-3,125 00
10,000,000 000								
02R072667	TOTAL	25,596,328 13	25,614,531 25		-18,203 12 L		00	18,203 12 L
02R072675	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	7 500	03JUL01	16JUL01	1 000000	
** WB1E **	303	10,232,031 25	10,226,171 88		5,859 37		00	5,859 37
10,000,000 000								
** WB1E **	303	10,232,031 25	-10,226,171 88		-5,859 37	16JUL01	1 000000	-5,859 37
-10,000,000 000								
** WB1F **	701	4,105,000 00	4,091,250 00		13,750 00	16JUL01	1 000000	13,750 00
4,000,000 000								

STATES-REFLECT

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1F **	702	11,287,031 25	11,249,218 75		10JUL01	16JUL01	1 000000	37,812 50
11,000,000 000								
02R072675	TOTAL	15,392,031 25	15,340,468 75		51,562 50 L		00	51,562 50 L
02R072683	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	7 500	10JUL01	13AUG01	1 000000	
** WB1F **	220	4,098,125 00	4,098,125 00		00		00	00
4,000,000 000								
** WB1E **	721	10,288,281 25	10,212,500 00		07AUG01	13AUG01	1 000000	75,781 25
10,000,000 000								
** WB1F **	221	11,341,171 88	11,268,125 00		09AUG01	13AUG01	1 000000	73,046 88
11,000,000 000								
02R072683	TOTAL	4,098,125 00	4,098,125 00		00		00	00
21,629,453 13								
02R072691	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/31	7 500	10SEP01	17SEP01	1 000000	
** WB1E **	357	10,324,609 38	10,265,625 00		58,984 38		00	58,984 38
10,000,000 000								
** WB1F **	582	11,386,718 75	11,317,968 75		68,750 00	17SEP01	1 000000	68,750 00
11,000,000 000								
02R072691	TOTAL	21,711,328 13	21,583,593 75		127,734 38 L		00	127,734 38 L
02R0806A1	FHLMC	TBA OCT 30 GOLD SINGLE	2099/12/01	8 000	13SEP01	15OCT01	1 000000	
** WB1F **	157	6,641,953 13	6,638,828 13		3,125 00		00	3,125 00
6,375,000 000								
** WB1F **	140	5,246,875 00	5,209,375 00		37,500 00	15OCT01	1 000000	37,500 00
5,000,000 000								
** WB1F **	144	6,687,773 44	6,641,953 17		45,820 32	15OCT01	1 000000	45,820 32
6,375,000 000								

STATES-REFLECT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GM/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
02R0806A1	TOTAL	18,576,601 57	18,490,156 25	86,445 32 L		00	86,445 32 L
02R080689	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 8 000			11OCT01	14NOV01	1 000000	
.. WBIF ..	504	6,681,796 88	6,681,796 88	00		00	00
6,375,000 000							
.. WBIF ..	505	1,729,921 88	1,729,921 88	11OCT01	14NOV01	1 000000	00
1,650,000 000				00		00	
.. WBIF ..	237	3,533,203 13	3,512,245 62	09NOV01	14NOV01	1 000000	20,937 51
3,350,000 000				20 937 51		00	
.. WBIF ..	506	3,533,203 13	3,512,245 62	09NOV01	14NOV01	1 000000	20 937 51
3,350,000 000				20,937 51		00	
.. WBIF ..	CXL 506	-3,533,203 13	-3,512,245 62	09NOV01	14NOV01	1 000000	-20,937 51
-3,350,000 000				-20,937 51		00	
02R080689	TOTAL	8,411,718 76	8,411,718 76	00		00	00
		3,533,203 13	3,512,245 62	20 937 51 L		00	20,937 51 L
02R0806C7	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 8 000			10DEC01	13DEC01	1 000000	
.. WBIF ..	161	3,518,023 44	3,529,015 43	-10,992 19		00	-10,992 19
3,350,000 000							
02R080611	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 8 000			09JAN01	16JAN01	1 000000	
.. WBIF ..	209	1,133,558 59	1,124,406 25	9,152 34		00	9,152 34
1,100,000 000							
.. WBIF ..	210	1,651,375 00	1,633,500 00	09JAN01	16JAN01	1 000000	17,875 00
1,600,000 000				17 875 00		00	
.. WBIF ..	295	5,149,804 69	5,104,687 50	11JAN01	16JAN01	1 000000	45,117 19
5,000,000 000				45,117 19		00	

WB2C MONTHLY

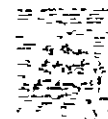
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GM/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
02R080611	TOTAL	7,934,738 28	7,862,593 75	72,144 53 L		00	72,144 53 L
02R080629	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31 8 000			02FEB01	12FEB01	1 000000	
.. WBIF ..	433	1,133,472 66	1,132,456 25	816 41		00	816 41
1,100,000 000							
.. WBIF ..	434	1,648,687 50	1,650,000 00	-1,312 50	02FEB01	12FEB01	1 000000
1,600,000 000						00	-1,312 50
.. WBIF ..	589	5,147,656 25	5,146,875 00	07FEB01	12FEB01	1 000000	781 25
5,000,000 000				781 25		00	
02R080629	TOTAL	7,929,816 41	7,929,531 25	285 16 L		00	285 16 L
02R080637	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 8 000			12FEB01	13MAR01	1 000000	
.. WBIF ..	539	2,775,726 56	2,778,468 75	-2,742 19		00	-2,742 19
2,700,000 000							
.. WBIF ..	204	5,146,484 38	5,142,187 50	4,296 88	08MAR01	13MAR01	1 000000
5,000,000 000						00	4,296 88
.. WBIF ..	859	1,646,500 00	1,644,875 00	1,625 00	09MAR01	13MAR01	1 000000
1,600,000 000						00	1,625 00
.. WBIF ..	860	1,131,968 75	1,130,851 56	1,117 19	09MAR01	13MAR01	1 000000
1,100,000 000						00	1,117 19
02R080637	TOTAL	10,700,679 69	10,696,382 81	4,296 88 L		00	4,296 88 L
02R080645	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 8 000			09APR01	16APR01	1 000000	
.. WBIF ..	498	5,165,625 00	5,144,531 25	21,093 75		00	21,093 75
5,000,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R080652	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	8 000	09MAY01	14MAY01	1 000000	
.. WB1F ..	032	5,171,875 00		5,167,187 50	4,687 50		00	4,687 50
	5,000,000 000							
02R080660	FHLMC	TBA JUN 30 GOLD SINGLE	2099/12/31	8 000	07JUN01	13JUN01	1 000000	
.. WB1F ..	344	5,179,687 50		5,175,000 00	4,687 50		00	4,687 50
	5,000,000 000							
.. WB1F ..	386	13,198,242 19		13,188,837 89	9,404 30	13JUN01	1 000000	9,404 30
	12,750,000 000						00	
02R080660	TOTAL							
		18,377,929 69		18,363,837 89	14,091 80 L		00	14,091 80 L
02R080678	FHLMC	TBA JUL 30 GOLD SINGLE	2099/12/31	8 000	11JUL01	16JUL01	1 000000	
.. WB1F ..	713	5,194,921 88		5,183,593 75	11,328 13		00	11,328 13
	5,000,000 000							
.. WB1F ..	710	13,234,101 56		13,208,203 13	25,898 43	16JUL01	1 000000	25,898 43
	12,750,000 000						00	
02R080678	TOTAL							
		18,429 023 44		18,391,796 88	37,226 56 L		00	37,226 56 L
02R080686	FHLMC	TBA AUG 30 GOLD SINGLE	2099/12/31	8 000	07AUG01	13AUG01	1 000000	
.. WB1F ..	895	5,197,851 56		5,192,187 50	5,664 06		00	5,664 06
	5,000,000 000							
.. WB1F ..	200	13,265,976 56		13,228,125 00	37,851 56	13AUG01	1 000000	37,851 56
	12,750,000 000						00	
02R080686	TOTAL							
		18,463,828 12		18,420,312 50	43,515 62 L		00	43,515 62 L
02R080694	FHLMC	TBA SEP 30 GOLD SINGLE	2099/12/31	8 000	13SEP01	17SEP01	1 000000	
.. WB1F ..	583	13,291,875 00		13,248,046 88	43,828 12		00	43,828 12
	12,750,000 000							
.. WB1F ..	584	5,209,375 00		5,190 625 00	18,750 00	17SEP01	1 000000	18,750 00
	5,000,000 000						00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R080694	TOTAL							
		18,501,250 00		18,438,671 88	62,578 12 L		00	62,578 12 L
02R082617	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/31	8 500	11JAN01	16JAN01	1 000000	
.. WB1F ..	296	4,157,500 00		4,113,750 00	43,750 00		00	43,750 00
	4,000,000 000							
.. WB1F ..	297	3,120,468.75		3,085,312 50	35,154 25	16JAN01	1 000000	35,154 25
	3,000,000 000						00	
02R082617	TOTAL							
		7,277,968 75		7,199,062 50	78,906 25 L		00	78,906 25 L
02R082625	FHLMC	TBA FEB 30 GOLD SINGLE	2099/12/31	8 500	11JAN01	12FEB01	1 000000	
.. WB1F ..	686	3,117,187 50		3,117,187 50	00		00	00
	3,000,000 000							
.. WB1F ..	591	4,169,375 00		4,153,750 00	15,625 00	12FEB01	1 000000	15,625 00
	4,000,000 000						00	
02R082625	TOTAL							
		3,117,187 50		3,117,187 50	00		00	00
		4,169,375 00		4,153,750 00	15,625 00 L		00	15,625 00 L
02R082633	FHLMC	TBA MAR 30 GOLD SINGLE	2099/12/31	8 500	09MAR01	13MAR01	1 000000	
.. WB1F ..	213	4,172,500 00		4,165,000 00	7,500 00		00	7,500 00
	4,000,000 000							
02R082641	FHLMC	TBA APR 30 GOLD SINGLE	2099/12/31	8 500	11APR01	16APR01	1 000000	
.. WB1F ..	547	4,172,500 00		4,167,500 00	5,000 00		00	5,000 00
	4,000,000 000							
02R082658	FHLMC	TBA MAY 30 GOLD SINGLE	2099/12/31	8 500	30APR01	14MAY01	1 000000	
.. WB1F ..	655	4,187,500 00		4,166,250 00	21,250 00		00	21,250 00
	4,000,000 000							



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02344JACB ** WB1H **	AMERICA ONLINE INC D CONV SUB 557 3,507,968 00	2019/12/06	0 010 3 469,183 95	16NOV01	28NOV01	1 000000 00	38,784 05 38,784 05
02581FSV2 ** WB2L **	AMERICAN EXPRESS CEN TRANCHE T 339 1,239,553 60	2003/04/29	1 000 1,239,505 17	19NOV01	23NOV01	1 000000 00	48 43 48 43
02582JAG5 ** WB1U **	AMERICAN EXPRESS CR SER 1999 439 10,471,093 75	2006/11/15	5 600 11,211,244 86	05OCT01	11OCT01	1 000000 00	-740,151 11 -740,151 11
03061NCP2 ** WB1Z **	AMERICREDIT AUTOMOBIL 2000 A AS 349 1,366,355 26	2004/08/12	7 150 1 395,076 61	06SEP01	06SEP01	1 000000 00	-28,721 35 -28,721 35
03061NCW7 ** WB1Z **	AMERICREDIT AUTOMOBIL 2000 C AS 707 910,613 840	2004/01/12	6 970 919 629 82	05AUG01	05AUG01	1 000000 00	-9,015 98 -9,015 98
031652AD2 ** WB1J **	AMKROR TECHNOLOGY INC SR NT 148 1,791,900 00	2006/05/01	9 250 1,912,110 10	08NOV01	14NOV01	1 000000 00	-119,210 10 -119,210 10
** WB1J **				09NOV01	15NOV01	1 000000 00	-109,344 67 -109,344 67
** WB1J **				14NOV01	19NOV01	1 000000 00	-199,860 34 -199,860 34
031652AD2 ----- TOTAL			8 610,115 11	-428,415 11 L		00	-428,415 11 L
0359909C7 ** WB1X **	FUNDING OF LEVI STRAUSS AND CO 087 296 820	2003/08/29	1 000 296 82	09MAY01	09MAY01	1 000000 00	-296 82 -296 82

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
0359919B6 ** WB1X **	FUNDING OF DAYTON SU TERM LN B 2008/06/01 768 343,065 690	2008/06/01	1 000 342,636 86	08JUN01	08JUN01	1 000000 00	428 83 428 83
0359959A9 ** WB1X **	FUNDING OF PHD GROUP BANK LOAN 536 840,000 000	2008/09/30	1 000 837 900 00	01APR01	01APR01	1 000000 00	-2,100 00 -2,100 00
** WB1X **				01APR01	01APR01	1 000000 00	2,100 00 2,100 00
** WB1X **				30AUG01	30AUG01	1 000000 00	1,575 00 1,575 00
** WB1X **				28SEP01	28SEP01	1 000000 00	21 00 21 00
0359959A9 ----- TOTAL			319,200 00 317,604 00	1,596 00 L		00	1,596 00 L
0359959C5 ** WB1X **	FUNDING OF COMPUTER TERM LOAN 2003/08/31 273 350,000 000	2003/08/31	1 000 342,562 50	30AUG01	30AUG01	1 000000 00	7,437 50 7,437 50
** WB1X **				30AUG01	30AUG01	1 000000 00	-7 437 50 -7 437 50
0359959C5 ----- TOTAL			00 00	00 L		00	00 L
0359959D3 ** WB1X **	FUNDING OF COMPUTER TERM LOAN 2003/08/31 586 175 000 000	2003/08/31	1 000 171,281 25	08MAY01	08MAY01	1 000000 00	3,718 75 3,718 75

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
0359959F8	FUNDING OF COMPUTER TERM LOAN 2003/08/31	1 000		01JUN01	01JUN01	1 000000	
** WB1X **							
	770	43,750 00	42,820 31	929 69		00	929 69
	43,750 000						
** WB1X **							
	687	131,250 00	128,460 94	2,789 06	05DEC01	1 000000	2,789 06
	131,250 000					00	
0359959F8	TOTAL	175,000.00	171,281 25	3,718 75 L		00	3,718 75 L
0359959J0	FUNDING OF CAREMARK TERM LOAN 2004/03/15	8 400		25APR01	25APR01	1 000000	
** WB1X **							
	487	484,200 00	478,800 00	5,400 00		00	5,400 00
	480,000 000						
0359969D1	FUNDING OF STILLWATE BANK LOAN 2007/12/31	1 000		01APR01	01APR01	1 000000	
** WB1X **							
	538	1,481,250 00	1,490,625 00	-9,375 00		00	-9,375 00
	1,500,000 000						
** WB1X **							
	CXL 538	-1,481,250 00	-1,490,625 00	9,375 00	01APR01	1 000000	9,375 00
	-1,500,000 000					00	
** WB1X **							
	590	1,481,250 00	1,490 625 00	-9,375 00	01APR01	1 000000	-9,375 00
	1,500,000 000					00	
** WB1X **							
	151	3,750 00	3,703 13	46 87	06JUL01	1 000000	46 87
	3,750 000					00	
** WB1X **							
	555	3,750 00	3,703 12	46 88	04OCT01	1 000000	46 88
	3,750 000					00	
** WB1X **							
	766	3,750 00	3,703 12	46 88	31DEC01	1 000000	46 88
	3,750 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
0359969D1	TOTAL	1,492,500 00	1,501 734 37	-9,234 37 L		00	-9,234 37 L
0359979B3	FUNDING OF VOUGHT A1 BANK LOAN 2001/03/30	0 010		16FEB01	16FEB01	1 000000	
** WB1X **							
	160	157,035 18	155,857 42	1,177 76		00	1,177 76
	157,035 180						
** WB1X **							
	CXL 160	-157,035 18	-155,857 42	-1 177 76	16FEB01	1 000000	-1,177 76
	-157,035 180					00	
** WB1X **							
	355	157,035 18	155,857 42	1,177 76	16FEB01	1 000000	1,177 76
	157,035 180					00	
** WB1X **							
	CXL 355	-157 035 18	-155,857 42	-1,177 76	16FEB01	1 000000	-1,177 76
	-157,035 180					00	
0359979B3	TOTAL	00	00	00 L		00	00 L
039006AE1	ARCADIA AUTOMOBILE R 1997 B AU 2005/02/15	6 700		17DEC01	17DEC01	1 000000	
** WB1Z **							
	332	1,122 784 88	1,129,710 13	-6 925 25		00	-6,925.25
	1,122 784 930						
039006BS9	ARCADIA AUTO RECEIVA SER 1999 2002/07/15	5 715		15JUL00	17JUL00	1 000000	
** WB1D **							
	CXL 137	-36,409 16	-36,267 21	-141 95		00	-141 95
	-36,409 160						
** WB1D **							
	259	36 409 16	36,267 21	141 95	15JUL00	1 000000	141 95
	36,409 160					00	
039006BS9	TOTAL	00	00	00 S		00	00 S
0401140J8	ARGENTINA REP SERIES D 2002/10/15	0 010		26MAR01	29MAR01	1 000000	
** WB1Y **							
	447	924,000 00	943,525 10	-19,525 10		00	-19,525 10
	1,100,000 000						
** WB1Y **							
	571	3,432,000 00	3,376,399 90	55,600 10	27APR01	1,000000	55,600 10
	3,900,000 000					00	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		1,830,000 000						
040505AC9	TOTAL	13,506,371 00	13,470,333 29		116,037 71 L		00	116,037.71 L
06423AAD5	BANK ONE CORP	MT	2006/08/01	6 875	01AUG01	06AUG01	1 000000	
.. WB1H ..	462	4,200,760 00	4,080,994 67		119,765 33		00	119,765 33
		4,000,000 000						
06423EEX9	BANK ONE NA CHICAGO	TRANCHE T	2002/02/07	1 000	08AUG01	13AUG01	1 000000	
.. WB1U ..	043	20,011,280 00	20,000,355 89		10,924 11		00	10,924 11
		20,000,000 000						
065379AB5	BANK TOKYO MITSUBISHI	GLOBAL SR	2010/04/15	8 400	31JAN01	05FEB01	1 000000	
.. WB1H ..	394	223,480 30	209,822 80		13,665 50		00	13,665 50
		210,000 000						
.. WB1H ..	627	697,580 40	700,910 94		20FEB01	23FEB01	1 000000	00
		660,000 000						-3,330 54
.. WB1H ..	812	517,776 00	517,717 42		09MAR01	14MAR01	1 000000	00
		480,000 000						50 50
065379AB5	TOTAL	1,438,844 70	1,428,451 16		10,393 54 L		00	10,393 54 L
06605LCQ6	BANKAMERICA CORP	MTM TRANCHE S	2001/09/11	1 000	01JUN01	06JUN01	1 000000	
.. WB1U ..	652	10,029,000 00	10,002,119 94		26,880 06		00	26,880 06
		10,000,000 000						
0669969M3	BANKTRUST MTGE TRUST	SER 1 CL	2023/12/01	5 700	31DEC01	31DEC01	1 000000	
.. WB1E ..	016	204,318 00	201,174 96		3,143 04		00	3,143 04
		204,318 000						
072699AA9	BAYAN TELECOMMUNICAT	SR MT 144	2006/07/15	15 000	05OCT01	11OCT01	1 000000	
.. WB1M ..	409	79,750 00	498,406 84		-418,656 84		00	-418,656 84
		550,000 000						

STATE STREET

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
072732AG5	BAYER CORP	PUTTABLE	2002/03/19	4 750	05SEP01	05SEP01	1 000000	
.. WB1Y ..	222	4,020,960 00	3,998,882 48		22,077 52		00	22,077 52
		4,000,000 000						
07384MAN2	BEAR STEARNS ARM TR	2000 1 MT	2030/12/25	1 000	25OCT01	25OCT01	1 000000	
.. WB1E ..	381	90,428 14	91,671 33		-1,243 19		00	-1,243 19
		90,428 140						
073902BT4	BEAR STEARNS COS INC	GLOBAL MT	2003/03/28	1 000	09AUG01	14AUG01	1 000000	
.. WB1Z ..	740	1,002,300 00	997,615 99		4,684 01		00	4,684 01
		1,000,000 000						
07785CAD2	BELL ATLANTIC FINL S	SR NT EXC	2003/04/01	5 750	30MAY01	04JUN01	1 000000	
.. WB1Y ..	470	2,000,000 00	1,943,910 19		56,089 81		00	56,089 81
		2,000,000 000						
07785HCY2	BELL ATLANTIC FINL SV	TRANCHE T	2002/03/21	1 000	07JUN01	12JUN01	1 000000	
.. WB1U ..	778	15,013,500 00	15,000,000 00		13,500 00		00	13,500 00
		15,000,000 000						
085790AF0	BERRY PLASTICS	SR SUB NT	2004/04/15	12 250	24MAY01	30MAY01	1 000000	
.. WB1J ..	034	251,250 00	228,004 43		23,245 57		00	23,245 57
		250,000 000						
087714AC5	BETTER MINERALS + AG	SR SUB NT	2009/09/15	13 000	26MAR01	29MAR01	1 000000	
.. WB1J ..	792	4,178 800 00	4,960,800 00		-781,200 00		00	-781,200 00
		4,960,000 000						
.. WB1J ..	004	3,314,950 00	3,970,000 00		05APR01	10APR01	1 000000	00
		3,970,000 000						-655,050 00
087714AC5	TOTAL	7,493,750 00	8,930,000 00		-1,436,250 00 L		00	-1,436,250 00 L

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
09774ADD	BOMBARDIER CAP INC M TRANCHE T	2002/07/26	1 000	24SEP01	27SEP01	1 000000	
.. WB1U ..							
388	9,954,600 00	10,000,000 00		-45,400 00		00	-45,400 00
10,000,000 000							
10575AAP5	BRAZIL FERERATIVE RE GLOBAL 8D	2040/08/17	11 000	24APR01	27APR01	1 000000	
.. WB1H ..							
332	737,500 00	732 500 00		5,000 00		00	5,000 00
1,000,000 000							
110122AF5	BRISTOL MYERS SQUIBB CD	2006/10/01	4 750	16OCT01	19OCT01	1 000000	
.. WB1Q ..							
049	1,013,480 00	997,377 35		16,102 65		00	16,102 65
1,000,000 000							
.. WB1H ..							
608	5,021,499 30	5,017 109 64		4,389 66	04DEC01	1 000000	4,389 66
5,030,000 000						00	
110122AF5	TOTAL						
	5,021,499 30	5,017 109 64		4,389 66 1		00	4,389 66 1
	1,013 480 00	997,377 35		16,102 65 S		00	16,102 65 S
111021AB7	BRITISH TELECOM PLC NT FLTC R	2003/12/15	1 000	02MAY01	04MAY01	1 000000	
.. WB1U ..							
171	10,101,800 00	10 000 000 00		101 800 00		00	101,800 00
10 000 000 000							
.. WB1Y ..							
582	7 322 500 00	2003/12/15 7 620		01MAY01	04MAY01	1 000000	42 682 53
7,250,000 000		7,279,817 47		42 682 53		00	
.. WB1Y ..							
583	2,778 077 50	2,758 189 45		01MAY01	04MAY01	1 000000	19,888 05
2,750 000 000				19 888 05		00	
111021AB7	TOTAL						
	10,100 577 50	10 038 006 92		62,570 58 1		00	62,570 58 1
	10,101 800 00	10,000,000 00		101 800 00 S		00	101,800 00 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
111021AC5	BRITISH TELECOMMUNIC NT	2005/12/15	7 875	30JAN01	02FEB01	1 000000	
.. WB1H ..							
376	1,517,162 80	1,477,474 24		39,488 56		00	39 488 56
1,480,000 000							
.. WB2L ..							
059	1 082 090 00	2005/12/15 7 875		02OCT01	05OCT01	1 000000	-530 00
1,000 000 000		1 082,420 00		530 00		00	
111021AC5	TOTAL						
	2,599 252 80	2,560,294 24		38,958 56 1		00	38,958 56 1
1219999Q1	COMMUNITY HEALTH TERM LOAN D	2005/12/31	1 000	31DEC01	31DEC01	1 000000	
.. WB1X ..							
755	8,169 99	8,196 99		-27 00		00	-27 00
8,196 990							
12476VA18	CAPCO AMER SECURITIZ COML MTC	2008/09/15	6 260	09MAY01	14MAY01	1 000000	
.. WB10 ..							
656	338 009 77	333,158 91		4,850 86		00	4,850 86
335,000 000							
12489WCD4	C BASS TR SER 2000	2029/09/25	1 000	26DEC01	26DEC01	1 000000	
.. WB12 ..							
459	79,608 28	79,779 37		-171 09		00	-171 09
79 608 280							
12489WDJ0	C BASS TR 2001 CB2	2033/08/25	0 000	25JUL01	25JUL01	1 000000	
.. WB12 ..							
177	69,458 43	69 447 58		10 85		00	10 85
69,458 430							
12557RAD4	CIT EC EF 2001 A RE	2012/09/20	4 840	20OCT01	20OCT01	1 000000	
.. WB2J ..							
435	13,151 77	2,359,873 00		-2 346,721 23		00	-2,346,721 23
2,360,000 000							
.. WB2J ..							
CXL 435	-13,151 77	-2,359,873 00		2,346,721 23	20OCT01	1 000000	2,346,721 23
-2,360 000 000						00	
.. WB2J ..							
474	13 151 77	13,151 06		20OCT01	20OCT01	1 000000	71
13,151 770				71		00	
.. WB2J ..							
CXL 474	-13,151 77	-13,151 06		20OCT01	20OCT01	1 000000	- 71
-13,151 770				- 71		00	



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
12557RAD4	TOTAL		00	00	00 L	00	00 L
125577AE4	CIT GROUP INC NT	2002/10/01	1 000	24JUL01	30JUL01	1 000000	
** WB1Z **	559 100,250 70		100.061 86	189 64		00	189 64
	100,000 000						
125577AF3	CIT GROUP INC NT	2003/03/15	7 375	24JUL01	30JUL01	1 000000	
** WB1Y **	042 2,083,820 00		2,077,428 28	6,391 72		00	6,391 72
	2,000,000 000						
** WB1Y **	043 2,084,220 00		2,077,803 40	24JUL01 6,416 60	27JUL01	1 000000	6,416 60
	2,000,000 000						
** WB1Z **	306 521,055 00		519,450 85	24JUL01 1,604 15	27JUL01	1 000000	1,604 15
	500,000 000						
** WB1Z **	557 520,955 00		519,357 07	24JUL01 1,597 93	30JUL01	1 000000	1,597 93
	500,000 000						
** WB1Z **	558 521,055 00		519,450 85	24JUL01 1,604 15	27JUL01	1 000000	1,604 15
	500,000 000						
** WB1Z **	CXL 558 -521,055 00		-519,450 85	24JUL01 -1,604 15	27JUL01	1 000000	-1,604 15
	-500,000 000						
** WB1Y **	049 1,042,040 00		1,038,714 14	25JUL01 3,325 86	30JUL01	1 000000	3,325 86
	1,000,000 000						
125577AF3	TOTAL		6,232,753 74		19,336 26 L	00	19,336 26 L
125577AG1	CIT GROUP INC NT	2002/05/31	1 000	08JUN01	15JUN01	1 000000	
** WB1Y **	703 4,218,677 54		4,206,065 41	12,612 13		00	12,612 13
	4,214,000 000						
** WB1Y **	CXL 703 -4,218,677 54		-4,206,065 41	08JUN01 12,612 13	15JUN01	1 000000	-12,612 13
	-4,214,000 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1Y **	712 4,218,677 54		4,206,065 41	08JUN01 12,612 13	15JUN01	1 000000	12,612 13
	4,214,000 000						
** WB1Y **	041 5,006,645 80		4,992,173 01	24JUL01 14 471 99	30JUL01	1 000000	14,471 99
	5,000,000 000						
125577AG1	TOTAL		9,198,238 42		27,084 12 L	00	27,084 12 L
12560PBZ3	CIT GROUP INC MTH SR TRANCHE S	2003/04/07	1 000	09AUG01	14AUG01	1 000000	
** WB1Z **	739 10,054,300 00		10,041,100 88	13,199 12		00	13,199 12
	10,000,000 000						
** WB1U **	051 10,059,100 00		10,000,000 00	10AUG01 59,100 00	15AUG01	1 000000	59,100 00
	10,000,000 000						
** WB1Z **	007 15,086,400 00	2003/04/07	4 270 15,083,775 00	14AUG01 2 625 00	17AUG01	1 000000	2,625 00
	15,000,000 000						
12560PBZ3	TOTAL		25,124,875 88		15,824 12 L	00	15,824 12 L
	10,059,100 00		10,000,000 00		59,100 00 S	00	59,100 00 S
125696AR1	CMS ENERGY CORP NT	2008/07/15	8 900	26OCT01	31OCT01	1 000000	
** WB2L **	173 67,112 70		66,293 63	819 07		00	819 07
	65,000 000						
** WB2L **	CXL 173 -67,112 70		66,293 63	26OCT01 -819 07	31OCT01	1 000000	-819 07
	-65,000 000						
** WB2L **	174 67,112 50		66,293 63	26OCT01 818 87	31OCT01	1 000000	818 87
	65,000 000						
** WB2L **	175 20,600 00		20,398 84	26OCT01 201 94	31OCT01	1 000000	201 94
	20,000 000						
** WB2L **	218 67,112 50		66 291 24	01NOV01 821 26	06NOV01	1 000000	
	65,000 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB2L **	340 90,000 000	95,625 00	91,778 51	19NOV01 3,846 49	23NOV01	1 000000 00	3,846 49
** WB2L **	414 60,000 000	62,550 00	61,183 09	27NOV01 1,366 91	30NOV01	1 000000 00	1,366 91
125896AR1	TOTAL	313,000 00	305,944 51	7,055 49 L		00	7,055 49 L
12613XAB7	CNH EQUIP TR	2000 A LN 2003/08/15	6 800	15OCT01	15OCT01	1 000000	
** WB1U **	507 248,361 750	248,361 71	240,214 81	-11 853 10		00	-11,853 10
126342FK5	CS FIRST BOSTON MTG	PFD MTG A 2009/09/25	6 420	25MAY01	30MAY01	1 000000	
** WB1H **	047 1,181 930	1,181 93	1,171 89	10 04		00	10 04
** WB1H **	742 1,181 930	1,181 93	1,171 89	25MAY01 10 04	25MAY01	1 000000 00	10 04
** WB1H **	CXL 742 -1,181 930	-1,181 93	-1,171 89	-10 04	25MAY01	1 000000 00	-10 04
126342FK5	TOTAL	1,181 93	1,171 89	10 04 L		00	10 04 L
126408BM4	CSX CORP	DEB	2027/05/01	7 950	30NOV01	05DEC01	1 000000
** WB2L **	454 155,000 000	172,356 90	172,940 38	-583 48		00	-583 48
126671FY7	CWABS INC	ASSET BKD 2029/05/25	1 000	26DEC01	26DEC01	1 000000	
** WB1Z **	441 211,545 270	211,545 27	211,480 20	65 07		00	65 07
12669AP40	CWABS INC	PASS THRU MTG CTF S 2028/11/25	6 800	31JUL01	03AUG01	1 000000	
** WB1E **	641 2,600,000 000	2,604,875 00	2,281 037 64	323,837 36		00	323,837 36

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
12669BM50	CWABS INC	PASS THRU 2001 6 1A 2031/04/25	7 000	25SEP01	25SEP01	1 000000	
** WB1Z **	506 316,211 170	316,211 17	322,579 55	-6,368 38		00	-6,368 38
** WB1Z **	CXL 506 316,211 170	-316,211 17	-322,579 55	6,368 38	25SEP01	1 000000 00	6,368 38
** WB1Z **	534 316,211 170	316,211 17	322,584 80	-6,373 63	25SEP01	1 000000 00	-6,373 63
** WB1Z **	CXL 534 -316,211 170	-316,211 17	-322,584 80	6,373 63	25SEP01	1 000000 00	6,373 63
** WB1Z **	421 316,211 120	316,211 12	322 573 47	-4,362 35	09OCT01	1 000000 00	-4,362 35
** WB1Z **	CXL 421 -316,211 120	-316,211 12	-322,573 47	6,362 35	09OCT01	1 000000 00	6,362 35
12669BM50	TOTAL	00	00	00 L		00	00 L
128017AC4	CAITHNESS COSO	FDG C SR SECD N 2001/12/15	6 800	27NOV00	04JAN01	1 000000	
** WB1E **	233 205,245 320	201,140 55	205,245 32	-4 104 77		00	-4 104 77
** WB1E **	CXL 379 123,031 820	-201,140 55	-123,031 82	-78,108 73	27NOV00	1 000000 00	-78,108 73
128017AC4	TOTAL	00	82,213 50	-82,213 50 L		00	-82,213 50 L
12999E9B5	CHBS INDEX	RETURN SW 2002/05/31	0 010	03JUL01	03JUL01	1 000000	
** WB1H **	574 13,311 520	13,311 52	00	13,311 52		00	13,311 52

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS		NET BAS SECTY GN/LS	
130335AD4	CALIFORNIA INFR + EC PICE SER	2003/06/25	6 160	25JUN01	27JUN01	1 000000	
** WB1Z **	343	162,884 62	163,205 49	-320 87	00		-320 87
	142,884 420						
130335AE2	CALIFORNIA INFRASTRU PG + E SE	2004/04/25	6 250	25JUN01	26JUN01	1 000000	
** WB1H **	207	361,247 11	362,045 87	-798 74	00		-798 74
	361,247 110						
131347AW6	CALPINE CORP	2011/02/15	8 500	10OCT01	15OCT01	1 000000	
** WB2L **	106	60,769 20	58,341 82	2,427 38	00		2,427 38
	40,000 000						
** WB2L **	107	126,247 50	121,545 45	4,702 85	00		4,702 05
	125,000 000						
** WB2L **	114	317,271 15	306,262 73	11,008 42	00		11,008 42
	315,000 000						
131347AW6	TOTAL		486,150 00	18,137 85 L	00		18,137 85 L
131347AZ9	CALPINE CORP SR NT CON	2006/12/26	4 000	26DEC01	31DEC01	1 000000	
** WB1H **	009	2,927,100 00	2,640,000 00	287,100 00	00		287,100 00
	2,440,000 000						
139732BAB	CAPITAL AUTO RECEIVA 1999 1 AS	2002/06/15	5 500	16JUL01	16JUL01	1 000000	
** WB1Z **	490	250,590 80	250 774 89	-184 89	00		-184 89
	250,590 800						
** WB1F **	740	173,847 36	173,270 59	576 77	00		574 77
	173,847 370						
139732BAB	TOTAL		424,045 48	392 68 L	00		392 68 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS		NET BAS SECTY GN/LS	
139732BB4	CAPITAL AUTO RECEIVA 1999 1 NT	2004/08/15	5 680	31AUG01	31AUG01	1 000000	
** WB1Z **	329	2,453,637 16	2,473,310 31	-19,673 15	00		-19,673 15
	2,453,637 160						
** WB1Z **	CXL 329	-2,453,637 16	-2,473,310 31	19,673 15	00		19,673 15
	-2,453,637 160						
** WB1Z **	505	2,453,637 16	2,473,572 96	-19,935 80	00		-19,935 80
	2,453,637 160						
** WB1Z **	CXL 505	-2,453,637 16	-2,473 572 96	19,935 80	00		19,935 80
	-2,453,637 160						
** WB1Z **	524	2,274,181 06	2,294,675 03	-18,493 97	00		-18,493 97
	2,274,181 060						
139732BB4	TOTAL		2,294,675 03	-18,493 97 L	00		-18,493 97 L
14040KAD0	CAPITAL ONE MASTER T SER 1998	2007/01/15	5 430	06DEC01	06DEC01	1 000000	
** WB2J **	608	1,525,412 11	1,521,150 14	4,261 95	00		4,261 95
	1,470,000 000						
14040KCB2	CAPITAL ONE MASTER T 2001 6 AS	2011/06/15	1 000	24SEP01	27SEP01	1 000000	
** WB2J **	280	1,993,750 00	2,000,000 00	-6,250 00	00		-6,250 00
	2,000,000 000						
14911RAB5	CATERPILLAR FINL SVC NT	2002/08/01	1 000	28AUG01	31AUG01	1 000000	
** WB1U **	249	20,057,000 00	20,027,183 33	29 816 67	00		29,816 67
	20,000,000 000						
14912LQ21	CATERPILLAR FINL SVC TRANCHE T	2002/11/04	1 000	26OCT01	31OCT01	1 000000	
** WB1U **	553	23,015,743 32	22,999,823 84	15,919 48	00		15,919 48
	23,000,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE		
14912L662	CATERPILLAR FINL SVC TRANCHE T	2001/06/25	1 000	25APR01	25APR01	1 000000	
.. WB12 ..	117	1,000,760 00	1,000,160 53	599 47	00	599 47	
	1,000,000 000						
14912LH95	CATERPILLAR FINL SVC TRANCHE T	2002/04/05	1 000	23OCT01	24OCT01	1 000000	
.. WB1U ..	525	10,007,316 69	10,000 000 00	7,316 69	00	7,316 69	
	10,000,000 000						
14912LM32	CATERPILLAR FINL SVC TRANCHE T	2003/12/10	7 590	24SEP01	27SEP01	1 000000	
.. WB1U ..	383	16,063,050 00	15,744,949 12	318,100 88	00	318,100 88	
	15,000 000 000						
14912LZV6	CATERPILLAR FINL SVC TRANCHE T	2001/09/12	5 478	16MAY01	21MAY01	1 000000	
.. WB1U ..	389	4,015,840 00	4,000,000 00	15,840 00	00	15,840 00	
	4,000,000 000						
151313AD5	CENDANT CORP NT	2003/12/01	7 750	11JAN01	17JAN01	1 000000	
.. WB1H ..	246	736,590 00	765,741 34	-29,151 34	00	-29,151 34	
	750,000 000						
152314BY5	CENTEX HOME EQUITY L 2000 A AS	2018/05/25	7 510	25NOV00	25NOV00	1 000000	
.. WB1F ..	380	21,623 95	21,552 60	71 35	00	71 35	
	21,623 950						
.. WB1F ..	CXL 796	00	-21,552 60	21,552 60	1 000000	21,552 60	
	-21,623 950				00		
.. WB1F ..	405	27,337 92	27,247 69	01DEC00	01DEC00	1 000000	
	27,337 920			90 23	00	90 23	
.. WB1F ..	438	52,669 70	52,495 30	174 40	1 000000	174 40	
	52,669 700				00		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE		
152314BY5	TOTAL		101,631 57	79,742 99	21,888 58 L	00	21,888 58 L
152314DR8	CENTEX HOME EQUITY L 2001 B AS	2030/01/25	1 000	25JUL01	25JUL01	1 000000	
.. WB1Z ..	607	61,343 78	61,353 36	-9 58	00	-9 58	
	61,343 780						
152314DV9	CENTEX HOME EQUITY L 2001 C AS	2019/04/25	3 340	25NOV01	26NOV01	1 000000	
.. WB1F ..	727	16,259 85	16,259 66	19	00	19	
	16,259 850						
.. WB1F ..	CXL 727	-16,259 85	-16,259 66	19	1 000000	-19	
	-16,259 850				00		
.. WB1F ..	722	16,259 85	16,259 66	19	1 000000	19	
	16,259 850				00		
.. WB1F ..	338	41,236 75	41,237 21	-46	1 000000	-46	
	41,236 750				00		
152314DV9	TOTAL		57,496 60	57,496 87	- 27 L	00	- 27 L
156431AA6	CENTURY ALUM CO SR SECD 1	2008/04/15	11 750	09NOV01	15NOV01	1 000000	
.. WB1J ..	151	4,974,750 00	4,895,150 02	79,599 98	00	79,599 98	
	4,950,000 000						
.. WB1J ..	CXL 151	-4,974,750 00	-4,895,150 02	-79,599 98	1 000000	-79,599 98	
	-4,950,000 000				00		
.. WB1J ..	177	4,891,689 01	4,895,101 70	-3,412 69	1 000000	-3,412 69	
	4,950,000 000				00		
156431AA6	TOTAL		4,891,689 01	4,895,101 70	-3,412 69 L	00	-3,412 69 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
156431AC2	CENTURY ALUM CO SR SECD 1	2008/04/15	11 750	09NOV01	03DEC01	1 000000	
WB1J	180	4,974,750 00	4,891,689 01	83,060 99		00	83,060.99
	4,950,000 000						
1615050X9	CHASE COML MTG SECS 1998 J MT	2030/05/18	4 340	18SEP01	18SEP01	1 000000	
WB2F	852	14,449 66	14,954 81	-505 15		00	-505 15
	14,449 660						
161542AZ8	CHASE FDG LM ACQUIS 2001 FF1	2031/04/25	1 000	14SEP01	19SEP01	1 000000	
WB1H	017	4,997,656 25	5,000,000 00	-2,343 75		00	2,343 75
	5,000,000 000						
WB12	404	30,585,656 25	30,600,000 00	-14,343 75		00	-14,343.75
	30,600,000 000						
161542AZ8	TOTAL						
	35,583,312 50	35,600,000 00		-16,687 50 L		00	-16,687.50 L
161581BH5	CHASE MANHATTAN AUT 1998 C AD	2003/05/15	5 850	15JUN01	15JUN01	1 000000	
WB1U	120	1,174,651 95	1,184,964 55	-10,312 60		00	-10,312.60
	1,174,651 950						
161611DL5	CHASE MANHATTAN CORP TRANCHE 1	2002/09/11	1 000	23AUG01	28AUG01	1 000000	
WB1U	233	15,022,965 00	15,022,106 95	858 05		00	858 05
	15,000,000 000						
161611DM3	CHASE MANHATTAN CORP	2003/09/15	1 000	01OCT01	04OCT01	1 000000	
WB1U	421	15,032,550 00	14,996 203 06	36,346 94		00	36,346 94
	15,000,000 000						
16162LAA1	CHASE MANHATTAN CORP CAP SECS	2028/08/01	1 000	06FEB01	09FEB01	1 000000	
WB1H	462	221,827 20	232 431 48	-10,604 28		00	-10,604 28
	240,000 000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
16165NAA4	CHASERS 00 1 CTF	2001/01/04	1 000	03JAN01	04JAN01	1 000000	
WB1U	250	15,000,000 00	15,190 898 67	-190,898 67		00	-190,898 67
	15,000,000 000						
172921S90	CITICORP MTG SECS IN REMIC CTF	2024/04/25	6 250	27AUG01	30AUG01	1 000000	
WB1E	227	4,984,375 00	4,641,739 98	342,635 02		00	342,635 02
	5,000,000 000						
172967BAB	CITIGROUP INC NT	2005/12/01	6 750	15MAY01	18MAY01	1 000000	
WB1Z	181	1,031,880 00	1,043,559 05	-11,679 05		00	-11,679 05
	1,000,000 000						
172967BD2	CITIGROUP INC NT	2004/02/04	5 700	06SEP01	11SEP01	1 000000	
WB1U	293	15,400,050 00	15,152,498 62	247 551 38		00	247,551 38
	15,000,000 000						
172967BE0	CITIGROUP INC SR GLOBAL	2004/03/09	1 000	10AUG01	15AUG01	1 000000	
WB1Z	767	2,005,000 00	2,000,530 78	4,469 22		00	4,469 22
	2,000,000 000						
172967BG5	CITIGROUP INC GLOBAL NT	2003/05/30	1 000	24SEP01	27SEP01	1 000000	
WB1U	378	20,022,240 00	20,000,000 00	22,240 00		00	22,240 00
	20,000,000 000						
WB12	003	1,001,127 00	2003/05/30 4 110	01NOV01 667 34	01NOV01	1 000000	667 34
	1,000,000 000		1,000 459 66			00	
WB12	004	24,027,048 00	24,009,818 38	01NOV01 17,229 62	02NOV01	1 000000	17,229 62
	24,000,000 000					00	
172967BG5	TOTAL						
	25,028,175 00	25,010,278 04		17,896 96 L		00	17,896 96 L
	20,022,240 00	20,000,000 00		22,240 00 S		00	22,240 00 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
17303CAA9 ** WB1U **	CITIBANK CR CARD MAS CTF PR1N 659 8,046,000 00	2003/02/07	0 010 7,578,640 55	07FEB01	07FEB01	1 000000 00	467,359 45 467,359 45
17305EAF2 ** WB2J **	CITIBANK CR CARD ISS NT CL 200 607 499,687 50	2005/11/07	1 000 500,144 65	04DEC01	06DEC01	1 000000 00	-457 15 -457 15
191216AD2 ** WB1U **	COCA COLA CO 680 10,287,900 00	2002/10/01	6 425 10,268,400 00	06JUN01	13JUN01	1 000000 00	19,500 00 19,500 00
191219AS3 ** WB1Z **	COCA COLA ENTERPRISE NT 794 3,321,540 00	2005/01/04	8 000 3,240,948 87	31OCT01	05NOV01	1 000000 00	80,591 13 80,591 13
195325AY1 ** WB10 **	COLOMBIA REP NT 233 839 375 00	2012/01/23	10 800 829,123 32	21DEC01	31DEC01	1 000000 00	10,251 68 10,251 68
20033TAB1 ** WB1H **	COMED TRANSITION FDG SER 1998 252 2,344,587 06	2003/06/25	5 290 2 345 715 16	25JUN01	05JUL01	1 000000 00	-1 128 10 -1 128 10
205887AY8 ** WB1Z **	CONAGRA FOODS INC NT 340 10,000,000 00	2003/09/10	1 000 10,000,000 00	06SEP01	11SEP01	1 000000 00	13,500 00 13,500 00
205887AZ5 ** WB1H **	CONAGRA INC 740 5,000 550 00	2006/09/15	4 000 4,980 309 29	06SEP01	11SEP01	1 000000 00	20,240 71 20,240 71
20825UAA2 ** WB1H **	CONOCO FDG CO NT 181 1,946 964 60	2006/10/15	5 450 1,937 206 40	03OCT01	11OCT01	1 000000 00	9 758 20 9 758 20
** WB1H ** CXL	181 -1,946,964 60		-1,937,206 40	03OCT01	11OCT01	1 000000 00	-9 758 20 -9 758 20

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1H **	192 1,946,964 60		1,937,206 40	03OCT01	11OCT01	1 000000 00	9,758 20 9,758 20
1,940,000 000							
20825UAA2	TOTAL		1,937 206 40	9,758 20 L		00	9,758 20 L
20825UAC8 ** WB2L **	CONOCO FDG CO NT 591 710,242 20	2031/10/15	7 250 725,073 06	18DEC01	21DEC01	1 000000 00	-14,810 86 -14,810 86
695,000 000							
20825JAG3 ** WB2L **	CONOCO INC NT 583 603,006 00	2003/04/15	1 000 600,000 00	14DEC01	19DEC01	1 000000 00	3,006 00 3,006 00
600,000 000							
20846GAR9 ** WB1F **	CONSECO FIN SECURITI 1999 H HO 720 20,883 26	2029/12/15	6 450 20,660 02	15JUL01	15JUL01	1 000000 00	223 24 223 24
20 883 260							
20846QBK3 ** WB1F **	CONSECO FIN SECS COR 2000 I MF 296 36,473 41	2031/05/01	6 840 36 367 02	01NOV01	01NOV01	1 000000 00	106 39 106 39
36,473 470							
20846QBZ0 ** WB1F **	CONSECO FIN SECURITI 2000 B HO 765 41 955 90	2014/11/15	6 940 41,856 44	15JUL01	15JUL01	1 000000 00	99 46 99 46
41 955 900							
** WB1F **	246 2,229 830		2 224 68	15DEC01	15DEC01	1 000000 00	5 13 5 13
2,229 830							
20846QBZ0	TOTAL		44 185 71	104 59 L		00	104 59 L
208464ARB ** WB2L **	CONSECO INC NT 465 200,000 00	2006/10/15	9 000 397,545 97	30NOV01	05DEC01	1 000000 00	-197,545 97 -197,545 97
500,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
20B47TAJ0 ** WB1H **	CONSECO FIN HOME EQU SER 2001 489 779,722 66	2032/03/15	9 460 774,758 99	10MAY01 4,963 67	15MAY01 1 000000 00	4,963 67
21H080612 ** WB1E **	GNMA II TBA JAN 30 JUMBOS 051 2,059,296 88	2099/12/20	8 000 2,038,125 00	17JAN01 21,171 88	28FEB01 1 000000 00	21,171 88
21H080620 ** WB1E **	GNMA II TBA FEB 30 JUMBOS 358 2,050,156 25	2099/12/31	8 000 2,058,125 00	14FEB01 -7,968 75	20FEB01 1 000000 00	-7,968 75
21H080438 ** WB1E **	GNMA II TBA MAR 30 JUMBOS 021 2,057,187 50	2099/12/31	8 000 2,049,375 00	15MAR01 7,812 50	22MAR01 1 000000 00	7,812 50
21H080644 ** WB1E **	GNMA II TBA APR 30 JUMBOS 762 2,059,375 00	2099/12/31	8 000 2,056,875 00	18APR01 2,500 00	23APR01 1 000000 00	2,500 00
21H080653 ** WB1E **	GNMA II TBA MAY 30 JUMBOS 401 2,065,312 50	2099/12/31	8 000 2,060,000 00	14MAY01 5,312 50	21MAY01 1 000000 00	5,312 50
21H080641 ** WB1E **	GNMA II TBA JUN 30 JUMBOS 040 2,075,625 00	2099/12/31	8 000 2,065,000 00	14JUN01 10,625 00	20JUN01 1 000000 00	10,625 00
21H080679 ** WB1E **	GNMA II TBA JUL 30 JUMBOS 058 2 074,375 00	2099/12/31	8 000 2,073,750 00	15JUN01 625 00	24JUL01 1 000000 00	625 00
21075MKP9 ** WB1H **	CONTINGENT HOME E 1999 3 A1 695 32,237 12	2014/04/25	6 428 32,221 44	29MAY01 15 68	29MAY01 1 000000 00	15 68
** WB1H **	730 32,237 12		32,221 44	29MAY01 15 68	29MAY01 1 000000 00	15 68

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT SELL RATE BASE CURR GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
** WB1H ** CXL	730 -32,237 140		-32,221 44	29MAY01 -15 68	29MAY01 1 000000 00	-15 68
21075MKP9	TOTAL		32,237 12	15 68 L	00	15 68 L
2219959N5 ** WB1X **	COTT CORP TERM LOAN 303 8,750 00	2006/12/31	1 000 8,739 06	31AUG01 10 94	31AUG01 1 000000 00	10 94
22237LENB ** WB1Z **	COUNTRYWIDE FDG CORP TR 001090 564 13,228,608 00	2002/10/08	6 380 13,073,281 28	01OCT01 155,326 72	04OCT01 1 000000 00	155,326 72
** WB1Z ** CXL	564 -12,800,000 000		-13,228,608 00	01OCT01 -155 326 72	04OCT01 1 000000 00	-155,326 72
** WB1Z **	579 12 800,000 000		13,228,480 00	01OCT01 155,198 72	04OCT01 1 000000 00	155,198 72
22237LENB	TOTAL		13,228,480 00	155,198 72 L	00	155,198 72 L
22237LJV5 ** WB1Z **	COUNTRYWIDE FDG CORP TRANCHE T 565 2,948,622 35	2002/05/22	1 000 2,949,640 30	01OCT01 -1,017 95	04OCT01 1 000000 00	-1,017 95
22237LKU5 ** WB1U **	COUNTRYWIDE FDG CORP TRANCHE T 419 12,281,760 00	2003/05/22	5 250 11,988,194 18	01OCT01 293,565 82	04OCT01 1 000000 00	293,565 82
22237LLS9 ** WB2L **	COUNTRYWIDE FDG CORP TRANCHE T 393 1,251,393 75	2003/10/01	1 000 1,250,000 00	27NOV01 1,393 75	03DEC01 1 000000 00	1,393 75

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE COST	BASE			NET BAS SECY GN/LS
22237WAA6	COUNTRYWIDE HOME LN 2001 HLTV	2012/03/10	5 913	12FEB01	12FEB01	1 000000	
.. WB1H ..							
	561 199,238 830	199,238 83	199,238 45	38		00	38
.. WB1H ..							
	CXL 561 -199,238 830	-199,238 83	-199,238 45	- 38		00	- 38
.. WB1H ..							
	566 199,238 830	199,238 83	199,238 41	42		00	42
22237WAA6	TOTAL						
		199,238 83	199,238 41	42 L		00	42 L
22540AJL3	CREDIT SUISSE FIRST COML MTG	2030/11/11	5 940	19NOV01	19NOV01	1 000000	
.. WB2L ..							
	309 5,932 340	5,932 34	6,185 29	252 95		00	-252 95
22540ASS8	CREDIT SUISSE FIRST WASH MT B	2003/07/26	1 000	27NOV01	27NOV01	1 000000	
.. WB1U ..							
	707 856,351 970	856,351 94	856,351 97	- 03		00	- 03
22541AAA5	CREDIT SUISSE FIRST PERP SUB	2007/05/01	1 000	11DEC01	14DEC01	1 000000	
.. WB2L ..							
	535 430 000 000	446,817 30	459,372 04	-12 554 74		00	-12,554 74
22542FAB1	CREDIT SUISSE FIRST SER 2000	2030/12/15	1 000	17SEP01	17SEP01	1 000000	
.. WB12 ..							
	548 515,712 160	515,712 16	515,607 08	105 08		00	105 08
.. WB12 ..							
	546 515,712 160	515,712 16	515,656 06	54 10		00	56 10
.. WB12 ..							
	CXL 546 -515,712 160	-515,712 16	-515,656 06	54 10		00	-56 10
.. WB12 ..							
	456 515 712 160	515,712 16	515,631 72	80 44		00	80 44
.. WB12 ..							
				18SEP01	18SEP01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE COST	BASE			NET BAS SECY GN/LS
	CXL 456 -515,712 160	-515,712 16	-515,631 72	-80 44		00	-80 44
22542FAB1	TOTAL						
		515,712 16	515,607 08	105 08 L		00	105 08 L
228372AC2	CROWN HOME EQUITY LN 1996 1 AS	2011/06/25	6 810	28FEB01	28FEB01	1 000000	
.. WB1E ..							
	516 63,352 810	63,352 81	62,848 05	504 76		00	504 76
.. WB1E ..							
	CXL 516 -63,352 810	63,352 81	62,848 05	504 76		00	-504 76
.. WB1E ..							
	653 63,352 820	63,352 81	62,828 10	524 71		00	524 71
228372AC2	TOTAL						
		63,352 81	62,828 10	524 71 L		00	524 71 L
23322BFE3	DLJ COML MTG CORP COML MTG	2032/06/10	1 000	03MAY01	08MAY01	1 000000	
.. WB10 ..							
	566 380,000 000	402,532 81	396,164 27	6,366 54		00	6,366 54
23383FAY1	DAIMLERCHRYSLER NORT TRANCHE T	2002/09/16	1 000	26JUL01	01AUG01	1 000000	
.. WB1U ..							
	756 20,000 000 000	19,962,600 00	19,756,064 29	206,535 71		00	206,535 71
23383VAA8	DAIMLERCHRYSLER AUTO 2000 A AS	2003/01/06	6 760	06JAN01	06JAN01	1 000000	
.. WB1U ..							
	252 1,013,690 590	1,013,690 59	1,013,673 48	17 11		00	17 11
.. WB1U ..							
	693 1,095,900 300	1,095,900 30	1,095,885 45	14 85		00	14 85
.. WB1U ..							
	705 734,778 360	734,778 36	734,771 38	6 98		00	6 98
.. WB1U ..							
	CXL 705 -734,778 360	-734,778 36	-734,771 38	-6 98		00	-4 98
.. WB1U ..							
				06DEC01	06DEC01	1 000000	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GM/LS	BASE CURR	GM/LS	NET BAS SECTY
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GM/LS	GM/LS	GM/LS	GM/LS
	734,778 723	734,778 36	734,771 45	4 91		00	6 91
	430						
23383VAA8	TOTAL	734,778 36	734,771 45	4 91 L		00	6 91 L
		2,109,590 89	2,109,558 93	31 96 S		00	31 96 S
23383VAM2	DAIMLERCHRYSLER AUTO 2000 D CL	2003/06/08	6 700	07MAY01	10MAY01	1 000000	
** WB1U **	290	387,918 03	387,915 51	2 52		00	2 52
	387,918 030						
** WB1U **	277	387,918 03	387,915 49	10MAY01	10MAY01	1 000000	2 54
	387,918 030			2 54		00	
** WB1U **	277	-387,918 03	-387,915 49	10MAY01	10MAY01	1 000000	-2 54
	-387,918 030			-2 54		00	
23383VAM2	TOTAL	387,918 03	387,915 51	2 52 S		00	2 52 S
23383VBC3	DAIMLERCHRYSLER AUTO 2001 C AS	2004/07/06	3 710	04DEC01	04DEC01	1 000000	
** WB2J **	609	1,000,750 00	999,963 99	8,786 01		00	8,786 01
	1,000,000 000						
233833AC6	DAIMLER BENZ VEHICLE SER 1998	2003/01/20	5 160	20JUL01	20JUL01	1 000000	
** WB1F **	007	151,081 90	150,337 14	744 76		00	744 76
	151,081 900						
** WB1F **	139	43,701 49	43,491 91	15SEP01	15SEP01	1 000000	209 58
	43,701 490			209 58		00	
** WB1F **	139	-43,701 49	-43,491 91	15SEP01	15SEP01	1 000000	-209 58
	-43,701 490			-209 58		00	
** WB1F **	342	43,701 49	43,511 92	15SEP01	15SEP01	1 000000	189 57
	43,721 600			189 57		00	
** WB1F **	768	43,721 60	43,511 92	15SEP01	15SEP01	1 000000	209 68
	43,721 600			209 68		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GM/LS	BASE CURR	GM/LS	NET BAS SECTY
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GM/LS	GM/LS	GM/LS	GM/LS
** WB1F **	768	-43,721 60	-43,511 92	15SEP01	15SEP01	1 000000	-209 68
	-43,721 600			-209 68		00	
233833AC6	TOTAL	194,783 39	193,849 06	934 33 L		00	934 33 L
233835AB3	DAIMLER CHRYSLER NOR GTD NT	2004/09/01	6 900	30JAN01	06FEB01	1 000000	
** WB1H **	456	2,056,826 50	2,013,926 93	42,899 57		00	42,899 57
	2,050,000 000						
233835AD9	DAIMLER CHRYSLER NOR GTD NT	2005/01/20	7 400	30JAN01	06FEB01	1 000000	
** WB1H **	451	1,018,750 00	1,004,691 96	14,058 04		00	14,058 04
	1,000,000 000						
233835AE7	DAIMLERCHRYSLER NA M GTD NT FL	2002/01/18	1 000	02MAY01	07MAY01	1 000000	
** WB1U **	172	4,984,300 00	5,000,951 77	-16 651 77		00	-16,651 77
	5,000,000 000						
** WB1U **	775	4 992,550 00	5,000,817 91	07JUN01	12JUN01	1 000000	-8,267 91
	5,000,000 000			-8,267 91		00	
233835AE7	TOTAL	9,976,850 00	10,001,769 68	-24,919 68 S		00	-24,919 68 S
233835AF4	DAIMLER CHRYSLER ND NT	2002/03/01	7 125	02MAY01	07MAY01	1 000000	
** WB1U **	173	15,263,700 00	14,997,307 55	266,392 45		00	266,392 45
	15,000,000 000						
** WB1U **	779	15,276,150 00	14,997,632 83	07JUN01	12JUN01	1 000000	278,517 17
	15,000,000 000			278,517 17		00	
233835AF4	TOTAL	30,539,850 00	29,994,940 38	544,909 62 S		00	544,909 62 S
233835AH0	DAIMLER CHRYSLER N A NT	2003/05/27	7 750	14NOV01	19NOV01	1 000000	
** WB1U **	623	20,443,800 00	20,145,753 46	298,046 54		00	298,046 54
	19,500 000 000						

SPAIN STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
	81,742 480						
** WBIH **	422	00	12,346 52	31OCT01 -12,346 52	31OCT01	1 000000 00	-12,346 52
	143,407 870						
** WBIH **	838	00	2,222 37	31DEC01 -2,222 37	31DEC01	1 000000 00	-2,222 37
	25,813 420						
24763LFC9	TOTAL	00	35,784 99	-35,784 99 L		00	-35,784 99 L
24763LFT2	DELTA FDG HOME EQUIT SER 1999	2002/06/15	6 000	31OCT01	31OCT01	1 000000	
** WBIH **	425	00	3,780 80	-3,780 80		00	-3,780 80
	40,098 830						
** WBIH **	836	00	3,780 80	-3,780 80	31DEC01	1 000000 00	-3,780 80
	40,098 830						
** WBIH **	836	00	-3,780 80	3,780 80	31DEC01	1 000000 00	3,780 80
	-40,098 830						
** WBIH **	837	00	3,537 28	-3,537 28	31DEC01	1 000000 00	-3,537 28
	37,516 140						
24763LFT2	TOTAL	00	7,318 08	-7,318 08 L		00	-7,318 08 L
24763LG27	DELTA FDG HOME EQUIT SER 2000	2019/05/15	7 260	28FEB01	28FEB01	1 000000	
** WBIH **	724	00	86,738 03	-86,738 03		00	-86,738 03
	88,176 460						
25063WAC4	DETAILS INC	SR SUB NT 2005/11/15	10 000	09MAR01	09MAR01	1 000000	
** WBIJ **	782	4,440,000 00	4,208,605 82	231,394 18		00	231,394 18
	4,440,000 000						
** WBIJ **	782	-4,440,000 00	-4,208,605 82	-231,394 18	09MAR01	1 000000 00	-231,394 18
	-4,440,000 000						
** WBIJ **	784	4,675,098 00	4,208,605 82	466,492 18	15MAR01	1.000000 00	466,492 18
	4,440,000 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
25063WAC4	TOTAL		4,675,098 00	4,208,605 82	466,492 18 L	00	466,492 18 L
250854AF3	DETROIT EDISON SECUR 2001 1 BD	2016/03/01	6 620	03MAY01	08MAY01	1 000000	
** WBIH **	419	1,388,898 44	1,399,790 76	-10,892 32		00	-10,892 32
	1,400,000 000						
25156PAA1	DEUTSCHE TELEKOM INT GTD NT	2005/06/15	7 750	02OCT01	05OCT01	1 000000	
** WB2L **	860	1,071,840 00	1,073,070 00	-1,230 00		00	-1 230 00
	1,000,000 000						
25179SAB6	DEVON FING CORP U L DEB 144A	2031/09/30	7 875	19OCT01	24OCT01	1 000000	
** WB2L **	147	237,617 98	237,822 35	-204 45		00	204 45
	235,000 000						
** WB2L **	187	168,709 70	172,040 56	-3,330 86	30OCT01	1 000000 00	-3,330 86
	170,000 000						
** WB2L **	382	96,328 10	96,139 82	188 28	15NOV01	1 000000 00	188 28
	95,000 000						
** WB2L **	383	252,910 00	252,999 52	-89 52	15NOV01	1 000000 00	-89 52
	250,000 000						
** WB2L **	375	48,964 50	50,599 82	-1,635 32	20NOV01	1 000000 00	-1,635 32
	50,000 000						
** WB2L **	378	196 102 00	202,399 19	-6,297 19	21NOV01	1 000000 00	-6,297 19
	200,000 000						
25179SAB6	TOTAL		1,000,632 20	1,012,001 26	-11,369 06 L	00	-11,369 06 L
2569919E2	DOANE PET CARE	TERM LOAN 2001/05/08	1 000	08MAY01	08MAY01	1 000000	
** WBIX **	564	27,658 27	25,649 63	2,008 64		00	2,008 64
	27,658 270						
** WBIX **	564	-27,658 27	-25 649 63	-2,008 64	08MAY01	1 000000 00	-2,008 64
	-27,658 270						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
** WBIX **	660	27.658 27	25 649 43	08MAY01	08MAY01	1 000000	2,008 64
	27.658 270					00	00 L
** WBIX **	660	-27 658 27	-25 649 43	08MAY01	08MAY01	1 000000	-2,008 64
	CXL 660					00	00 L
	-27 658 270						
2569919E2	TOTAL	00	00	00 L		00	00 L
2569919F9	DOANE PET CARE	TERM LOAN 2001/04/30	1 000	30APR01	30APR01	1 000000	
** WBIX **	510	9 219 42	8 549 45			00	669 97
	9 219 420						
** WBIX **	510	9,219 42	-8,549 45	30APR01	30APR01	1 000000	-669 97
	CXL 510					00	00 L
	-9,219 420						
2569919F9	TOTAL	00	00	00 L		00	00 L
2569919G7	DOANE PET CARE	TERM LOAN 2001/05/08	1 000	08MAY01	08MAY01	1 000000	
** WBIX **	565	73,765 38	68 409 37			00	5,354 01
	73,765 380						
** WBIX **	565	-73,765 38	-68 409 37	08MAY01	08MAY01	1 000000	-5,354 01
	CXL 565					00	00 L
	-73 765 380						
** WBIX **	661	73,765 38	68,409 37	08MAY01	08MAY01	1 000000	5,354 01
	73,765 380					00	
** WBIX **	661	-73,765 38	-68,409 37	08MAY01	08MAY01	1 000000	-5,354 01
	CXL 661					00	00 L
	-73,765 380						
2569919G7	TOTAL	00	00	00 L		00	00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
2569919H5	DOANE PET CARE	TERM LOAN 2001/04/30	1 000	30APR01	30APR01	1 000000	
** WBIX **	511	73 755 38	68,400 10			00	5,355 28
	73,755 380						
** WBIX **	511	-73,755 38	-68 400 10	30APR01	30APR01	1 000000	-5,355 28
	CXL 511					00	00 L
	-73 755 380						
2569919H5	TOTAL	00	00	00 L		00	00 L
2569919J1	DOANE PET CARE	TERM LOAN 2001/06/29	1 000	29JUN01	29JUN01	1 000000	
** WBIX **	760	4,217 89	3,911 05			00	306 84
	4,217 890						
256992934	DOANE PET CARE COMPA	TERM LOAN 2005/12/31	0 010	30APR01	30APR01	1 000000	
** WBIX **	669	8,549 45	8,550 01			00	- 56
	9,219 420						
** WBIX **	670	48,400 10	68,399 54	30APR01	30APR01	1 000000	56
	73,755 380					00	
256992934	TOTAL	76,949 55	76,949 55	00 L		00	00 L
2569969F8	DOANE PET CARE	TERM LOAN 2005/12/31	1 000	28SEP01	28SEP01	1 000000	
** WBIX **	414	760 60	705 33			00	55 27
	760 600						
25766CBY9	DONALDSON LUFKIN + J	TRANCHE T 2003/02/14	1 000	14DEC01	14DEC01	1 000000	
** WBIX **	598	3,011 250 00	3 004 362 04			00	6,887 96
	3,000,000 000						
** WBIX **	598	-3,011 250 00	-3,004 362 04	14DEC01	14DEC01	1 000000	-6,887 96
	CXL 598					00	00 L
	3 000,000 000						
** WBIX **	600	3 011,145 00	3 004 362 04	14DEC01	17DEC01	1 000000	6,782 96
	3,000,000 000					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
25766CBY9	TOTAL		3,011,145 00	3,004,362 04	6,782 96 L	00	6,782 96 L
25766CCA0	DONALDSON (UFKIN+JEN TRANCHE T	2002/03/15	1 000	12JUL01	16JUL01	1 000000	
.. WB1U ..	508	15,041,250 00	15,000,000 00	41,250 00	00	41,250 00	
	15,000,000 000						
260543BJ1	DOW CHEM CO	NT	2029/11/01	7 375	12FEB01	15FEB01	1 000000
.. WB1H ..	535	73,165 40	69,218 66	3,946 74	00	3,946 74	
	70,000 000						
260543BK8	DOW CHEM CO	NT	2005/08/15	7 000	05JAN01	10JAN01	1 000000
.. WB1H ..	168	2,099,580 00	2,095,480 00	4,100 00	00	4,100 00	
	2,000,000 000						
260543BM4	DOW CHEM CO	NT 144A	2004/05/14	5 250	28AUG01	31AUG01	1 000000
.. WB1U ..	248	25,251,250 00	24,962,160 41	289,089 59	00	289,089 59	
	25,000,000 000						
26157V9C3	DRESSER INC	TERM LOAN	2009/04/10	1 000	30SEP01	30SEP01	1 000000
.. WB1X ..	438	2,500 00	2,495 00	5 00	00	5 00	
	2,500 000						
.. WB1X ..	CXL 438	-2,500 00	-2,495 00	-5 00	30SEP01	30SEP01	1 000000
	-2,500 000				00	-5 00	
.. WB1X ..	539	2,540 61	2,495 00	45 41	30SEP01	30SEP01	1 000000
	2,500 000				00	45 61	
.. WB1X ..	776	2,500 00	2 495 00	5 00	10OCT01	10OCT01	1 000000
	2,500 000				00	5 00	
26157V9C3	TOTAL		5 040 61	4,990 00	50 61 L	00	50 61 L

STATEMENT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
268917EV9	EQCC HOME EQUITY LN 1998 3 AS	2029/10/15	1 000	19SEP01	19SEP01	1 000000	
.. WB1Z ..	460	672,250 79	672,774 05	-523 26	00	-523 26	
	672,250 790						
268917EY3	EQCC HOME EQUITY LN 1998 4 AS	2029/01/15	1 000	17JUN01	17JUN01	1 000000	
.. WB1Z ..	337	1,143 45	1,146 82	-3 37	00	-3 37	
	1,143 450						
.. WB1Z ..	455	1,246 18	1,249 84	-3 66	18SEP01	18SEP01	1 000000
	1,246 180				00	-3 66	
268917EY3	TOTAL		2,389 63	2,396 66	-7 03 L	00	-7 03 L
268917FP1	EQCC HOME EQUITY LN 1999 3 AS	2010/04/25	6 548	25OCT01	25OCT01	1 000000	
.. WB1F ..	281	153,179 01	151,952 26	1,226 75	00	1,226 75	
	153,179 010						
.. WB1F ..	CXL 281	-153,179 01	151,952 26	-1,226 75	25OCT01	25OCT01	1 000000
	-153,179 010				00	-1,226 75	
.. WB1F ..	339	37,179 57	36 884 28	295 29	26NOV01	31DEC01	1 000000
	37,179 560				00	295 29	
268917FP1	TOTAL		37,179 57	36,884 28	295 29 L	00	295 29 L
27746QAC8	EASTMAN KODAK CO MTN TRANCHE T	2006/06/15	6 375	22JUN01	27JUN01	1 000000	
.. WB1H ..	192	3,077,705 70	3,064,167 00	13 538 70	00	13,538 70	
	3,070,000 000						
.. WB2L ..				-3,795 45	00	-3,795 45	
.. WB2L ..	193	23,750 00	25,245 79	-1,495 79	31OCT01	05NOV01	1 000000
	25,000 000				00	-1,495 79	
.. WB2L ..	196	61,621 95	65,639 05	-4,017 10	31OCT01	05NOV01	1 000000
	65,000 000				00	-4,017 10	
.. WB2L ..					31OCT01	05NOV01	1 000000

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
198	61,382.10	65,639.05	-4,256.95			00	-4,256.95
65,000.000							
.. WB2L ..				31OCT01	05NOV01	1 000000	
199	61,750.00	65,639.05	-3,889.05			00	-3,889.05
65,000.000							
.. WB2L ..				16NOV01	21NOV01	1 000000	
304	127,400.00	131,267.49	-3,867.49			00	-3,867.49
130,000.000							
.. WB2L ..				16NOV01	21NOV01	1 000000	
325	68,457.20	70,682.50	-2,225.30			00	-2,225.30
70,000.000							
.. WB2L ..				27NOV01	30NOV01	1 000000	
413	14,443.75	15,145.55	-501.80			00	-501.80
15,000.000							
27744QAC8	TOTAL	3,550,554.30	3,569,044.53	-10,510.23 L		00	-10,510.23 L
27744QAD6	EASTMAN KODACK CO TRANCHE 1	2002/09/16	1 000	24OCT01	29OCT01	1 000000	
.. WB1Y ..							
406	7,904.480.00	8,000.000.00	-95,520.00			00	-95,520.00
8,000,000.000							
293561BL9	ENRON CORP	NT	2002/08/01	6 500	13DEC01	18DEC01	1 000000
.. WB1Z ..							
319	986,000.00	5 881,156.37	-4,895.156.37			00	-4,895,156.37
5,800,000.000							
293561BT2	ENRON CORP	NT	2004/07/15	6 400	08NOV01	14NOV01	1 000000
.. WB1H ..							
456	77,000.00	83 123.43	-6,123.43			00	-6,123.43
100,000.000							
.. WB1Y ..				20NOV01	26NOV01	1 000000	
519	102,750.00	124,823.99	-22,073.99			00	-22,073.99
150,000.000							
.. WB1H ..				20NOV01	26NOV01	1 000000	
563	95,900.00	116 502.39	-20,602.39			00	-20,602.39
140,000.000							
.. WB1Y ..				13DEC01	18DEC01	1 000000	
597	248,600.00	1,277,549.03	-1,008,949.03			00	-1,008,949.03
1,580,000.000							
.. WB1H ..				13DEC01	18DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
722	253,300.00	1,202,501.89	-949,201.89			00	-949,201.89
1,490,000.000							
293561BT2	TOTAL	797,550.00	2,804,500.73	-2,006,950.73 L		00	-2,006,950.73 L
293561CA2	ENRON CORP	144A	2001/09/10	1 000	10SEP01	10SEP01	1 000000
.. WB2J ..							
164	2,000.000.00	2,000,182.00	-182.00			00	-182.00
2 000,000.000							
293561CB0	ENRON CORP	SR NT	2003/06/15	7 875	15DEC01	18DEC01	1 000000
.. WB1Z ..							
318	1,336,710.00	8,130,901.12	-6,794,191.12			00	-6,794,191.12
7,863,000.000							
29444NAE2	EQUISTAR CHEMICALS L SR NT 144	2008/09/01	10 125	14NOV01	28NOV01	1 000000	
.. WB2L ..							
395	374,000.00	374 297.28	-297.28			00	-297.28
400,000.000							
29444NAF9	EQUISTAR CHEMICALS L SR NT	2008/09/01	10 125	26NOV01	29NOV01	1 000000	
.. WB2L ..							
488	125,957.50	116,875.00	9 062.50			00	9,062.50
125,000.000							
301965AN9	FFCA SECD LENDING CO SER 1997	2015/07/18	1 000	28FEB01	28FEB01	1 000000	
.. WB1H ..							
721	00	990.63	-990.63			00	-990.63
21,418.970							
.. WB1H ..				25JUN01	25JUN01	1 000000	
262	00	2,340.83	-2,340.83			00	-2,340.83
50,612.410							
.. WB1H ..				31JUL01	31JUL01	1 000000	
473	00	506.34	-506.34			00	-506.34
10,947.810							
.. WB1H ..				30SEP01	30SEP01	1 000000	
197	00	2,534.78	-2,534.78			00	-2,534.78
54,805.980							
.. WB1H ..				31OCT01	31OCT01	1 000000	
421	00	1,438.24	-1,438.24			00	-1,438.24
31,097.080							
.. WB1H ..				30NOV01	30NOV01	1 000000	
661	00	497.61	-497.61			00	-497.61
10,759.140							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
** WB1H **	039	00	484 79	31DEC01	31DEC01	1 000000	
	10,481 910			-484 79		00	-484 79
301965AM9	TOTAL	00	8,793 22	-8,793 22 L		00	-8,793 22 L
3019909H2	FHA 221D4 PC DAK PARK	2017/10/01	7 450	01NOV99	02DEC99	1 000000	
** WB1E **	CXL 509	-7,754 85	-8,035 96	281 11		00	281 11
	-7,754 850						
** WB1E **	187	1,536 38	1,589 45	24NOV99	24NOV99	1 000000	
	1,536 380			-53 07		00	-53 07
** WB1E **	CXL 495	-1,536 38	-1,592 07	24NOV99	24NOV99	1 000000	
	-1,536 380			55 69		00	55 69
** WB1E **	188	1,545 98	1,599 21	23DEC99	23DEC99	1 000000	
	1,545 980			-53 23		00	-53 23
** WB1E **	CXL 799	-1,545 98	-1,602 02	23DEC99	23DEC99	1 000000	
	-1,545 980			56 04		00	56 04
** WB1E **	189	1,555 64	1,608 99	25JAN00	25JAN00	1 000000	
	1,555 640			-53 35		00	-53 35
** WB1E **	CXL 457	-1,555 64	-1,612 03	25JAN00	25JAN00	1 000000	
	-1,555 640			56 39		00	56 39
** WB1E **	CXL 093	-1,555 64	-1,612 03	25FEB00	25FEB00	1 000000	
	-1,555 640			56 39		00	56 39
** WB1E **	190	1,555 64	1,608 79	25FEB00	25FEB00	1 000000	
	1,555 640			-53 15		00	-53 15
** WB1E **	191	1,575 15	1,628 71	06APR00	06APR00	1 000000	
	1,575 150			-53 56		00	-53 56
** WB1E **	CXL 530	-1,575 15	-1,632 25	06APR00	06APR00	1 000000	
				57 10		00	57 10

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
	-1,575 150						
** WB1E **	192	1,584 99	1,638 76	25APR00	25APR00	1 000000	
	1,584 990			-53 77		00	-53 77
** WB1E **	CXL 294	-1,584 99	-1,642 45	25APR00	25APR00	1 000000	
	-1,584 990			57 46		00	57 46
** WB1E **	193	1,594 90	1,648 82	25MAY00	25MAY00	1 000000	
	1,594 900			-53 92		00	-53 92
** WB1E **	CXL 613	-1,594 90	-1,652 72	25MAY00	25MAY00	1 000000	
	-1,594 900			57 82		00	57 82
** WB1E **	194	1,604 87	1,659 08	01JUN00	01JUN00	1 000000	
	1,604 870			-54 21		00	-54 21
** WB1E **	CXL 780	-1,604 87	-1,663 05	01JUN00	01JUN00	1 000000	
	-1,604 870			58 18		00	58 18
** WB1E **	195	1,614 90	1,669 08	26JUL00	26JUL00	1 000000	
	1,614 900			-54 18		00	-54 18
** WB1E **	CXL 762	-1,614 90	-1,669 08	26JUL00	26JUL00	1 000000	
	-1,614 900			54 18		00	54 18
** WB1E **	198	1,645 37	1,699 95	25OCT00	25OCT00	1 000000	
	1,645 370			-54 58		00	-54 58
** WB1E **	CXL 556	-1,645 37	-1,699 95	25OCT00	25OCT00	1 000000	
	-1,645 370			54 58		00	54 58
** WB1E **	199	1,655 65	1,710 54	01NOV00	01NOV00	1 000000	
	1,655 650			-54 89		00	-54 89
** WB1E **	CXL 298	-1 655 65	-1,710 54	01NOV00	01NOV00	1 000000	
	-1,655 650			54 89		00	54 89

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LO1	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** WBIE **	040	1.666 00	1,720 87		22DEC00 -54 87	22DEC00	1 000000 00	-54 87
	1.666 000							
** WBIE **	CXL 040	-1.666 00	-1,720 87		22DEC00 54 87	22DEC00	1 000000 00	54 87
	-1.666 000							
** WBIE **	202	1.666 00	1,720 87		22DEC00 -54 87	22DEC00	1 000000 00	-54 87
	1.666 000							
** WBIE **	CXL 242	-1.666 00	-1,720 87		22DEC00 54 87	22DEC00	1 000000 00	54 87
	-1.666 000							
** WBIE **	155	1.676 41	1,731 39		25JAN01 -54 98	25JAN01	1 000000 00	-54 98
	1.676 410							
** WBIE **	CXL 155	-1.676 41	-1,731 39		25JAN01 54 98	25JAN01	1 000000 00	54 98
	-1.676 410							
** WBIE **	203	1.676 41	1,731 39		25JAN01 -54 98	25JAN01	1 000000 00	-54 98
	1.676 410							
** WBIE **	204	12,222 87	12,623 75		25JAN01 -400 88	25JAN01	1 000000 00	-400 88
	12,222 870							
** WBIE **	322	12,222 87	12,623 75		25JAN01 -400 88	25JAN01	1 000000 00	-400 88
	12,222 870							
** WBIE **	CXL 322	-12,222 87	-12,623 75		25JAN01 400 88	25JAN01	1 000000 00	400 88
	-12,222 870							
** WBIE **	205	1,686 89	1,741 98		25FEB01 -55 09	30MAR01	1 000000 00	-55 09
	1,686 890							
** WBIE **	489	1,686 89	1,741 98		25FEB01 -55 09	25FEB01	1 000000 00	-55 09
	1,686 890							
** WBIE **	CXL 489	-1,686 89	-1,741 98		25FEB01 55 09	25FEB01	1 000000 00	55 09

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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 AS-OF DATE 31DEC01

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LO1	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
		-1,686 890						
** WBIE **	206	4,826 21	4,983 75		01MAR01 -157 54	01MAR01	1 000000 00	-157 54
	4,826 210							
** WBIE **	218	4,856 38	5,014 26		01MAR01 -157 88	02APR01	1 000000 00	-157 88
	4,856 380							
** WBIE **	527	4,826 21	4,983 67		01MAR01 -157 46	05MAR01	1 000000 00	-157 46
	4,826 210							
** WBIE **	CXL 527	-4,826 21	-4,983 67		01MAR01 157 46	05MAR01	1 000000 00	157 46
	-4,826 210							
** WBIE **	051	1,697 43	1,752 60		01APR01 -55 17	04APR01	1 000000 00	-55 17
	1,697 430							
** WBIE **	117	5,345 00	5,518 24		25APR01 -173 24	25APR01	1 000000 00	-173 24
	5,345 000							
** WBIE **	CXL 117	-5,345 00	-5,518 24		25APR01 173 24	25APR01	1 000000 00	173 24
	-5,345 000							
** WBIE **	118	1,708 04	1,763 40		25APR01 55 36	25APR01	1 000000 00	-55 36
	1,708 040							
** WBIE **	126	4,886 74	5,044 94		01MAY01 -158 20	04MAY01	1 000000 00	-158 20
	4,886 740							
** WBIE **	CXL 126	-4,886 74	-5,044 94		01MAY01 158 20	04MAY01	1 000000 00	158 20
	-4,886 740							
** WBIE **	567	4,886 73	5,044 93		04MAY01 -158 20	04MAY01	1 000000 00	-158 20
	4,886 730							
** WBIE **	499	1,718 71	1,774 20		25MAY01 -55 49	25MAY01	1 000000 00	-55 49
	1,718 710							



ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	BASE	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	SHARES/PAR	PRINCIPAL NET	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECTY GN/LS
WBIE **	577	4,917 28		5,075 83	01JUN01 -158 55	04JUN01	1 000000 00	-158 55
	4,917 280							
WBIE **	311	1,729 46		1,785 09	22JUN01 -55 63	22JUN01	1 000000 00	-55 63
	1,729 460							
WBIE **	292	4,948 01		5,106 95	01JUL01 -158 94	03JUL01	1 000000 00	-158 94
	4,948 010							
WBIE **	292	-4,948 01		-5,106 95	01JUL01 158 94	03JUL01	1 000000 00	158 94
	CXL 292 -4,948 010							
WBIE **	050	4,978 93		5,138 40	25JUL01 -159 47	25JUL01	1 000000 00	-159 47
	4,978 930							
WBIE **	672	4,978 93		5,138 40	25JUL01 -159 47	25JUL01	1 000000 00	-159 47
	4,978 930							
WBIE **	672	-4,978 93		-5,138 40	25JUL01 159 47	25JUL01	1 000000 00	159 47
	CXL 672 -4,978 930							
WBIE **	656	4,978 93		5,138 24	01AUG01 -159 51	02AUG01	1 000000 00	-159 51
	4,978 930							
WBIE **	254	1,751 14		1,806 98	28AUG01 -55 84	28AUG01	1 000000 00	-55 84
	1,751 140							
WBIE **	537	5,010 05		5,169 33	01SEP01 -159 28	19SEP01	1 000000 00	-159 28
	5,010 050							
WBIE **	747	662,318 88		676,625 29	25SEP01 -14,306 41	25SEP01	1 000000 00	-14,306 41
	662,318 880							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	BASE	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	SHARES/PAR	PRINCIPAL NET	BASE	BASE COST	BASE	BASE	GN/LS	NET BAS SECTY GN/LS
3019909H2	TOTAL	713,209 49		729,106 65	-15,897 16 1		00	-15,897 16 1
3019949K7	FHA	22104 P3	2022/03/25	7 450	01FEB01	01FEB01	1 000000	
WBIE **	546	00		40,147 71	-40,147 71		00	-40,147 71
	38,811 000							
WBIE **	119	64,005 00		66,189 60	25APR01 -2,184 60	25APR01	1 000000 00	-2,184 60
	64,005 000							
WBIE **	569	1,141 26		1,180 09	25MAY01 -38 83	25MAY01	1 000000 00	-38 83
	1,141 260							
WBIE **	297	1,147 92		1,186 85	25JUN01 -38 93	25JUN01	1 000000 00	-38 93
	1,147 920							
WBIE **	343	1,156 00		1,194 97	19AUG01 38 97	19AUG01	1 000000 00	-38 97
	1,156 000							
WBIE **	030	62 15		64 24	25SEP01 -2 09	25SEP01	1 000000 00	-2 09
	62 150							
WBIE **	478	1,367 00		1,412 75	25OCT01 -45 75	25OCT01	1 000000 00	-45 75
	1,367 000							
WBIE **	392	55,169 16		57 012 80	30NOV01 -1,843 64	30NOV01	1 000000 00	-1,843 64
	55,169 160							
WBIE **	762	144,364 93		149,172 53	31DEC01 -4,807 60	31DEC01	1 000000 00	-4,807 60
	144,364 930							
3019949K7	TOTAL	268,413 42		317,561 54	-49 148 12 1		00	-49,148 12 1

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
3039929Y6	3 MONTH LIBOR BOND INDE	2001/12/05	3 500	30NOV01	05DEC01	1 000000	
** WB1H **	700	125,882 77	00	125,882 77		00	125,882 77
	8,900 000 000						
304530ADD	FAIRFIELD MFG INC SR SUB MT	2008/10/15	9 625	03AUG01	08AUG01	1 000000	
** WB1J **	082	1,346 400 00	1,980,000 00	-633,600 00		00	-633,600 00
	1,980,000 000						
3099929X5	FHA 221/D4 P10 00 CS	2021/12/01	7 450	25JAN01	25JAN01	1 000000	
** WB1E **	232	3,112 00	3,192 96	-80 96		00	-80 96
	3,112 000						
** WB1E **	513	3,052 00	3,130 94	-78 94	24FEB01	24FEB01	1 000000
	3,052 000					00	-78 94
** WB1E **	237	2,992 00	3,078 02	-86 02	23MAR01	23MAR01	1 000000
	2,992 000					00	-86 02
** WB1E **	566	3,109 58	3,189 94	-80 34	31MAY01	31MAY01	1 000000
	3,109 580					00	-80 34
** WB1E **	298	4,887 14	7,064 19	-177 05	25JUN01	25JUN01	1 000000
	4 887 140					00	-177 05
** WB1E **	658	667 85	684 92	-17 07	25JUL01	25JUL01	1 000000
	667 850					00	-17 07
** WB1E **	032	3,207 83	3,288 82	-80 99	25SEP01	25SEP01	1 000000
	3,207 830					00	-80 99
** WB1E **	477	4,961 00	5,086 25	-125 25	25OCT01	25OCT01	1 000000
	4 961 000					00	-125 25
** WB1E **	723	3,228 04	3,310 29	-82 25	26NOV01	26NOV01	1 000000
	3 228 040					00	-82 25
** WB1E **	430	282,712 78	289,894 64	-7,181 88	24DEC01	24DEC01	1 000000
						00	-7,181 88

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
	282,712 780						
3099929X5	TOTAL						
	313,930 22	321,920 99		-7,990 77 L		00	-7,990 77 L
3128GBNV2	FED HM LN PC E76704	2014/05/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	715	453,548 88	431,434 08	22,112 80		00	22 112 80
	456,614 780						
3128GBP65	FED HM LN PC E76745	2014/05/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	719	754,372 76	737,078 43	17,294 33		00	17,294 33
	759 475 480						
3128GBVU5	FED HM LN PC E76927	2014/05/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	707	91,092 63	86,651 39	4,441 24		00	4,441 24
	91,708 790						
3128GBV76	FED HM LN PC E76938	2014/05/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	711	277,101 40	263,591 29	13,510 11		00	13,510 11
	278,975 760						
3128GB2M5	FED HM LN PC POOL E77080	2014/05/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	714	337 785 64	338 881 05	-1 095 41		00	-1,095 41
	340,070 480						
3128GB5L4	FED HM LN PC E77151	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	706	48,328 69	45,971 17	2,357 52		00	2,357 52
	48,455 590						
3128GCCV2	FED HM LN PC E77284	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	717	469,418 30	434,936 71	32,681 59		00	32,681 59
	474 147 730						
3128GCJES	FED HM LN PC E77461	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	709	101 943 79	96,970 89	4,972 90		00	4 972 90
	102 633 360						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
3128GCKA9	FED HM LN PC E77489	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
** WB10 **	716 460,451 22	440,458 57		19,992 65		00	19,992 65
	463,565 800						
3128GCMD1	FED HM LN PC E77556	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
** WB10 **	708 92,118 00	87,624 41		4,493 59		00	4,493 59
	92,741 110						
3128GCNL2	FED HM LN PC E77595	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
** WB10 **	712 277,929 40	266,664 70		11,264 70		00	11,264 70
	279,809 370						
3128GCP63	FED HM LN PC E77645	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
** WB10 **	710 276,286 10	269,126 05		7,160 05		00	7,160 05
	278,154 950						
3128GCXE7	FED HM LN PC E77877	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
** WB10 **	713 324,163 74	308,342 52		15,821 22		00	15,821 22
	324,356 450						
3128GGVU4	FED HM LN PC E80627	2015/05/01	6 000	25APR01	17MAY01	1 000000	
** WB10 **	690 213,675 70	206,410 68		7,265 02		00	7,265 02
	214,270 360						
3128GHMWB	FED HM LN PC E81737	2015/11/01	6 000	06FEB01	15FEB01	1 000000	
** WB10 **	724 495,474 35	491,907 15		3 567 20		00	3 567 20
	498,277 160						
3128GHSF4	FED HM LN PC E81746	2015/11/01	6 500	17APR01	19APR01	1 000000	
** WB10 **	403 950,813 74	940,352 96		10,460 78		00	10,460 78
	941,691 110						
3128GJE78	FED HM LN PC E81958	2015/12/01	6 000	06FEB01	15FEB01	1 000000	
** WB10 **	727 498,900 20	492,707 42		6,192 78		00	6,192 78
	501,722 390						
** WB10 **	491 388,391 61	382,586 89		5,804 72	25APR01	17MAY01	1 000000
	389,487 040				5,804 72	00	5,804 72

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** WB10 **	029 99,414 85	96,482 66		20SEP01	18OCT01	1 000000	
	98,179 930			2,932 19		00	2,932 19
3128GJE78	TOTAL						
	984,706 66	971,776 97		14,929 69 S		00	14,929 69 S
3128GJWZ6	FED HM LN PC E82464	2016/02/01	5 500	18APR01	17MAY01	1 000000	
** WB10 **	708 586,047 00	581,192 49		4,874 51		00	4,874 51
	599,940 630						
3128GJZ29	FED HM LN PC E82592	2016/03/01	6 000	25APR01	17MAY01	1 000000	
** WB10 **	692 395,119 89	394,086 18		1,033 71		00	1,033 71
	396,234 300						
3128GKAR5	FED HM LN PC E82716	2016/03/01	7 000	15NOV01	19NOV01	1 000000	
** WB10 **	542 832,749 70	833,249 70		-500 00		00	-500 00
	799,999 710						
3128GKEW0	FED HM LN PC E82849	2016/03/01	6 000	08MAY01	17MAY01	1 000000	
** WB10 **	793 43,636 56	43,646 79		-10 23		00	-10 23
	43,650 200						
3128GKM97	FED HM LN PC E83054	2016/04/01	6 000	25APR01	17MAY01	1 000000	
** WB10 **	701 299,157 11	299,719 61		-542 50		00	-542 50
	300,000 860						
3128GKMF8	FED HM LN PC E83058	2016/04/01	6 000	22AUG01	20SEP01	1 000000	
** WB10 **	368 577,012 25	570,801 59		6,210 66		00	6,210 66
	575,842 570						
** WB10 **	369 281,585 51	278,554 68		3,030 83	22AUG01	20SEP01	1 000000
	281,014 700				3,030 83	00	3,030 83
3128GKMF8	TOTAL						
	858,597 76	849,356 27		9,241 49 S		00	9,241 49 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3128GKRV2	FED HM LN PC E83104	2016/03/01	6 000	08MAY01	17MAY01	1 000000	
WB1Q	792 37,391 64		37,400 41	-8 77		00	-8 77
	37,403 330						
3128GKRS5	FED HM LN PC E83197	2016/04/01	6 000	08MAY01	17MAY01	1 000000	
WB1Q	794 918,635 02		918 850 39	-215 37		00	-215 37
	918,922 180						
3128GKT53	FED HM LN PC E83272	2016/04/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	340 643,203 01		637,610 82	5,592 19		00	5,592 19
	644,865 550						
WB1Q	CXL 340 -643,203 01		-637,610 82	5,592 19	18JUN01	1 000000	-5,592 19
	644,865 550						
WB1Q	341 93,973 21		93,154 18	08MAY01 817 03	18JUN01	1 000000	817 03
	94,214 110						
WB1Q	CXL 341 -93,973 21		93,154 18	08MAY01 -817 03	18JUN01	1 000000	-817 03
	-94 214 110						
3128GKT53	TOTAL		00	00 S		00	00 S
3128GKWAB	FED HM LN PC E83341	2016/04/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	444 398,969 53		395,500 77	3,468 76		00	3,468 76
	400 000 780						
WB1Q	CXL 444 -398,969 53		-395 500 77	3,468 76	18JUN01	1 000000	-3,468 76
	-400 000 780						
WB1Q	465 398,969 53		395,500 77	3,468 76	03JUL01	1 000000	3,468 76
	400 000 780						

STATE SEPT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3128GKWAB	TOTAL		398,969 53	395,500 77	3,468 76 S	00	3,468 76 S
3128GKX74	FED HM LN PC E83402	2016/04/01	6 000	21SEP01	18OCT01	1 000000	
WB1Q	003 840,534 86		821,273 78	19 241 08		00	19,241 08
	828,495 780						
3128GKZU1	FED HM LN PC E83455	2016/05/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	343 105,446 77		104,529 99	914 78		00	914 78
	105,719 330						
WB1Q	344 714,540 16		708,327 74	08MAY01 6,212 42	18JUN01	1 000000	6,212 42
	714 387 090						
3128GKZU1	TOTAL		819,986 93	812 857 73	7,129 20 S	00	7,129 20 S
3128GK2C7	FED HM LN PC E83471	2016/05/01	6 000	18JUN01	19JUL01	1 000000	
WB1Q	666 507,499 78		505,741 41	1 758 37		00	1,758 37
	510 250 350						
WB1Q	367 425,018 70		420,444 02	22AUG01 4,574 68	20SEP01	1 000000	4,574 68
	424,157 130						
3128GK2C7	TOTAL		932,518 48	926 185 43	6,333 05 S	00	6,333 05 S
3128GK2K9	FED HM LN PC E83478	2016/05/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	342 798,002 51		791 064 44	6 938 07		00	6 938 07
	800 065 180						
3128GK2M5	FED HM LN PC E83480	2016/05/01	6 000	08MAY01	17MAY01	1 000000	
WB1Q	704 999,687 50		999,921 88	-234 38		00	-234 38
	1 000,000 000						
WB1Q	CXL 704 -999,687 50		-999,921 88	234 38	17MAY01	1 000000	234 38
	-1 000 000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
3128GK2H5	TOTAL		00	00 S		00	00 S
3128GK3J1	FED HM LN PC	2016/05/01	6 000	18JUN01	19JUL01	1 000000	
WB1Q	662	495,118 43	494,057 56	1,060 87		00	1,060 87
	497,801 890						
3128GK5D2	FED HM LN PC	2016/05/01	6 000	18JUN01	19JUL01	1 000000	
WB1Q	663	431,865 68	430,369 36	1,496 32		00	1,496 32
	434,206 320						
WB1Q	665	487,109 56	485,421 84	1,687 72	19JUL01	1 000000	1,687 72
	489,749 620					00	
3128GK5D2	TOTAL		918,975 24	3,184 04 S		00	3,184 04 S
3128GK5M2	FED HM LN PC	2016/05/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	345	282,882 15	280,422 69	2,459 46		00	2,459 46
	283,413 340						
WB1Q	664	562,743 02	560,787 83	1,955 19	19JUL01	1 000000	1,955 19
	565,793 000					00	
3128GK5M2	TOTAL		845,625 17	4,414 65 S		00	4,414 65 S
3128GK6M1	FED HM LN PC	2016/05/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	339	354,219 06	351,139 38	3,079 68		00	3,079 68
	355,134 640						
3128GLBA9	FED HM LN PC	2016/05/01	6 000	22AUG01	20SEP01	1 000000	
WB1Q	370	720,445 69	712,470 91	7,774 78		00	7,774 78
	718,985 250						
WB1Q	371	144,078 14	142,523 31	1,554 83	20SEP01	1 000000	1,554 83
	143,786 080					00	

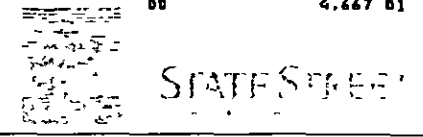
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
3128GLBA9	TOTAL		864,523 83	855,194 22	9,329 61 S	00	9,329 61 S
3128GLBC5	FED HOME LN PC	2016/05/01	6 000	08MAY01	18JUN01	1 000000	
WB1Q	336	398,968 49	394,788 99	2,187 50		00	2,187 50
	399,999 740						
WB1Q	660	100,565 07	100,536 55	28 52	19JUL01	1 000000	28 52
	101,110 120					00	
WB1Q	372	857,952 18	851,394 63	6,557 55	20SEP01	1 000000	6,557 55
	856,213 000					00	
WB1Q	373	1,002,030 45	994,371 68	7,658 77	20SEP01	1 000000	7,658 77
	999,999 210					00	
WB1Q	374	1,002,030 45	994,371 68	7,658 77	20SEP01	1 000000	7,658 77
	999,999 210					00	
WB1Q	004	174,227 67	170,769 22	3 458 45	18OCT01	1 000000	3,458 45
	171,752 180					00	
3128GLBC5	TOTAL		3,535,774 31	3,508,224 75	27,549 56 S	00	27,549 56 S
3128GLD4J	FED HM LN PC	2016/05/01	6 000	20SEP01	18OCT01	1 000000	
WB1Q	024	913,162 96	893,958 58	19,204 38		00	19,204 38
	901,819 760						
WB1Q	025	1,012,577 74	991,282 61	21,295 13	18OCT01	1 000000	21,295 13
	999,999 620					00	
WB1Q	026	1,012,577 74	991,282 61	21 295 13	18OCT01	1 000000	21,295 13
	999,999 620					00	
WB1Q	027	1,012,577 74	991,282 63	21,295 11	18OCT01	1 000000	21,295 11
	999,999 620					00	
WB1Q					20SEP01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
999,999	028 620		1,012,577 74		991,282 61		21.295 13		00	21,295 13
** WB1Q **	002 171,504 170		173,996 34		170,009 17		21SEP01 3 987 17	18OCT01	1 000000 00	3,987 17
** WB1Q **	005 828,267 160		840,302 92		821,047 14		21SEP01 19,255 78	18OCT01	1 000000 00	19,255 78
** WB1Q **	006 999,999 620		1,014,530 86		991,282 60		21SEP01 23 248 26	18OCT01	1 000000 00	23,248 26
** WB1Q **	007 999,999 620		1,014,530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	008 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
** WB1Q **	009 999 999 620		1,014 530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	010 999 999 620		1,014,530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	011 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
** WB1Q **	012 999,999 620		1,014 530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23 248 25
** WB1Q **	013 999,999 620		1 014,530 86		991,282 61		21SEP01 23 248 25	18OCT01	1 000000 00	23 248 25
** WB1Q **	014 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23 248 26
** WB1Q **	015 999,999 620		1,014 530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	LOCAL BASE	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1Q **	016 999,999 620		1 014,530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	017 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23 248 26
** WB1Q **	018 999,999 620		1 014 530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
** WB1Q **	019 999,999 620		1,014 530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	020 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
** WB1Q **	021 999,999 620		1,014,530 86		991,282 61		21SEP01 23 248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	022 999,999 620		1,014,530 86		991,282 61		21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
** WB1Q **	023 999,999 620		1,014,530 86		991,282 60		21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
3128GLD41	TOTAL		24,239,328 66		23 693 232 25		546 096 41 S		00	546 096 41 S
3128GLFA5	FEDERAL	HOME LN PC	E83761	2016/05/01	6 000		08MAY01	18JUN01	1 000000	
** WB1Q **	337 999,999 900		997,421 77		988,906 15		8,515 62		00	8,515 62
** WB1Q **	338 999,999 900		997,421 77		988,906 15		08MAY01 8,515 62	18JUN01	1 000000 00	8,515 62

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L S GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECTY GN/L S NET BAS SECTY GN/L S		
3128GLFAS	TOTAL		1,994,843 54	1,977,812 30	17,031 24 S	00	17,031.24 S		
3128GLK76	FED HM LN PC		E83918	2016/06/01	6 000	18JUN01	19JUL01	1 000000	
** WB1Q **	661		398,925 59	398,815 44	110 13	00	110 13		
	401,087 710								
3128GLPH9	FED HM LN PC		E84024	2016/06/01	6 000	08MAY01	18JUN01	1 000000	
** WB1Q **	445		244,233 71	242,110 27	2,123 44	00	2,123 44		
	244,865 000								
** WB1Q **	CXL 445		-244,233 71	-242,110 27	-2,123 44	00	-2,123 44		
	-244,865 000								
** WB1Q **	447		93,877 35	93,061 15	816 20	00	816 20		
	94,120 000								
** WB1Q **	CXL 447		-93,877 35	-93,061 15	-816 20	00	-816 20		
	-94,120 000								
** WB1Q **	467		93,877 35	93,061 15	816 20	00	816 20		
	94,120 000								
** WB1Q **	468		244,233 71	242,110 27	2,123 44	00	2,123 44		
	244,865 000								
3128GLPH9	TOTAL		338,111 06	335,171 42	2,939 64 S	00	2,939 64 S		
3128GL7MB	FED HM LN PC		E84500	2016/07/01	6 000	02JUL01	19JUL01	1 000000	
** WB1Q **	693		464,645 03	468,806 15	4,161 12	00	4,161 12		
	471,347 000								
3128GMAR6	FED HM LN PC		E84510	2016/07/01	6 000	02JUL01	19JUL01	1 000000	
** WB1Q **	692		521,136 22	525,803 23	4,467 01	00	4,467 01		
	528,653 000								



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L S GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECTY GN/L S NET BAS SECTY GN/L S		
3128HDR68	FED HM LN PC		846809	2030/08/01	1 000	31OCT01	31OCT01	1 000000	
** WB1E **	528		35,241 60	36,108 59	-866 99	00	-866 99		
	35,241 600								
** WB1E **	CXL 528		-35,241 60	-36,108 59	866 99	00	866 99		
	-35,241 600								
** WB1E **	779		35,241 60	36,107 59	-865 99	00	-865 99		
	35,241 600								
** WB1E **	384		113,538 00	116,309 00	-2,771 80	00	-2,771 00		
	113,538 000								
3128HDR68	TOTAL		148,779 60	152,416 59	-3,636 99 L	00	-3,636 99 L		
3128HDSC4	FED HM LN PC		846815	2030/09/01	1 000	01JUL01	01JUL01	1 000000	
** WB1E **	674		519,097 83	531,981 24	-12,883 43	00	-12,883 43		
	519,097 830								
** WB1E **	CXL 674		-519,097 83	-531,981 24	12,883 43	00	12,883 43		
	-519,097 830								
** WB1E **	139		519,097 83	531,925 04	-12,827 21	00	-12,827 21		
	519,097 830								
** WB1E **	526		152,380 75	156,133 86	-3,753 11	00	-3,753 11		
	152,380 750								
** WB1E **	239		172,515 83	176,753 04	-4,237 21	00	-4,237 21		
	172,515 830								
** WB1E **	522		360,269 42	369,104 21	-8,834 79	00	-8,834 79		
	360,269 420								
** WB1E **	CXL 522		-360,269 42	-369,104 21	8,834 79	00	8,834 79		
	-360,269 420								



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	784 360 269 420		369 090 79	15NOV01 -8,821 37	15NOV01	1 000000 00	-8,821 37
** WB1E **	014 168,300 000	168 300 00	172,402 04	31DEC01 -4,102 04	31DEC01	1 000000 00	-4,102 04
3120HDSC4	TOTAL	1,372,563 83	1,406 304 77	-33 740 94 1		00	-33,740 94 1
312800PJ1	FED HM LN PC E69425	2013/03/01	6 000	31JAN01	22FEB01	1 000000	
** WB1Q **	442 48,738 750	48,319 87	45,617 16	2,702 71		00	2,702 71
31282YCR8	FED HM LN PC S10080	2029/04/01	6 500	16FEB01	21FEB01	1 000000	
** WB1Q **	762 130,310 040	33 351 23	31,605 35	1,745 88		00	1,745 88
** WB1Q **	763 43,436 680	11,117 08	10 535 11	16FEB01 581 97	21FEB01	1 000000 00	581 97
** WB1Q **	769 130 310 040	33,595 56	31 605 36	16FEB01 1,990 20	21FEB01	1 000000 00	1 990 20
** WB1Q **	774 130,310 040	33,351 23	31,605 35	16FEB01 1,745 88	21FEB01	1 000000 00	1 745 88
31282YCR8	TOTAL	111,415 10	105,351 17	6,063 93 5		00	6 063 93 5
31282YCS6	FED HM LN PC S10081	2029/06/01	6 500	01FEB01	01FEB01	1 000000	
** WB1Q **	146 4 448 800	00	1 321 72	-1 321 72		00	-1,321 72
** WB1Q **	320 2 949 920	00	876 83	01MAR01 -876 83	01MAR01	1 000000 00	-876 83
** WB1Q **	592 3 899 400	00	1 159 59	01APR01 -1,159 59	01APR01	1 000000 00	1,159 59
** WB1Q **				30APR01	14MAY01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	468 352 037 880	92,299 93	104,759 14	-12,459 21		00	-12,459 21
** WB1Q **	CXL 468 -352 037 880	-92,299 93	-104,759 14	30APR01 12,459 21	14MAY01	1 000000 00	12,459 21
** WB1Q **	596 347 443 320	91,095 30	103 391 88	-12,296 58		00	-12,296 58
** WB1Q **	469 4 594 560	00	1 368 27	-1,368 27	30JUN01	1 000000 00	-1,368 27
31282YCS6	TOTAL	91,095 30	108,118 29	-17,022 99 5		00	-17,022 99 5
31282YCW7	FED HM LN PC S10085	2030/04/01	7 000	01MAR01	01MAR01	1 000000	
** WB1F **	391 66,029 400	00	13,702 17	-13 702 17		00	-13,702 17
** WB1F **	699 90,635 300	00	18 816 81	-18 816 81	01APR01	1 000000 00	-18,816 81
** WB1F **	213 103,503 400	00	21,507 86	-21 507 86	31MAY01	1 000000 00	21,507 86
** WB1F **	532 112,724 850	00	23,434 98	-23,434 98	30JUN01	1 000000 00	-23,434 98
** WB1F **	840 126,595 350	00	26,330 95	-26 330 95	31JUL01	1 000000 00	-26,330 95
** WB1F **	412 81,211 200	00	16 899 36	-16 899 36	31AUG01	1 000000 00	-16,899 36
** WB1F **	751 92 248 450	00	19 205 26	-19 205 26	30SEP01	1 000000 00	-19,205 26
** WB1F **	325 95 150 700	00	19 820 68	-19,820 68	31OCT01	1 000000 00	-19,820 68



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE COST	TRD DT LOCAL SECY BASE SECY	TRD DT GM/LS GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY	GM/LS GM/LS
** WB1F **	793		00	29,015	15	25NOV01	25NOV01	1 000000			-29,015 15
	139,245	050						00			
** WB1F **	365		00	45,785	37	31DEC01	31DEC01	1 000000			-45,785 37
	219,601	200						00			
31282YCW7	TOTAL		00	234,518	59			00			-234,518 59 L
31282YC80	FED HM LN PC		001129	2031/04/01	8 000	25OCT01	25OCT01	1 000000			
** WB1F **	792		00	65,784	60			00			-65,784 60
	157,545	130									
31283HEM3	FED HM LN PC G01040			2029/07/01	6 500	07DEC00	31JAN01	1 000000			
** WB1E **	151	866,770	10	865,456	81	1,313	29	00			1,313 29
	884,741	410									
31283HHE8	FED HM LN PC		G01129	2030/06/01	7 000	03OCT01	14NOV01	1 000000			
** WB1E **	589	554,973	30	555,141	30			00			-147 92
	537,341	850									
** WB1E **	590	626,023	71	626,213	13	03OCT01	14NOV01	1 000000			-189 42
	604,134	910				189 42		00			
31283HHE8	TOTAL		1,180,997 09	1 181,354 43				00			-357 34 L
31283HHL2	FED HM LN PC		G01135	2030/09/01	8 000	09MAR01	13MAR01	1 000000			
** WB1H **	815	1,028,046	13	1,029,061	76			00			-1,015 63
	999,999	280									
** WB1H **	857	616,766	68	617,375	99	09MAR01	13MAR01	1 000000			-609 31
	599,940	230				-609 31		00			
** WB1H **	858	1,027,944	16	1,028,959	69	09MAR01	13MAR01	1 000000			-1,015 53
	999,900	090				-1,015 53		00			

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE COST	TRD DT LOCAL SECY BASE SECY	TRD DT GM/LS GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY	GM/LS GM/LS
31283HHL2	TOTAL		2,672,756 97	2,675,397 44				00			-2,640 47 L
31283HMB0	FED HM LN PC		G01137	2030/09/01	7 500	02NOV00	05JAN01	1 000000			
** WB1E **	320	415,247	37	415,376	97			00			-129 60
	414,728	940									
31283HMB8	FED HM LN PC		G01145	2030/11/01	7 000	27MAR01	02MAY01	1 000000			
** WB1E **	038	1 009 275 31		1 008,025 44		1,249 87		00			1,249 87
	999,901	240									
31283HZ1	FED HM LN PC		G01148	2030/11/01	7 000	03OCT01	14NOV01	1 000000			
** WB1E **	591	40,350	33	40,362	54	12 21		00			-12 21
	39,068	400									
** WB1E **	592	152,176	87	152,222	91	03OCT01	14NOV01	1 000000			-46 04
	147,342	200				-46 04		00			
** WB1E **	593	515,085	18	514,773	76	04OCT01	14NOV01	1 000000			311 42
	498,268	610				311 42		00			
** WB1E **	594	515,085	18	514,773	76	04OCT01	14NOV01	1 000000			311 42
	498,268	610				311 42		00			
31283HZ1	TOTAL		1,222,697 56	1,222,132 97		544 59 L		00			544 59 L
31283HMB1	FEDERAL HOME LN MTG		G01155	2030/08/01	6 500	03OCT01	14NOV01	1 000000			
** WB1E **	587	66,229	35	65,944	92	284 43		00			284 43
	65,018	400									
** WB1E **	588	81,516	24	81,166	17	03OCT01	14NOV01	1 000000			350 07
	80,015	940				350 07		00			

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
31283HH81	TOTAL						
	147,745 59		147,111 09	434 50 L		00	634 50 L
31283J4A6	FED HM LN PC	G10817	2013/04/01	6 000	31JAN01	22FEB01	1 000000
.. WB1Q ..							
	643	22,196 62	22,275 67	-77 05		00	-77 05
	22,332 710						
31283KEP9	FED HM LN PC	G11042	2013/12/01	6 000	31JAN01	22FEB01	1 000000
.. WB1Q ..							
	641	329,544 63	317,493 37	12,051 26		00	12,051 26
	331,565 100						
31287LDG4	FED HM LN PC		2031/12/01	6 000	24OCT01	13DEC01	1 000000
.. WB1E ..							
	639	996,250 00	996,562 50	-312 50		00	-312 50
	1,000,000 000						
.. WB1E ..					24OCT01	13DEC01	1 000000
	640	996,250 00	996,562 50	-312 50		00	-312 50
	1,000,000 000						
.. WB1E ..					24OCT01	13DEC01	1 000000
	641	996,250 00	996,562 50	-312 50		00	-312 50
	1,000,000 000						
31287LDG4	TOTAL						
	2,988,750 00		2 989,687 50	-937 50 L		00	-937 50 L
31292GZM1	FED HM LN PC	C00740	2029/04/01	6 000	10JAN01	16JAN01	1 000000
.. WB1Q ..							
	475	400,282 34	372,213 54	28,068 80		00	28,068 80
	410,282 990						
.. WB1Q ..					25APR01	14MAY01	1 000000
	599	44,131 36	41,163 09	2,968 27		00	2,968 27
	45,219 450						
31292GZM1	TOTAL						
	44,131 36		41,163 09	2,968 27 L		00	2,968 27 L
	400,282 34		372,213 54	28,068 80 S		00	28,068 80 S

SEAL

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
31292G2S4	FED HM LN PC	C00785	2029/04/01	6 500	08JAN01	16JAN01	1 000000
.. WB1Q ..							
	479	289,007 93	286,485 39	2,522 54		00	2,522 54
	289,007 930						
31292G4V5	FED HM LN PC	C00836	2029/07/01	7 000	03OCT01	14NOV01	1 000000
.. WB1E ..							
	595	376,615 38	376,729 33	-113 95		00	-113 95
	344 650 290						
31292G5D4	FED HM LN PC	C00844	2029/08/01	7 000	04OCT01	14NOV01	1 000000
.. WB1E ..							
	601	424,783 33	424,526 51	254 82		00	254 82
	410,914 950						
.. WB1E ..					04OCT01	14NOV01	1 000000
	602	518,747 81	518,454 16	313 65		00	313 65
	501,831 010						
31292G5D4	TOTAL						
	943,551 14		942,980 67	570 47 L		00	570 47 L
31292G5R3	FED HM LN PC	C00856	2029/08/01	7 500	03JUL01	16JUL01	1 000000
.. WB1E ..							
	481	26,918 71	26,903 30	15 41		00	15 41
	26,308 280						
31292G5U4	FED HM LN PC	C00859	2029/09/01	6 500	09JUL01	16JUL01	1 000000
.. WB1Q ..							
	585	183,632 47	183,886 76	254 14		00	254 14
	184,991 150						
.. WB1Q ..					09JUL01	16JUL01	1 000000
	587	459,080 22	459,697 24	-617 02		00	-617 02
	462 476 530						
31292G5U6	TOTAL						
	642,712 84		643,584 00	-871 16 L		00	-871 16 L
31292G6J0	FED HM LN PC	C00873	2029/10/01	6 500	06SEP01	15OCT01	1 000000
.. WB1E ..							
	182	1 002,694 93	1,003,749 62	-1,054 69		00	1,054 69
	999,999 620						
.. WB1E ..					06SEP01	15OCT01	1 000000
	183	1,002,694 93	1,003,749 62	-1,054 69		00	-1,054 69
	999,999 620						
.. WB1E ..					01OCT01	15OCT01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	184 999,999 620	1,017,812 11		1,003,749 62	14,062 49		00	14,062 49
31292G6J8	TOTAL	3,023,201 97		3,011,248 86	11,953 11 L		00	11,953 11 L
31292HAK0	FED HM LN PC C00910		2030/01/01	7 500	01FEB01	01FEB01	1 000000	
** WB1Q **	147 7,166 650	00		7,100 46	-7,100 46		00	-7,100 46
** WB1Q **	321 7,052 450	00		6,987 49	-6,987 49	01MAR01	01MAR01	1 000000 00
** WB1Q **	545 11,200 700	11,200 70		11,097 53	01MAR01 103 17	03MAY01	1 000000 00	103 17
** WB1Q **	158 4,148 250	4,148 25		4,110 05	05MAR01 38 20	05MAR01	1 000000 00	38 20
** WB1Q **	193 11,202 940	11,202 94		11,099 87	15MAR01 103 07	15MAR01	1 000000 00	103 07
** WB1Q **	399 16,800 010	16,800 01		16,645 87	15APR01 154 14	16APR01	1 000000 00	154 14
** WB1Q **	CXL 399 -16,800 010	-16,800 01		-16,645 87	-154 14	16APR01	1 000000 00	-154 14
** WB1Q **	402 16,800 010	16,800 01		16,645 87	15APR01 154 14	17APR01	1 000000 00	154 14
** WB1Q **	598 16,796 650	16,796 65		16,642 53	15APR01 154 12	15APR01	1 000000 00	154 12
** WB1Q **	700 22,449 150	22,449 15		22,244 76	15MAY01 204 39	15MAY01	1 000000 00	204 39
** WB1Q **	428 20,953 690	20,953 69		20,762 43	01JUN01 191 26	15JUN01	1 000000 00	191 26

STATE STREET  
 191 26

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1Q **	748 22,583 300	22,583 30		22,377 76	19JUL01 205 54	19JUL01	1 000000 00	205 54
** WB1Q **	152 747,336 530	20,949 50		739,768 49	-718,818 99	20AUG01	1 000000 00	-718,818 99
** WB1Q **	CXL 152 -747,336 530	-20,949 50		-739,768 49	718,818 99	20AUG01	1 000000 00	718,818 99
** WB1Q **	157 747,336 530	20,949 50		739,768 49	-718,818 99	20AUG01	1 000000 00	-718,818 99
** WB1Q **	CXL 157 -747,336 530	-20,949 50		-739,768 49	718,818 99	20AUG01	1 000000 00	718,818 99
** WB1Q **	349 20,949 500	20,949 50		20,759 35	20AUG01 190 15	20AUG01	1 000000 00	190 15
** WB1Q **	336 30,423 630	30,423 63		30,149 21	31OCT01 274 42	31OCT01	1 000000 00	274 42
** WB1Q **	CXL 336 -30,423 630	-30,423 63		-30,149 21	-274 42	31OCT01	1 000000 00	-274 42
** WB1Q **	240 21,681 500	21,681 50		21,486 64	11DEC01 194 86	11DEC01	1 000000 00	194 86
** WB1Q **	228 28,937 890	28,937 89		28,677 91	15DEC01 259 98	19DEC01	1 000000 00	259 98
** WB1Q **	273 24,239 750	24,239 75		24,004 00	15DEC01 235 75	15DEC01	1 000000 00	235 75
** WB1Q **	251 32,063 680	32,063 68		31,775 91	27DEC01 287 77	27DEC01	1 000000 00	287 77
** WB1E **	517	389,003 34	2030/01/01	7 500 391,832 08	10DEC01 -2,828 74	13DEC01	1 000000 00	STATE STREET 2,828 74

STATE STREET  
 2,828 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
377 158 210							
** WBIE **	518	1,031,405 74	1,038,905 90	10DEC01	13DEC01	1 000000	-7,500 16
	999,999 510			-7,500 16		00	
31292HAK0	TOTAL	1,474,414 09	1,498,510 54			00	-22,094 45 L
31292HAV6	FED HM LN PC C00920		2030/02/01 7 000	27MAR01	16APR01	1 000000	
** WBIE **	660	695,919 31	695 057 49	861 82		00	861 82
	689,455 660						
31292HAW4	FED HM LN PC C00921		2030/02/01 7 500	03JUL01	16JUL01	1 000000	
** WBIE **	482	698,906 48	698,506 25	400 23		00	400 23
	683,057 418						
** WBIE **	519	90,410 75	91,048 20	10DEC01	13DEC01	1 000000	-657 45
	87 657 750			-657 45		00	
** WBIE **	520	642,402 53	647,073 94	10DEC01	13DEC01	1 000000	-4,671 41
	622,841 420			-4,671 41		00	
** WBIE **	521	1,031,406 05	1,038,906 21	10DEC01	13DEC01	1 000000	-7,500 16
	999,999 810			-7,500 16		00	
31292HAW4	TOTAL	2,463,125 81	2,475 554 40			00	-12,428 79 L
31292HCF9	FED HM LN PC C00970		2030/04/01 7 000	27MAR01	16APR01	1 000000	
** WBIE **	661	1,009,274 40	1 008 024 52	1 249 88		00	1,249 88
	999,900 330						
31292HCX0	FED HM LN PC C00986		2030/05/01 7 000	07SEP01	15OCT01	1 000000	
** WBIE **	185	645,984 07	654,195 41	-8,211 34		00	-8,211 34
	631,247 820						

STATEMENT

WB2C MONTHLY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
31292HCY0	FED HM LN PC C00987		2030/05/01 7 500	03JUL01	16JUL01	1 000000	
** WBIE **	483	618 366 84	618,012 74	354 10		00	354 10
	604,344 170						
31292HEC4	FED HM LN PC C01031		2030/04/01 6 500	07DEC00	16JAN01	1 000000	
** WBIE **	574	31,894 92	31,854 76	38 14		00	38 14
	32,566 610						
31292HEX8	FED HM LN PC C01050		2030/09/01 7 500	03JUL01	16JUL01	1 000000	
** WBIE **	484	19,438 09	19,426 96	11 13		00	11 13
	18,997 290						
31292HFT4	FED HOME LN PC C01078		2030/10/01 7 000	09MAR01	26APR01	1 000000	
** WBIE **	339	100,803 37	100,779 94	23 43		00	23 43
	99 998 780						
** WBIE **	603	113,441 19	113,372 61	04OCT01	14NOV01	1 000000	68 58
	109,737 550			68 58		00	
** WBIE **	604	518,767 63	518,453 98	04OCT01	14NOV01	1 000000	313 65
	501 830 840			313 65		00	
** WBIE **	605	608,863 41	608,495 30	04OCT01	14NOV01	1 000000	368 11
	588,985 160			368 11		00	
31292HFT4	TOTAL	1,341,875 60	1,341,101 83			00	773 77 L
31292HFU3	FED HM LN PC C01079		2030/10/01 7 500	19DEC00	16JAN01	1 000000	
** WBIE **	488	37,920 17	37 361 75	558 42		00	558 42
	37,420 260						
** WBIE **	522	107 306 83	108,087 14	10DEC01	13DEC01	1 000000	-780 31
	104,039 340			-780 31		00	

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31292HFU3	TOTAL						
	107,306 83		108,087 14	-780 31 L		00	-780 31 L
	37,920 17		37,361 75	558 42 S		00	558 42 S
31292HGC2	FED HOME LN PC C01095	2030/11/01	7 000	04DEC00	16JAN01	1 000000	
WBIE	119	298,802 35	297,537 23	1 265 12		00	1,265 12
	299,880 040						
WBIE	119	-298,802 35	-297,537 23	-1,265 12	16JAN01	1 000000	-1,265 12
	-299,880 040					00	
31292HGC2	TOTAL						
	00		00	00 L		00	00 L
31292HGL2	FED HM LN PC C01103	2030/12/01	7 500	19DEC00	16JAN01	1 000000	
WB1Q	490	894,124 41	880,957 01	13,167 40		00	13,167 40
	882,336 940						
31292HG40	FED HM LN PC C01119	2030/11/01	6 500	27FEB01	13MAR01	1 000000	
WB1Q	108	309,554 59	309,988 44	-434 05		00	-434 05
	311,061 300						
31292HG57	FED HOME LN PC C01120	2031/01/01	7 000	06DEC00	16JAN01	1 000000	
WB1E	577	179,536 46	178,776 31	760 15		00	760 15
	188,184 000						
WB1E	578	395,681 89	394,006 59	1,675 30	16JAN01	1 000000	1,675 30
	397,109 000					00	
WB1E	579	420,505 36	418,724 95	1,780 41	16JAN01	1 000000	1,780 41
	422,022 000					00	
31292HG57	TOTAL						
	995,723 71		991,507 85	4,215 86 L		00	4,215 86 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS	BASE	GN/LS	NET BAS SECTY GN/LS
31292HMF4	FED HM LN PC C01130	2030/12/01	6 500	07DEC00	16JAN01	1 000000	
WB1E	580	915,505 83	914,410 38	1,095 45		00	1,095 45
	934,785 790						
31292HMY3	FED HM LN PC C01147	2031/03/01	7 000	23FEB01	22MAR01	1 000000	
WB1E	090	405,681 93	406,059 78	-377 85		00	-377 85
	403,037 000						
31292HJD7	FED HM LN PC C01160	2031/04/01	6 500	29MAR01	16APR01	1 000000	
WB1E	662	1,992,500 00	1,984,250 00	6,250 00		00	6,250 00
	2,000,000 000						
WB1E	301	513,435 59	514,571 15	-1,135 56	14MAY01	1 000000	-1,135 56
	519,113 390					00	
31292HJD7	TOTAL						
	2,505,935 59		2,500,821 15	5,114 44 L		00	5,114 44 L
31292HJU9	FED HM LN PC C01175	2031/05/01	7 000	19APR01	14MAY01	1 000000	
WB1E	302	133,594 37	133,367 70	226 67		00	226 67
	131,884 000						
WB1E	313	879,374 38	877,882 31	1,492 07	14MAY01	1 000000	1,492 07
	868,116 000					00	
WB1E	314	1,012,968 75	1,011,250 00	1,718 75	14MAY01	1 000000	1,718 75
	1,000,000 000					00	
WB1E	315	1,012,968 75	1,011,250 00	1,718 75	14MAY01	1 000000	1,718 75
	1,000,000 000					00	
WB1E	316	1,012,968 75	1,011,250 00	1,718 75	14MAY01	1 000000	1,718 75
	1,000,000 000					00	
WB1E	317	1,012,968 75	1,011,250 00	1,718 75	14MAY01	1 000000	1,718 75
	1,000,000 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
31292HJ09	TOTAL						
	5,064,843 75		5,056,250 01	8,593 74 L		00	8,593 74 L
31292HJ54	FED HM LN PC	2031/06/01	6 500	21JUN01	16JUL01	1 000000	
WBIE	485	994,471 57	990,526 65	3,944 92		00	3,944 92
999,900 720							
WBIE	486	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	487	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	488	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	489	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	490	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	491	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	492	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	493	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
WBIE	494	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	

WBZC MONTHLY WILLIAM H GATES FOUNDATION COMPOSITE SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 279 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
31292HJ54	TOTAL						
	9,944,715 70		9,905,266 50	39,449 20 L		00	39,449 20 L
31292HJ96	FED HM LN PC	2031/06/01	7 000	03OCT01	14NOV01	1 000000	
WBIE	606	94,961 20	96,990 54	29 34		00	-29 34
93,880 740							
31292HK09	FED HM LN PC	2031/06/01	6 500	29MAR01	16APR01	1 000000	
WBIE	643	996,250 00	996,875 00	-625 00		00	-625 00
1,000,000 000							
WBIE	644	996,250 00	996,875 00	-625 00	16APR01	1 000000	-625 00
1,000,000 000						00	
WBIE	645	996,250 00	996,875 00	-625 00	16APR01	1 000000	-625 00
1,000,000 000						00	
WBIE	647	84,916 91	84,552 23	364 68	14NOV01	1 000000	364 68
83,354 020						00	
31292HK09	TOTAL						
	3,073,446 91		3,075,177 23	-1,510 32 L		00	-1,510 32 L
31292HL25	FED HM LN PC	2031/10/01	6 500	27SEP01	15OCT01	1 000000	
WB10	743	233,154 44	231,939 17	1,215 27		00	1,215 27
228,758 000							
WB10	746	233,154 44	231,939 17	1,215 27	15OCT01	1 000000	1,215 27
228,758 000						00	
WB10	749	233,153 42	231,938 15	1,215 27	15OCT01	1 000000	1,215 27
228,757 000						00	
WB10	752	233,155 46	231,940 18	1,215 28	15OCT01	1 000000	1,215 28
228,759 000						00	
WB1E	244	29,361 61	29,235 51	126 10	14NOV01	1 000000	126 10
28,821 210						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WB1Q **	583	58,274 28	58,414 90	20NOV01	13DEC01	1 000000	-138.62
57,752 900				-138 62		00	
** WB1Q **	585	1,009,962 17	1,011,462 24	20NOV01	13DEC01	1 000000	-2,400 07
999,999 670				-2,400 07		00	
** WB1Q **	587	757,081 25	758,882 01	20NOV01	13DEC01	1 000000	-1,808 74
750,281 820				-1,808 74		00	
** WB1Q **	181	17,022 54	17,258 28	15DEC01	17DEC01	1 000000	-235 74
17,022 540				-235 74		00	
31292HLZ5	TOTAL	29,361 61	29,235 51	126 10 L		00	126 10 L
		2,774,060 00	2,773,774 10	285 90 S		00	285 90 S
31292HMA9	FED HM LN PC	2031/09/01	7 500	10DEC01	13DEC01	1 000000	
** WB1E **	523	665,045 54	669,881 61			00	-4,836 07
644,794 950				-4,836 07		00	
** WB1E **	524	833,688 87	839,751 27	10DEC01	13DEC01	1 000000	-6,062 40
808,303 100				-6,062 40		00	
31292HMA9	TOTAL	1,498,734 41	1,509,632 88	-10,898 47 L		00	-10,898 47 L
31292HMV3	FED HM LN PC	2031/12/01	6 000	24OCT01	13DEC01	1 000000	
** WB1E **	525	478,152 18	470,484 23			00	-332 05
472,107 000				-332 05		00	
** WB1E **	525	-478,152 18	-470,484 23	24OCT01	13DEC01	1 000000	332 05
CXL				332 05		00	
-472,107 000							
** WB1E **	526	995,859 38	996,562 70	24OCT01	13DEC01	1 000000	-703 32
1,000,000 000				-703 32		00	
** WB1E **	526	-995,859 38	-996,562 70	24OCT01	13DEC01	1 000000	703 32
CXL				703 32		00	
-1,000,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WB1E **	527	995,859 38	996,562 70	24OCT01	13DEC01	1 000000	-703 32
1,000,000 000				-703 32		00	
** WB1E **	527	-995,859 38	-996,562 70	24OCT01	13DEC01	1 000000	703 32
CXL				703 32		00	
-1,000,000 000							
** WB1E **	642	995,958 96	996,462 16	24OCT01	13DEC01	1 000000	-703 20
1,000,100 000				-703 20		00	
** WB1E **	643	995,958 96	996,462 16	24OCT01	13DEC01	1 000000	-703 20
1,000,100 000				-703 20		00	
** WB1E **	644	996,349 63	996,462 16	24OCT01	13DEC01	1 000000	-312 53
1,000,100 000				-312 53		00	
** WB1E **	645	996,349 63	996,462 16	24OCT01	13DEC01	1 000000	-312 53
1,000,100 000				-312 53		00	
** WB1E **	714	995,859 38	996,562 50	24OCT01	13DEC01	1 000000	-703 12
1,000,000 000				-703 12		00	
** WB1E **	715	995,859 38	996,562 50	24OCT01	13DEC01	1 000000	-703 12
1,000,000 000				-703 12		00	
** WB1E **	721	470,152 18	470,484 13	24OCT01	13DEC01	1 000000	-331 95
472,107 000				-331 95		00	
31292HMV3	TOTAL	6,466,488 12	6,450,257 77	-3,769 65 L		00	-3,769 65 L
312923YG4	FEDERAL HOME LN MTG PREASSIGN	2003/05/02	4 750	02NOV01	02NOV01	1 000000	
** WB1U **	576	20,000,000 00	19,985,865 39			00	14,134 61
20,000,000 000				14 134 61			

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31293H4XB .. WBIE ..	FED HM LN PC 581 100.197 190	C20838 94.126 68 94.905 53	2029/01/01 6 000	08DEC00 16JAN01	1 000000 00	1.221 15 1.221 15
31293JDF3 .. WBIE ..	FED HM LN PC C21002 583 44.596 600	42.784 94 42.241 42	2029/01/01 6 000	08DEC00 16JAN01	1 000000 00	543 52 543 52
31293J4H9 .. WBIE ..	FED HM LN PC 582 84.079 470	C21724 80.643 74 79.639 02	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	1.024 72 1.024 72
31293KCF1 .. WBIE ..	FED HM LN PC 584 49.400 430	C21870 47 393 54 46.791 47	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	602 07 602 07
31293KDN3 .. WBIE ..	FED HM LN PC 585 24.684 700	C21909 23.681 88 23 381 04	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	300 84 300 84
31293KHG4 .. WBIE ..	FED HOME LN PC C22031 586 91.656 150	87.932 62 86.815 56	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	1.117 06 1.117 06
31293KHS8 .. WBIE ..	FED HM LN PC 587 875.021 980	C22041 839.474 21 828.809 88	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	10.664 33 10.664 33
31293KN05 .. WBIE ..	FED HM LN PC 588 92 857 830	C22199 89.066 29 87 934 83	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	1.131 46 1.131 46
31293LCH5 .. WBIE ..	FED HM LN PC 589 45.419 370	C22772 43.574 21 43.020 66	2029/02/01 6 000	08DEC00 16JAN01	1 000000 00	553 55 553 55

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LN GN/LN	STL DT BASE CURR	SELL RATE GN/LN	NET SECTY GN/LN NET BAS SECTY GN/LN
31293LJ4 .. WBIE ..	FED HM LN PC 619 894.738 100	C22965 860.308 11 849.379 12	2029/03/01 6 000	08DEC00 16JAN01	1 000000 00	10.928 99 10.928 99
31293LQ56 .. WBIE ..	FED HOME LN PC 620 813.478 750	780.431 18 770.516 90	2029/03/01 6 000	08DEC00 16JAN01	1 000000 00	9.914 28 9.914 28
.. WBIE ..	621 909.884 440	872.920 38 861.831 17		08DEC00 16JAN01	1 000000 00	11.089 21 11.089 21
31293LQ56 -----	TOTAL 1,653,351 56	1 632 348 07			00	21.003 49 L 21.003 49 L
31293LWAB .. WBIO ..	FED HOME LN PC 474 388.233 500	C23341 378.770 31 352 212 81	2029/03/01 6 000	10JAN01 16JAN01	1 000000 00	26.557 50 26.557 50
31293MZJ4 .. WBIE ..	FED HM LN PC 422 93 584 200	C24345 89 782 34 88 641 78	2029/04/01 6 000	08DEC00 16JAN01	1 000000 00	1.140 56 1.140 56
31293NQFD .. WBIE ..	FED HM LN PC 609 19 936 330	C24954 20.310 14 20.222 91	2029/04/01 6 500	03OCT01 14NOV01	1 000000 00	87 23 87 23
31293NSW6 .. WBIE ..	FED HM LN PC 608 72.770 520	C25361 74 134 97 73 816 60	2029/04/01 6 500	03OCT01 14NOV01	1 000000 00	318 37 318 37
31293PTV7 .. WBIO ..	FED HM LN PC 041 270.312 850	C25964 267.630 84 255 676 14	2029/05/01 6 500	16MAY01 13JUN01	1 000000 00	11.954 70 11.954 70



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293PTW5 ** WB1Q **	FED HM LN PC 043 349,390 770	C25965 345,924 16	2029/05/01 350,472 21	6 500 15,451 95	16MAY01 13JUN01	1 000000 00	15,451.95
31293PW35 ** WB1E **	FED HM LN PC 623 373,559.080	C26044 358,383 24	2029/05/01 353,830 49	6 000 4,552 75	08DEC00 16JAN01	1 000000 00	4,552.75
31293PW35 ** WB1E **	FED HM LN PC 624 3,999,601 500	C26044 3,837,117 69	2029/05/01 3,788,372 55	6 000 48,745 14	08DEC00 16JAN01	1 000000 00	48,745.14
31293PW35 ----- TOTAL		4,195,500 93	4,142,203 04	53,297 89 L		00	53,297.89 L
31293PYA7 ** WB1E **	FED HM LN PC 625 626,341 180	C26105 600,896 07	2029/05/01 593,262 54	6 000 7,633 53	08DEC00 16JAN01	1 000000 00	7,633.53
31293PYA7 ** WB1E **	FED HM LN PC 626 3,999,600 180	C26105 3,837,116 42	2029/05/01 3,788,371 30	6 000 48,745 12	08DEC00 16JAN01	1 000000 00	48,745.12
31293PYA7 ----- TOTAL		4,438,012 49	4 381,633 84	56,378 65 L		00	56,378.65 L
31293OEK5 ** WB1Q **	FED HM LN PC 483 300,025 140	C26438 300,025 14	2029/05/01 282,860 50	6 500 17,164 64	08JAN01 16JAN01	1 000000 00	17,164.64
31293QHP1 ** WB1Q **	FED HM LN PC C26538 044 387,784 000	C26538 383,936 46	2029/05/01 366,786 55	6 500 17 149 91	16MAY01 13JUN01	1 000000 00	17,149.91
31293QNF6 ** WB1Q **	FED HM LN PC C26690 473 201,483 120	C26690 196,571 97	2029/05/01 182,786 40	6 000 13,785 57	10JAN01 16JAN01	1 000000 00	13,785.57
31293QNF6 ** WB1Q **	FED HM LN PC 036 722,992 890	C26690 697,801 11	2029/05/01 664,114 83	6 000 33 686 28	29MAY01 13JUN01	1 000000 00	33 686.28

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293QNF6 ----- TOTAL		697,801 11	664,114 83	33,686 28 L		00	33,686.28 L
31293QNF6 ** WB1Q **	FED HM LN PC 484 321,702 280	C26761 321,702 28	2029/05/01 303,297 46	6 500 18,404 82	08JAN01 16JAN01	1 000000 00	18,404.82
31293QXR9 ** WB1E **	FED HM LN PC 611 23,537 160	C24988 23,978 48	2029/05/01 23,875 51	6 500 102 97	03OCT01 14NOV01	1 000000 00	102.97
31293QXR9 ** WB1E **	FED HM LN PC 612 851,414 680	C24988 867,378 71	2029/05/01 863,653 77	6 500 3,724 94	03OCT01 14NOV01	1 000000 00	3,724.94
31293QXR9 ----- TOTAL		891,357 19	887,529 28	3,827 91 L		00	3,827.91 L
31293Q2X0 ** WB1Q **	FED HM LN PC C27090 482 511,985 770	C27090 511,985 77	2029/06/01 487,627 26	6 500 24,358 51	08JAN01 16JAN01	1 000000 00	24,358.51
31293Q2X0 ** WB1Q **	FED HM LN PC 039 126,680 990	C27090 125,424 07	2029/06/01 121,030 11	6 500 4,393 96	16MAY01 13JUN01	1 000000 00	4,393.96
31293Q2X0 ----- TOTAL		637 409 84	608,657 37	28,752 47 S		00	28,752.47 S
31293Q2Y8 ** WB1Q **	FED HM LN PC 042 320,519 220	C27091 317,339 07	2029/06/01 303,161 98	6 500 14,177 09	16MAY01 13JUN01	1 000000 00	14,177.09
31293Q6R9 ** WB1E **	FED HM LN PC 610 62,689 960	C27180 63,865 40	2029/06/01 63,591 13	6 500 274 27	03OCT01 14NOV01	1 000000 00	274.27

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293RAY3 .. WB1E ..	FED HM LN PC 613 58,987 150	C27220 60 093 16	2029/06/01 6 500 59,835 09	03OCT01 258 07	14NOV01	1 000000 00	258 07
31293REK3 .. WB1Q ..	FED HM LN PC 031 24,565 460	C27338 24,339 00	2029/06/01 6 500 25,235 15	23MAY01 1,103 85	13JUN01	1 000000 00	1,103 85
.. WB1Q ..	779 25,533 790	25,298 40	24,151 04	23MAY01 1,147 36	13JUN01	1 000000 00	1,147 36
.. WB1Q ..	CXL 779 -25,533 790	25,298 40	-24,151 04	23MAY01 -1,147 36	13JUN01	1 000000 00	-1,147 36
.. WB1Q ..	203 968 330	968 33	913 39	15JUN01 54 94	15JUN01	1 000000 00	54 94
.. WB1Q ..	364 968 330	968 33	913 39	15JUN01 54 94	15JUN01	1 000000 00	54 94
.. WB1Q ..	CXL 364 968 330	-968 33	913 39	15JUN01 -54 94	15JUN01	1 000000 00	-54 94
31293REK3 -----	TOTAL	25,307 33	24,148 54	1,158 79 L		00	1,158 79 L
31293RP54 .. WB1Q ..	FEDHM LN PC 038 109 494 850	C27633 108 408 46	2029/06/01 6 500 102,062 63	16MAY01 6 345 83	13JUN01	1 000000 00	6,345 83
31293RQ53 .. WB1Q ..	FED HM LN PC 040 135 816 470	C27665 134,468 91	2029/06/01 6 500 131,180 02	16MAY01 3,288 89	13JUN01	1 000000 00	3,288 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293RXW6 .. WB1Q ..	FED HM LN PC 714 443,112 980	C27893 439 304 98	2029/06/01 6 500 419,084 44	16MAY01 20,220 54	21MAY01	1 000000 00	20,220 54
31293R2G5 .. WB1Q ..	FED HOME LN PC POOL 715 317,497 410	C27975 314 768 92	2029/06/01 6 500 300,280 58	16MAY01 14,488 34	21MAY01	1 000000 00	14,488 34
31293R5P2 .. WB1Q ..	FED HM LN PC 716 312,366 420	C28054 309,482 02	2029/06/01 6 500 295,427 83	16MAY01 14,254 19	21MAY01	1 000000 00	14,254 19
31293SNF2 .. WB1Q ..	FED HM LN PC 478 194 380 240	C28490 194,380 26	2029/07/01 6 500 185,035 39	08JAN01 11,344 87	16JAN01	1 000000 00	11,344 87
31293SV63 .. WB1E ..	FED HM LN PC 627 53,762 240	C28737 51 578 15	2029/07/01 6 000 50,922 92	08DEC00 655 23	16JAN01	1 000000 00	655 23
31293SZ51 .. WB1Q ..	FED HM LN PC 481 292,676 250	C28853 292,676 25	2029/07/01 6 500 268,836 76	08JAN01 23,839 49	16JAN01	1 000000 00	23,839 49
.. WB1Q ..	487 576,179 950	576,179 95	529,248 11	08JAN01 46,931 84	16JAN01	1 000000 00	46,931 84
31293SZ51 -----	TOTAL	868,856 20	798,084 87	70,771 33 S		00	70,771 33 S
31293S7H6 .. WB1Q ..	FED HM LN PC 037 807,504 930	C28996 779,370 36	2029/06/01 6 000 765,415 61	29MAY01 13,954 75	13JUN01	1 000000 00	13,954 75

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
31293TFU6	FED HM LN PC C29179	2029/07/01	6 500	08JAN01	16JAN01	1 000000	
** WB1Q **	480 514,611 33	495,595 20		19,016 13		00	19,016 13
	514,611 330						
** WB1Q **	497 195,337 50	188,119 30		08JAN01 7,218 20	16JAN01	1 000000 00	7,218 20
	195,337 490						
31293TFU6	TOTAL						
	709,948 83	683,714 50		26,234 33 S		00	26,234 33 S
31293TF28	FED HM LN PC C29185	2029/07/01	6 000	08DEC00	16JAN01	1 000000	
** WB1E **	628 790,683 10	780,638 59		10,044 51		00	10,044 51
	824,164 790						
31293TJEB	FED HM LN PC C29261	2029/07/01	6 500	08JAN01	16JAN01	1 000000	
** WB1Q **	486 23,819 80	22,207 37		1,612 43		00	1,612 43
	23,819 800						
31293TTP2	FED HM LN PC C29558	2029/08/01	6 500	08JAN01	16JAN01	1 000000	
** WB1Q **	485 378,271 70	347,122 22		31,149 48		00	31,149 48
	378,271 700						
** WB1Q **	033 177,743 72	165,213 65		23MAY01 12,530 07	13JUN01	1 000000 00	12,530 07
	179,397 540						
** WB1Q **	CXL 033 -177,743 72	-165,213 65		23MAY01 -12,530 07	13JUN01	1 000000 00	-12,530 07
	-179,397 540						
** WB1Q **	530 177,743 72	164,940 99		23MAY01 12,802 73	13JUN01	1 000000 00	12,802 73
	179,612 130						
** WB1Q **	780 177,956 33	165,411 27		23MAY01 12,545 06	13JUN01	1 000000 00	12,545 06
	179,612 130						
** WB1Q **	CXL 780 -177,956 33	-165,411 27		23MAY01 -12,545 06	13JUN01	1 000000 00	-12,545 06
	-179,612 130						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
31293TTP2	TOTAL						
	177,743 72	164,940 99		12,802 73 L		00	12,802 73 L
	378,271 70	347,122 22		31,149 48 S		00	31,149 48 S
31293TVR5	FED HM LN PC C29624	2029/08/01	6 500	09JUL01	16JUL01	1 000000	
** WB1Q **	586 324,352 69	309,087 58		15,265 11		00	15,265 11
	326,752 280						
31293VF72	FED HM LN PC C30190	2029/08/01	6 500	23MAY01	13JUN01	1 000000	
** WB1Q **	035 729,391 43	703,333 35		26,058 08		00	26,058 08
	736,178 070						
** WB1Q **	CXL 035 729,391 43	-703,333 35		23MAY01 -26,058 08	13JUN01	1 000000 00	-26,058 08
	-736,178 070						
** WB1Q **	204 729,391 43	704,743 67		23MAY01 24,647 76	13JUN01	1 000000 00	24,647 76
	739,648 470						
** WB1Q **	529 729,391 43	704,743 60		23MAY01 24,647 83	13JUN01	1 000000 00	24,647 83
	739,648 400						
** WB1Q **	CXL 529 -729,391 43	-704,743 60		23MAY01 -24,647 83	13JUN01	1 000000 00	-24,647 83
	-739,648 400						
** WB1Q **	531 729,391 43	703,593 23		23MAY01 25,798 20	13JUN01	1 000000 00	25,798 20
	739,648 470						
** WB1Q **	CXL 531 -729,391 43	-703,593 23		23MAY01 -25,798 20	13JUN01	1 000000 00	-25,798 20
	-739,648 470						
** WB1Q **	781 732,829 83	706,648 92		23MAY01 26,180 91	13JUN01	1 000000 00	26,180 91
	739,648 470						
** WB1Q **	CXL 781 -732,829 83	-706,648 92		23MAY01 -26,180 91	13JUN01	1 000000 00	-26,180 91
	-739,648 470						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293VF72	TOTAL		729,391 43	704,743 47	24 647 76 S	00	24,647 76 S
31293VHK1	FED HM LN PC C30234	2029/08/01	6 500	09JUL01	16JUL01	1 000000	
.. WB1Q ..	583 94,421 490		93,728 08	91,202 15	2,525 93	00	2,525 93
.. WB1Q ..	584 119,641 950		118,783 18	115,582 01	3 201 17	1 000000 00	3,201 17
31293VHK1	TOTAL		212,511 26	206,784 16	5,727 10 S	00	5,727 10 S
31293VJ06	FED HM LN PC C30271	2029/08/01	6 500	09JUL01	16JUL01	1 000000	
.. WB1Q ..	588 476,576 270		473,076 41	460,695 24	12,381 17	00	12,381 17
31293WD98	FED HM LN PC C31028	2029/09/01	6 500	13DEC00	16JAN01	1 000000	
.. WB1E ..	429 112,051 300		109,950 34	109,608 93	341 41	00	341 41
31293WM72	FED HM LN PC C31282	2029/09/01	7 000	04OCT01	14NOV01	1 000000	
.. WB1E ..	614 890,362 060		920,411 78	919,855 30	556 48	00	556 48
31293XP51	FED HM LN PC C32244	2029/10/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	186 33,160 830		33,934 15	33,860 32	73 83	00	73 83
31293XTE8	FED HM LN PC C32349	2029/11/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..	615 423,689 510		437,591 82	437,724 23	-132 41	00	-132 41
31293YGW0	FED HM LN PC C32913	2029/11/01	7 500	19DEC00	16JAN01	1 000000	
.. WB1Q ..	489 80,262 030		81,314 02	79,487 03	1,826 99	00	1,826 99
.. WB1E ..	495 22,847 370		23,377 50	23,364 11	03JUL01 13 39	1 000000 00	13 39

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293YGW0	TOTAL		23,377 50	23,364 11	13 39 L	00	13 39 L
31293YJF4	FED HM LN PC C32962	2029/11/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..	630 104,372 630		104,211 94	104,054 04	157 90	00	157 90
31293YK39	FED HM LN PC C33014	2029/11/01	7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	496 395,654 220		404,834 68	404,604 85	231 83	00	231 83
31294BRL1	FED HOME LN PC POOL C34991	2029/12/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..	616 125,802 640		129,930 54	129,949 85	-39 31	00	-39 31
31294BTY1	FED HM LN PC C35067	2030/01/01	6 500	19JAN01	12FEB01	1 000000	
.. WB1Q ..	654 399,999 730		396,312 23	378,171 74	18 140 47	00	18,140 47
31294BSY7	FED HM LN PC C35343	2030/01/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	187 66,144 060		67,684 56	67,539 29	147 27	00	147 27
31294B8B6	FED HOME LN PC C35344	2030/01/01	7 500	19DEC00	16JAN01	1 000000	
.. WB1Q ..	493 394,875 040		400,150 33	391,159 15	8 991 18	00	8,991 18
.. WB1E ..	497 39,070 270		39,976 82	39,953 93	03JUL01 22 89	1 000000 00	22 89
.. WB1E ..	CXL 497 -39,070 270		-39,976 82	-39,953 93	03JUL01 -22 89	1 000000 00	-22 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
312940604	TOTAL		00	00	00 L	00	00 L
			400.150 33	391,159 15	0.991 18 S	00	0.991 18 S
3129406K4	FED HOME LN PC C35374	2030/01/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	498 24,309 070		24,873 12	14 25		00	14 25
312940BC4	FED HOME LN PC C35435	2030/01/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	188 942,222 450		964,195 37	2,097 92		00	2,097 92
312940DP5	FED HM LN PC C35510	2030/01/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	632 55,579 330		54,450 37	82 50		00	82 50
312940HY6	FED HM LN PC C35775	2030/01/01	7 000	27MAR01	16APR01	1 000000	
.. WBIE ..	666 310,444 640		313,355 06	388 06		00	388 06
.. WBIE ..	667 812,022 920		819,635 63	818,620 61	27MAR01 1,015 02	1 000000 00	1,015 02
312940HY6	TOTAL		1,132,990 49	1,131,507 61	1,403 08 L	00	1 403 08 L
312940WA7	FED HM LN PC C36041	2030/02/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	189 24,516 830		25,088 57	25 033 98	54 59	00	54 59
312940WJ8	FED HM LN PC C36049	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	633 136,204 720		133,395 50	133,235 88	159 42	00	159 62

STATE STREET

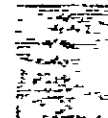
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3129407C1	FED HM LN PC C36291	2030/02/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	499 22,494 350		23,018 34	23,005 15	13 19	00	13 19
3129407L1	FED HM LN PC C36299	2030/02/01	6 500	13DEC00	16JAN01	1 000000	
.. WBIE ..	631 125,426 610		123,074 86	122,692 70	382 16	00	382 16
312940AS0	FED HM LN PC C36317	2030/02/01	7 000	27MAR01	16APR01	1 000000	
.. WBIE ..	668 999,900 090		1,009,274 15	1,008,024 28	1,249 87	00	1,249 87
312940EV9	FED HM LN PC C36448	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	634 79,161 340		77,553 38	77,435 87	117 51	00	117 51
.. WBIE ..	CXL 634 -79,161 340		-77 553 38	-77,435 87	07DEC00 -117 51	1 000000 00	-117 51
312940EV9	TOTAL		00	00	00 L	00	00 L
312940EY3	FED HM LN PC C36451	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	635 60,494 070		59,245 28	59,175 49	89 79	00	89 79
312940E00	FED HM LN PC C36459	2030/02/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	500 293,533 700		300,344 60	300,172 61	171 99	00	171 99
312940GP0	FED HM LN PC C36506	2030/02/01	6 500	27FEB01	13MAR01	1 000000	
.. WBIO ..	106 279,357 830		278,004 69	278,394 61	-389 92	00	-389 92

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
31294DGO8	FED HM LN PC C36507	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
864,960	636 849,350 55		848,063 66	1,286 89		00	1,286 89
31294DNH9	FED HM LN PC C36696	2030/03/01	7 000	27MAR01	16APR01	1 000000	
.. WB1E ..							
187,877	669 189,638 51		189,403 66	234 85		00	234 85
31294EEF2	FED HM LN PC C37334	2030/03/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
82,291	639 80,620 07		80,497 92	122 15		00	122 15
31294ELB3	FED HM LN PC C37522	2030/03/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
35,234	640 34,507 48		34,466 19	41 29		00	41 29
31294ENY1	FED HM LN PC C37607	2030/04/01	7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..							
962 892	501 985,234 40		984,670 21	564 19		00	564 19
.. WB1E ..							
39,085	587 39,992 49		39,969 79	22 90		1 000000	22 90
31294ENY1	TOTAL						
	1,025,227 09		1,024,640 00	587 09 L		00	587 09 L
31294EW96	FED HM LN PC C37872	2030/04/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..							
136,363	617 140,837 61		140,880 22	-42 61		00	-42 61
31294EX80	FED HM LN PC C37874	2030/04/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
877,882	641 860 050 14		858,747 03	1,303 11		00	1 303 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
31294EXD6	FED HM LN PC C37876	2030/04/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
25,724	642 25,195 98		25,165 83	30 15		00	30 15
31294EN7	FED HOME LN PC C38005	2030/05/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
66,224	637 64 881 55		64 783 24	98 31		00	98 31
31294E7D5	FED HM LN PC C38092	2030/05/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
66,713	638 65,358 18		65,259 15	99 03		00	99 03
31294FPQ3	FED HM LN PC C38531	2030/05/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..							
191,167	190 195,625 10		198,111 77	-2,486 67		00	-2,486 67
.. WB1E ..							
417,690	191 427,430 71		432,863 95	-5,433 24		1 000000	-5,433 24
31294FPQ3	TOTAL						
	623,055 81		630,975 72	-7,919 91 L		00	-7,919 91 L
31294FQW9	FED HM LN PC C38561	2030/05/01	6 500	27FEB01	13MAR01	1 000000	
.. WB1Q ..							
309,580	107 308,081 09		295,686 61	12,394 48		00	12,394 48
31294FSH0	FED HM LN PC C38620	2030/05/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
837,985	643 820,702 13		819,720 11	982 02		00	982 02
31294GSB1	FED HM LN PC C39514	2030/06/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..							
48,905	645 47,897 07		47,839 76	57 31		00	57 31

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
31294GSD7	FED HM LN PC C39514	2030/06/01	7 000	07DEC00	16JAN01	1 000000	
** WB1E **	646 996,932 00	998,025 64		-1,093 64		00	-1,093 64
	999,900 450						
** WB1E **	647 996,932 00	998,025 64		-1,093 64	16JAN01	1 000000	-1,093 64
	999,900 450					00	
** WB1E **	648 996,932 00	998,025 64		-1,093 64	16JAN01	1 000000	-1,093 64
	999,900 450					00	
** WB1E **	649 996,932 00	998,025 64		-1,093 64	16JAN01	1 000000	-1,093 64
	999,900 450					00	
** WB1E **	650 996,932 00	998,025 64		-1,093 64	16JAN01	1 000000	-1,093 64
	999,900 450					00	
** WB1E **	670 1,009,274 54	1,008,024 66		1,249 88	16APR01	1 000000	1,249 88
	999,900 470					00	
** WB1E **	CXL 670 -1,009,274 54	-1,008,024 66		-1,249 88	16APR01	1 000000	-1,249 88
	-999,900 470					00	
31294GSD7	TOTAL	4,984,660 00	4,990,128 20	-5,468 20 L		00	-5,468 20 L
31294GUN2	FED HM LN PC C39589	2030/06/01	6 500	07DEC00	16JAN01	1 000000	
** WB1E **	651 780,104 52	778,922 55		1,181 97		00	1,181 97
	796,278 940						
31294GXL3	FED HM LN PC C39683	2030/07/01	7 000	06DEC00	16JAN01	1 000000	
** WB1E **	652 629,069 57	624,208 82		2,860 75		00	2,860 75
	631,338 440						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
31294G7F5	FED HM PC C39894	2030/06/01	6 500	07DEC00	16JAN01	1 000000	
** WB1E **	644 58,467 41	58,378 82		88 59		00	88 59
	59,679 650						
31294JS82	FED HM LN PC E00543	2013/04/01	6 000	31JAN01	22FEB01	1 000000	
** WB1Q **	646 196,544 10	197,232 41		-688 31		00	688 31
	197,749 130						
31294JTR9	FED HM LN PC E00540	2013/07/01	6 000	31JAN01	22FEB01	1 000000	
** WB1Q **	645 15,166 91	15,219 32		-52 41		00	-52 41
	15,259 900						
31294JT65	FED HM LN PC E00573	2013/10/01	6 000	31JAN01	22FEB01	1 000000	
** WB1Q **	644 31,138 82	31,244 99		-106 17		00	-106 17
	31,329 740						
31294JM61	FED HM LN PC E00649	2014/05/01	6 000	14MAR01	19APR01	1 000000	
** WB1Q **	392 299,041 88	298,654 63		407 25		00	407 25
	299,999 380						
31294JXE3	FED HM LN PC E00677	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	718 747,403 65	716,637 64		30,766 01		00	30,766 01
	752,459 240						
31294JY44	FED HM LN PC E00731	2014/09/01	6 000	08FEB01	22FEB01	1 000000	
** WB1Q **	705 47,616 76	45,290 37		2,326 39		00	2,326 39
	47,938 840						
31294KCB9	FED HM LN PC POOL E00966	2016/02/01	5 500	18APR01	17MAY01	1 000000	
** WB1Q **	705 195,374 38	193,749 39		1,624 99		00	1,624 99
	199,999 370						
** WB1Q **	707 390,692 94	387,443 42		3,249 52	17MAY01	1 000000	3,249 52
	399,941 590					00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31294KCB9	TOTAL		586,067 32		581,192 81	4,874 51 S		00	4,874 51 S
31295KUC6	FED HM LN PC		786879	2029/12/01	1 000	31OCT01	31OCT01	1 000000	
** WBIE **	527		39 858 83		40,838 77	979 94		00	-979 94
	39,858 830								
** WBIE **	CXL 527		-39,858 83		-40,838 77	979 94	31OCT01	31OCT01	1 000000
	-39,858 830							00	979 94
** WBIE **	780		39,858 83		40,837 56	978 73	15NOV01	15NOV01	1 000000
	39,858 830							00	-978 73
** WBIE **	389		110,480 44		113,173 42	-2,693 18	01DEC01	12FEB02	1 000000
	110 480 440							00	-2,693 18
31295KUC6	TOTAL		150,339 27		154,011 18	-3,671 91 L		00	-3,671 91 L
31295LBT8	FED HM LN PC		787250	2030/07/01	1 000	31OCT01	31OCT01	1 000000	
** WBIE **	524		264,510 60		269,633 64	-5,123 04		00	-5,123 04
	264,510 600								
** WBIE **	CXL 524		-264,510 60		-269,633 64	5,123 04	31OCT01	31OCT01	1 000000
	-264,510 600							00	5,123 04
** WBIE **	783		264,510 60		269,633 33	-5,122 73	15NOV01	15NOV01	1 000000
	264,510 600							00	-5,122 73
** WBIE **	390		457,926 60		464,792 01	-8,865 41	01DEC01	12FEB02	1 000000
	457,926 600							00	-8,865 41
31295LBT8	TOTAL		722,437 20		736,425 34	-13,988 14 L		00	-13,988 14 L

WILLIAM H GATES FOUNDATION

WB2C MONTHLY

WILLIAM H GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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 AS-OF DATE 31DEC01

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31295LCW0	FED HM LN PC		787285	2030/08/01	1 000	25JUL01	25JUL01	1 000000	
** WBIE **	686		60,726 64		62,231 58	-1,504 94		00	-1,504 94
	60,726 640								
** WBIE **	CXL 686		60 726 64		-62 231 58	1,504 94	25JUL01	25JUL01	1 000000
	-60,726 640							00	1,504 94
** WBIE **	526		59,339 42		60,799 56	-1,459 94	31OCT01	31OCT01	1 000000
	59,339 420							00	-1,459 94
** WBIE **	CXL 526		-59,339 42		-60,799 56	1,459 94	31OCT01	31OCT01	1 000000
	-59,339 420							00	1,459 94
** WBIE **	781		59,339 42		60,797 89	-1,458 27	15NOV01	15NOV01	1 000000
	59 339 420							00	-1,458 27
** WBIE **	391		51,329 32		52 582 10	-1,252 78	01DEC01	13FEB02	1 000000
	51,329 320							00	-1,252 78
31295LCW0	TOTAL		110,668 94		113 379 99	-2,711 05 L		00	-2,711 05 L
31295LE40	FED HM LN PC		787355	2030/09/01	1 000	25JUL01	25JUL01	1 000000	
** WBIE **	685		245,079 63		251,148 08	-6 068 45		00	-6,068 45
	245,079 630								
** WBIE **	CXL 685		-245,079 63		-251,148 08	6,068 45	25JUL01	25JUL01	1 000000
	-245,079 630							00	6,068 45
** WBIE **	138		245,079 63		251 135 69	-6,056 06	15AUG01	15AUG01	1 000000
	245,079 630							00	-6,056 06
** WBIE **	530		49,591 68		50 813 11	-1,221 43	17SEP01	17SEP01	1 000000
	49 591 680							00	-1,221 43
** WBIE **	272		252,429 89		258,429 90	-6,200 01	15OCT01	15OCT01	1 000000
	252 429 890							00	-6,200 01

WILLIAM H GATES FOUNDATION



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	523 133,159 870	133,159 87	136,425 32		31OCT01 -3,245 45	31OCT01	1 000000 00	-3,245 45
** WBIE **	CXL 523 -133,159 870	-133,159 87	-136,425 32		31OCT01 3,245 45	31OCT01	1 000000 00	3,245 45
** WBIE **	782 133,159 870	133,159 87	136,420 35		15NOV01 -3,240 48	15NOV01	1 000000 00	-3,240 48
** WBIE **	393 194,731 050	194,731 05	199,456 57		01DEC01 -4,725 52	12FEB02	1 000000 00	-4,725 52
31295LE40	TOTAL	874,992 12	896,455 42		-21,463 50 L		00	-21,463 50 L
31295LE57	FED HM LN PC	787356	2030/09/01	1 000	31OCT01	31OCT01	1 000000	
** WBIE **	525 961,125 950	961,125 95	984,776 06		-23,650 11		00	-23,650 11
** WBIE **	CXL 525 -961,125 950	-961,125 95	984,776 06		31OCT01 23,650 11	31OCT01	1 000000 00	23,650 11
** WBIE **	785 961,125 950	961,125 95	984,749 38		15NOV01 -23,623 43	15NOV01	1 000000 00	-23,623 43
** WBIE **	394 421,073 510	421,073 51	431,354 15		01DEC01 -10,280 64	12FEB02	1 000000 00	-10,280 64
31295LE57	TOTAL	1,382,199 46	1,416,103 53		-33,904 07 L		00	-33,904 07 L
31297XG01	FED HM LN PC	C40207	2030/07/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	502 442,539 020	452,807 31	452,540 01		259 30		00	259 30

STATE STREET

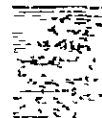
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31297XR08	FED HOME LN PC	C40404	2030/07/01	7 000	23FEB01	13MAR01	1 000000	
** WBIE **	711 403,037 100	405,682 03	406,059 88		-377 85		00	-377 85
** WBIE **	CXL 711 -403,037 100	-405,682 03	-406,059 88		23FEB01 377 85	13MAR01	1 000000 00	377 85
31297XR08	TOTAL	00	00		00 L		00	00 L
31297XV50	FED HM LN PC		2030/07/01	7 500	19DEC00	16JAN01	1 000000	
** WB1Q **	495 309,674 730	313,811 79	309,190 41		4 621 38		00	4 621 38
31297YC04	FED HM LN PC	C49083	2030/08/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	503 543,868 080	556,487 52	556,168 85		318 67		00	318 67
31297YF07	FED HM LN PC	C41065	2030/08/01	8 500	30APR01	14MAY01	1 000000	
** WB1F **	650 881,182 520	922,487 95	913,056 29		9,431 66		00	9,431 66
** WB1F **	CXL 650 -881,182 520	-922,487 95	-913,056 29		30APR01 -9,431 66	14MAY01	1 000000 00	-9,431 66
** WB1F **	691 712,372 220	745,764 67	738,139 85		30APR01 7,624 82	14MAY01	1 000000 00	7,624 82
** WB1F **	187 168,810 300	168,810 30	175,397 80		15MAY01 -6,587 50	15MAY01	1 000000 00	-6,587 50
31297YF07	TOTAL	914,574 97	913,537 65		1,037 32 L		00	1,037 32 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
31297YJR4	FED HM LN PC C41172	2030/08/01	8 000	09MAR01	13MAR01	1 000000		
" WB1H "	816 99,999 220		102,803 89	-101 56		00		-101 56
31297YXH0	FED HM LN PC C41580	2030/08/01	6 500	07DEC00	16JAN01	1 000000		
" WB1E "	792 140,075 820		137,230 53	207 93		00		207 93
" WB10 "	469 875,498 980		874,678 20	08JAN01 -12,585 30	16JAN01	1 000000 00		-12,585 30
31297YXH0	TOTAL		137,230 53	207 93 L		00		207 93 L
			874,678 20	-12,585 30 S		00		-12,585 30 S
31297Y2R2	FED HM LN PC C41684	2030/09/01	7 500	19DEC00	16JAN01	1 000000		
" WB1Q "	496 470 488 080		476,773 51	7,021 24		00		7,021 24
31298AFA6	FED HM LN PC C41961	2030/09/01	7 000	07DEC00	16JAN01	1 000000		
" WB1E "	640 46,318 550		46,181 04	238 83		00		238 83
31298AF57	FED HM LN PC C41988	2030/09/01	6 500	07DEC00	16JAN01	1 000000		
" WB1E "	457 32,548 350		31,877 04	38 14		00		38 14
31298AF65	FED HM LN PC A4 1989	2030/09/01	6 500	07DEC00	16JAN01	1 000000		
" WB1E "	650 915 760 960		896,873 39	1,073 16		00		1,073 16
" WB1E "	659 122 308 550		120,015 26	13DEC00 372 65	16JAN01	1 000000 00		372 65

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
31298AF65	TOTAL		1,016,888 65	1,445 81 L		00		1,445 81 L
31298AGK3	FED HM LN PC C42002	2030/09/01	7 500	03JUL01	16JUL01	1 000000		
" WB1E "	504 296,882 660		303,771 27	173 96		00		173 96
31298AKJ1	FED HM LN PC C42097	2030/09/01	7 500	03JUL01	16JUL01	1 000000		
" WB1E "	511 531,152 830		543,477 24	311 23		00		311 23
31298ASP9	FED HM LN PC C42326	2030/09/01	7 500	03JUL01	16JUL01	1 000000		
" WB1E "	512 683 970 450		699,840 70	400 76		00		400 76
31298AUR2	FED HM LN PC C42392	2030/09/01	7 500	19DEC00	16JAN01	1 000000		
" WB1Q "	491 218 111 620		221,025 45	3,254 95		00		3,254 95
31298AVP5	FED HM LN PC C42422	2030/09/01	7 500	03JUL01	16JUL01	1 000000		
" WB1E "	513 575,042 550		588,405 80	336 95		00		336 95
31298AV17	FED HM LN PC C42426	2030/09/01	7 500	03JUL01	16JUL01	1 000000		
" WB1E "	514 122,725 040		125,572 64	71 90		00		71 90
31298AVZ3	FED HM LN PC C42432	2030/09/01	7 500	02JAN01	16JAN01	1 000000		
" WB1E "	661 142 464 660		145,224 91	1,224 30		00		1,224 30
" WB1E "	662 1 000,000 650		1,019,375 66	02JAN01 8 593 75	16JAN01	1 000000 00		8 593 75
" WB1E "	663 1 000,000 650		1,019,375 66	02JAN01 8 593 75	16JAN01	1 000000 00		8,593 75
" WB1E "	515 400,073 070		409,356 02	03JUL01 234 42	16JUL01	1 000000 00		234 42

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298AVZ3	TOTAL	2,593,332 25	2,574,484 03	18,444 22 L	00	18,444 22 L
31298AXG3	FED HM LN PC	C42479	2030/09/01 7 800	03OCT01	14NOV01 1 000000	
WBIE	618	349,040 88	349,146 49	-105.41	00	-105 61
	337,951 840					
31298A2K8	FED HM LN PC	C42578	2030/09/01 7 500	02JAN01	16JAN01 1 000000	
WBIE	653	874,150 22	844,780 77	7,369 45	00	7,369 45
	857,535 470					
WBIE	654	1,019,375 05	1,010,781 30	8,593 75	00	8,593 75
	1,000,000 850					
WBIE	655	1,019,375 05	1,010,781 30	8,593 75	00	8,593.75
	1,000,000 850					
WBIE	656	1,019,375 05	1,010,781 30	8,593.75	00	8,593 75
	1,000,000 850					
31298A2K8	TOTAL	3,932,275 37	3,899,124 67	33,150 70 L	00	33,150 70 L
31298B144	FED HM LN PC	C43049	2030/10/01 6 500	07DEC00	16JAN01 1 000000	
WBIE	464	60,274 23	60,182 90	91 33	00	91 33
	41,523 930					
31298BME8	FED HM LN PC	C43057	2030/10/01 7 500	03JUL01	16JUL01 1 000000	
WBIE	514	309,225 25	309,048 17	177 08	00	177 08
	302,212 940					
31298BHP3	FED HM LN PC POOL	C43066	2030/10/01 7 500	03JUL01	16JUL01 1 000000	
WBIE	517	599,559 56	599,216 22	343 34	00	343 34
	585,963 380					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298BVR9	FED HOME LN PC	C43324	2030/10/01 7 500	31DEC01	31DEC01 1 000000	
WBIF	377	91,320 13	94,991 22	-3,671 09	00	-3,671 09
	91,320 130					
31298BVB8	FED HM LN PC	C43329	2030/10/01 7 500	31DEC01	31DEC01 1 000000	
WBIF	378	98,593 67	102,557 16	-3,963 49	00	-3,963 49
	98,593 670					
31298B6P1	FED HM LN PC	C43578	2030/10/01 7 000	07SEP01	15OCT01 1 000000	
WBIE	192	43,788 37	43,693 09	95 28	00	95 28
	42,790 480					
31298CCG2	FED HM LN PC	C43671	2030/10/01 7 500	03JUL01	16JUL01 1 000000	
WBIE	518	18,531 01	18,520 39	10 62	00	10 62
	18,110 780					
31298CC31	FED HM LN PC	C43690	2030/10/01 7 000	07DEC00	16JAN01 1 000000	
WBIE	665	611,473 39	608,311 10	3,162 29	00	3,162 29
	613,294 110					
31298CC49	FED HM LN PC	C43691	2030/10/01 7 000	09MAR01	13MAR01 1 000000	
WBIM	817	100,804 16	100,780 73	23 43	00	23 43
	99,999 480					
WBIM	817	-100,804 16	-100,780 73	23 43	00	-23 43
	-99,999 480					
31298CC49	TOTAL	00	00	00 L	00	00 L
31298CDX4	FED HM LN PC	C43718	2030/10/01 7 000	07DEC00	28MAR01 1 000000	
WBIE	547	337,010 10	335,267 22	1,742 88	00	1,742 88
	338,013 580					
WBIE	666	337,010 10	335,267 22	1,742 88	00	1,742 88
	338,013 580					
WBIE	666	-337,010 10	-335,267 22	-1,742 88	00	-1,742 88
	-338,013 580					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	490 4,390 070		4,390 07	15FEB01 35 67	15FEB01	1 000000 00	35 67
** WBIE **	CXL 490 -4,390 070		-4,390 07	15FEB01 -35 67	15FEB01	1 000000 00	-35 67
31298CDX4	TOTAL		337,010 10	335,267 22	1,742 88 L	00	1,742 88 L
31298CQ08	FED HM LN PC C43743	2030/10/01	4 500	13DEC00	16JAN01	1 000000	
** WBIE **	667 765,540 930		751,187 04	748,854 53	2,332 51	00	2,332 51
31298CJ26	FED HM LN PC C43881	2030/10/01	7 000	04MAY01	13JUN01	1 000000	
** WBIE **	793 33,653 880		34,114 62	34 069 30	47 32	00	47 32
31298CJ67	FED HM LN PC C43885	2030/10/01	7 500	26NOV01	13DEC01	1 000000	
** WBIF **	018 1,181,225 370		1,222,568 26	1,207,183 56	15,384 70	00	15,384 70
** WBIF **	716 1,182,140 660		1,223,515 58	1,208 118 96	15 396 62	1 000000 00	15,396 62
** WBIF **	CXL 716 -1 182,140 660		-1,223,515 58	-1,208,118 96	-15,396 62	1 000000 00	-15,396 62
** WBIF **	250 915 300		915 29	937 74	15DEC01 -22 45	1 000000 00	-22 45
31298CJ67	TOTAL		1,223,483 55	1 208,121 30	15,362 25 L	00	15,362 25 L
31298CKG3	FED HM LN PC C43895	2030/10/01	6 500	07DEC00	16JAN01	1 000000	
** WBIE **	668 97,248 810		95,273 44	95,129 09	144 35	00	144 35

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298CRU2	FED HM LN PC C43907	2030/11/01	7 500	26NOV01	13DEC01	1 000000	
** WBIF **	817 148,177 320		145,083 53	143,257 64	1,825 89	00	1,825 89
** WBIF **	717 157,997 860		163,527 79	161,449 78	2 058 01	1 000000 00	2,058 01
** WBIF **	CXL 717 -157,997 860		-163,527 79	-161,449 78	-2 058 01	1 000000 00	-2,058 01
** WBIF **	252 17,820 550		17,820 55	18,257 22	15DEC01 -436 67	1 000000 00	-436 67
31298CRU2	TOTAL		162,904 08	161,514 86	1 389 22 L	00	1,389 22 L
31298CHK2	FED HM LN PC C43962	2030/10/01	7 500	19DEC00	16JAN01	1 000000	
** WBIE **	669 1,000,000 230		1,012,968 98	1 010,703 36	2,265 62	00	2,265 62
** WBIE **	670 1 000,000 230		1,012,968 98	1 010,703 36	19DEC00 2 265 62	1 000000 00	2,265 62
** WBIE **	671 1 000,000 230		1 016 015 86	1 010,703 36	20DEC00 5,312 50	1 000000 00	5,312 50
** WBIE **	672 1 000 000 230		1,016,015 86	1,010 703 36	20DEC00 5,312 50	1 000000 00	5,312 50
** WBIE **	673 1 000,000 230		1 019 375 23	1,010 703 36	02JAN01 8 671 87	1 000000 00	8,671 87
31298CHK2	TOTAL		5,077 344 91	5,053 516 80	23 828 11 L	00	23,828 11 L

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	MAT RATE	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
31298CRT8	FED HM LN PC	C44098	2030/10/01	7 000	04MAY01	13JUN01	1 000000	
** WB1E **	794	294,527 25	294,118 69		408 56		00	408 56
	298,532 430							
** WB1E **	795	633,063 05	632,184 88		04MAY01	13JUN01	1 000000	878 17
	624,476 500				878 17		00	
** WB1E **	796	1,013,850 70	1,012,444 31		04MAY01	13JUN01	1 000000	1,406 39
	1,000,099 330				1,406 39		00	
31298CRT8	TOTAL	1,941,441 00	1,938,747 00		2,693 12 L		00	2,693 12 L
31298CS23	FED HM LN PC	C44136	2030/11/01	7 000	07DEC00	18JAN01	1 000000	
** WB1E **	675	101,380 05	100,855 75		524 30		00	524 30
	101,681 920							
31298CS26	FED HM LN PC	C44137	2030/10/01	7 000	06DEC00	16JAN01	1 000000	
** WB1E **	674	575,801 80	573,363 87		2,437 93		00	2,437 93
	577,878 550							
31298DEU7	FED HM LN PC	C44647	2030/11/01	7 000	07SEP01	15OCT01	1 000000	
** WB1E **	193	827,797 49	838,319 94		-10,522 45		00	-10,522 45
	808,932 920							
31298DE37	FED HM LN PC	C44654	2030/11/01	6 500	08JAN01	16JAN01	1 000000	
** WB1Q **	470	124,483 29	122,692 16		-1,791 13		00	-1,791 13
	124,600 100							
** WB1Q **	471	999,162 21	993,614 79		-5,547 42	16JAN01	1 000000	-5,547 42
	1 000,099 810						00	
** WB1Q **	472	999,162 21	993,614 79		-5,547 42	16JAN01	1 000000	-5,547 42
	1,000,099 810						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	PRINCIPAL NET	LOCAL COST	MAT RATE	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
31298DE37	TOTAL	2,122,807 71	2,109,921 74		-12,885 97 S		00	-12,885 97 S
31298DE45	FED HM LN PC	C44655	2030/11/01	6 500	13DEC00	16JAN01	1 000000	
** WB1E **	679	736,246 18	733,960 07		2,284 11		00	2,284 11
	750,314 580							
31298DJ65	FED HM LN PC	C44785	2030/11/01	6 500	07DEC00	16JAN01	1 000000	
** WB1E **	680	821,416 49	820,171 92		1,244 57		00	1,244 57
	838,447 450							
31298DJ81	FED HM LN PC	C44787	2030/11/01	7 000	06DEC00	16JAN01	1 000000	
** WB1E **	681	600,625 36	598,082 33		2,543 03		00	2,543 03
	602,791 640							
31298DQV2	FED HM LN PC	C44968	2030/11/01	7 000	03OCT01	14NOV01	1 000000	
** WB1E **	619	307 053 63	307,146 53		-92 90		00	-92 90
	297,298 520							
** WB1E **	620	880,532 56	880,798 98		-266 42	14NOV01	1 000000	-266 42
	852,558 000						00	
31298DQV2	TOTAL	1,187,586 19	1,187,945 51		-359 32 L		00	-359 32 L
31298DYG6	FED HM LN PC	C45211	2030/12/01	7 000	06DEC00	16JAN01	1 000000	
** WB1E **	682	298,892 06	297,626 56		1,265 50		00	1,265 50
	299,970 080							
** WB1E **	682	-298 892 06	-297,626 56		-1,265 50	16JAN01	1 000000	-1,265 50
	299,970 080						00	
31298DYG6	TOTAL	00	00		00 L		00	00 L

STATE STREET

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31298D2K2 " WBIE "	FED HM LN PC C45278 676 340 436 780	2030/12/01	7 000 337 670 73	07DEC00 1.755 38	18JAN01	1 000000 00	1.755 38
31298D4F1 " WBIE "	FED HM LN PC C45322 677 28.331 840	2030/12/01	7 000 28.101 64	06DEC00 128 38	18JAN01	1 000000 00	128 38
31298D5H6 " WBIE "	FED HM LN PC C45348 678 884.641 310	2030/12/01	6 500 865.358 89	07DEC00 1.313 14	16JAN01	1 000000 00	1.313 14
" WBIE "	CXL 678 -884.641 310		-865.358 89	07DEC00 -1.313 14	16JAN01	1 000000 00	-1.313 14
31298D5H6	TOTAL		00	00 L		00	00 L
31298D6M4 " WBIE "	FED HM LN PC C45376 519 604.276 270	2030/12/01	7 500 617.943 30	03JUL01 354 07	16JUL01	1 000000 00	354 07
31298EAF2 " WBIE "	FED HM LN C45404 174 299.969 230	2030/12/01	7 000 297 625 72	06DEC00 1.265 50	31JAN01	1 000000 00	1 265 50
31298EBW4 " WBIE "	FED HOME LN PC C45453 194 582.409 780	2030/12/01	7 000 603.567 64	07SEP01 -7.575 88	15OCT01	1 000000 00	-7.575 88
31298EEE1 " WBIE "	FED HM LN PC C45533 683 560.206 770	2030/12/01	7 000 555.655 09	07DEC00 2 888 57	16JAN01	1 000000 00	2 888 57

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31298EG82 " WBIE "	FED HM LN PC C45473 621 256.254 700	2030/12/01	7 000 264.743 14	04OCT01 140 16	14NOV01	1 000000 00	140 16
31298EK80 " WBIE "	FED HM LN C45690 528 52.881 720	2030/12/01	7 500 54.939 16	10DEC01 -396 62	13DEC01	1 000000 00	-396 62
31298EHF9 " WBIE "	FED HM LN PC C45758 520 372.876 730	2030/12/01	7 500 381.310 15	03JUL01 218 49	16JUL01	1 000000 00	218 49
31298EPH2 " WBIE "	FED HOME LN PC C45824 684 519.746 860	2030/12/01	7 000 515.686 34	06DEC00 2.192 68	16JAN01	1 000000 00	2.192 68
31298EPJ8 " WBIE "	FED HM LN PC C45825 195 59.059 820	2030/12/01	7 000 60.305 61	07SEP01 131 50	15OCT01	1 000000 00	131 50
31298EPL3 " WBIE "	FED HM LN PC C45827 797 289.584 750	2030/12/01	7 000 293.159 31	04MAY01 407 23	13JUN01	1 000000 00	407 23
31298EQM0 " WBIE "	FED HOME LN PC C45860 768 259 884 450	2030/12/01	6 500 254.219 78	07DEC00 385 77	16JAN01	1 000000 00	385 77
" WBIE "	769 499.950 580		489.053 22	07DEC00 585 88	16JAN01	1 000000 00	585 88
31298EQM0	TOTAL		744.244 65	971 65 L		00	971 65 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LD1 LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
31298EU94	FED HM LN PC C46008	2030/12/01	6 500	13DEC00	16JAN01	1 000000
.. WBIE ..	685 121,831 18		121,452 88	378 30		378 30
	124,159 160					
31298EV77	FED HM LN PC C46038	2030/12/01	7 500	19DEC00	16JAN01	1 000000
.. WBIO ..	492 392,182 62		386,407 09	5,775 53		5,775 53
	387,012 370					
.. WBIO ..	494 222,773 24		219,492 54	19DEC00 3,280 70	16JAN01	1 000000 3 280 70
	219,836 360					
31298EV77	TOTAL		405,899 63	9,056 23 S		9,056 23 S
31298EW50	FED HM LN PC C46068	2030/12/01	7 000	06DEC00	19JAN01	1 000000
.. WBIE ..	684 339,852 99		337,511 12	1,541 87		1,541 87
	340,275 860					
.. WBIE ..	770 997,130 10		992,285 87	07DEC00 4,844 23	19JAN01	1 000000 4,844 23
	1,000,099 140					
.. WBIE ..	771 997,130 10		992,285 87	07DEC00 4,844 23	19JAN01	1 000000 4,844 23
	1,000,099 140					
.. WBIE ..	772 997,130 10		992,285 87	07DEC00 4,844 23	19JAN01	1 000000 4,844 23
	1,000,099 140					
.. WBIE ..	773 997,130 10		992,285 87	07DEC00 4,844 23	19JAN01	1 000000 4,844 23
	1,000,099 140					
.. WBIE ..	774 997,130 10		992,285 87	07DEC00 4,844 23	19JAN01	1 000000 4,844 23
	1,000,099 140					
.. WBIE ..	671 504,487 25		504,218 50	27MAR01 468 75	16APR01	1 000000 468 75
	499,999 750					
.. WBIE ..	622 266,054 17		266,154 67	03OCT01 -80 50	14NOV01	1 000000 80 50
	257,401 620					

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LD1 LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
.. WBIE ..	623 805,817 85		806,061 67	03OCT01 -243 82	14NOV01	1 000000 -243 82
	780,216 980					
31298EW50	TOTAL		6,875,355 31	25,907 45 L		25,907 45 L
31298EW68	FED HM LN PC C46069	2030/12/01	7 000	04MAY01	13JUN01	1 000000
.. WBIE ..	798 70,675 55		70,577 51	98 84		98 84
	69,716 940					
.. WBIE ..	799 634,621 48		633,741 15	04MAY01 880 33	13JUN01	1 000000 880 33
	626,013 790					
31298EW68	TOTAL		704,318 66	978 37 L		978 37 L
31298EW76	FED HOME LN PC C46070	2030/12/01	7 500	03JUL01	16JUL01	1 000000
.. WBIE ..	521 592,838 77		592,499 29	339 48		339 48
	579,395 000					
31298EYD	FED HM LN PC C46191	2030/12/01	6 500	07DEC00	31JAN01	1 000000
.. WBIE ..	075 77,652 45		77,534 80	117 65		117 65
	79,262 470					
31298FAF9	FED HM LN PC C46306	2031/01/01	7 500	10DEC01	13DEC01	1 000000
.. WBIE ..	529 311,818 75		314,086 23	-2,267 48		-2,267 48
	302,323 890					
31298FAN2	FED HM LN PC C46313	2031/01/01	7 000	09MAR01	13MAR01	1 000000
.. WB1H ..	863 1,008,046 69		1,008,202 94	-156 25		-156 25
	999,999 820					
.. WB1H ..	864 1,008,046 69		1,008,202 94	-156 25	13MAR01	1 000000 -156 25
	999,999 820					
.. WB1H ..	865 1,008,046 69		1,008,202 94	-156 25	13MAR01	1 000000 -156 25
	999,999 820					
.. WB1H ..	866 1,008,046 69		1,008,202 94	-156 25	13MAR01	1 000000 -156 25
	999,999 820					

STATE STREET





ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY BASE SECY	GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GM/LS GM/LS
31298G568 ** WBIE **	FED HM LN PC 624 378,516 550	C47741	391,084 73	2031/02/01	7 000 398,848 29	04OCT01 236 44		14NOV01	1 000000 00		236 44
31298G576 ** WB1H **	FED HM LN PC 868 1,000,000 220	C47742	1,008,047 10	2031/02/01	7 000 1 008,203 35	09MAR01 -156 25		13MAR01	1 000000 00		-156 25
31298G556 ** WBIE **	FED HM LN PC 197 1,000,099 890	C47836	1,023,422 53	2031/02/01	7 000 1,036,431 64	07SEP01 -13,009 11		15OCT01	1 000000 00		-13,009 11
31298G609 ** WB1H **	FED HM LN PC 869 1,000,000 170	C47855	1,008,047 05	2031/02/01	7 000 1,008,203 30	09MAR01 -156 25		13MAR01	1 000000 00		-156 25
31298GX21 ** WBIE **	FED HM LN PC 524 20,060 370	C47897	20,525 85	2031/02/01	7 500 20,514 08	03JUL01 11 75		16JUL01	1 000000 00		11 75
31298G201 ** WB1Q **	FED HM LN PC 638 99,628 210	C47972	99,449 19	2031/02/01	6 500 99,509 94	19APR01 -60 75		14MAY01	1 000000 00		-60 75
31298HFS2 ** WBIE **	FED HM LN PC 525 20,450 630	C48277	20,925 15	2031/02/01	7 500 20,913 17	03JUL01 11 98		16JUL01	1 000000 00		11 98
31298HFS2 ** WBIE **	FED HM LN PC 695 596,863 310	C48288	600 780 23	2031/02/01	7 000 601,339 78	23FEB01 -559 55		13MAR01	1 000000 00		-559 55
31298HFS2 ** WBIE **	FED HM LN PC 696 999,900 840	C48288	1,006,462 69	2031/02/01	7 000 1,007,480 10	23FEB01 937 41		13MAR01	1 000000 00		-937 41

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY BASE SECY	GM/LS GM/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GM/LS GM/LS
31298HFS2 TOTAL			1,607,242 92		1,608,739 88		-1,496 96 L		00		-1,496 96 L
31298HG88 ** WBIE **	FED HM LN PC 672 13,998,601 910	C48294	14,140,460 73	2031/03/01	7 000 14,112,340 55	08MAR01 48,120 18		16APR01	1 000000 00		48,120 18
31298HG88 ** WBIE **	FED HM LN PC 673 27,466 130	C48294	27,723 62	2031/03/01	7 000 27,489 29	27MAR01 34 33		16APR01	1 000000 00		34 33
31298HG88 ** WBIE **	FED HM LN PC 674 4,999,500 670	C48294	5,046,371 00	2031/03/01	7 000 5,040,121 61	27MAR01 6,249 39		16APR01	1 000000 00		6,249 39
31298HG88 TOTAL			19,234,555 35		19,180,151 45		54,403 90 L		00		54,403 90 L
31298HG06 ** WB1H **	FED HM LN PC 870 999,999 620	C48311	1,008,046 49	2031/03/01	7 000 1,008,202 74	09MAR01 156 25		13MAR01	1 000000 00		-156 25
31298HT32 ** WB1Q **	FED HM LN PC 362 199,999 170	C48670	199,389 80	2031/03/01	6 500 199,761 51	14MAR01 -371 71		16APR01	1 000000 00		-371 71
31298HT32 ** WB1Q **	FED HM LN PC 372 99,999 590	C48670	99,265 22	2031/03/01	6 500 99 880 77	11APR01 -615 55		16APR01	1 000000 00		-615 55
31298HT32 ** WB1Q **	FED HM LN PC 662 363,403 280	C48670	362,097 30	2031/03/01	6 500 362,971 90	18APR01 -874 60		14MAY01	1 000000 00		-874 60
31298HT32 ** WB1Q **	FED HM LN PC 660 600,612 680	C48670	599,533 45	2031/03/01	6 500 599,899 71	19APR01 -366 26		14MAY01	1 000000 00		-366 26
31298HT32 TOTAL			1,260,285 77		1 262,513 89		-2,228 12 S		00		-2,228 12 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
31298HZF8	FED HM LN PC	2031/03/01	6 500	18APR01	14MAY01	1 000000	
" WB1Q "	441	634,309 12	635,841 14	-1,532 04		00	-1,532 04
	636,596 890						
31298JJF2	FED HM LN PC	2031/04/01	7 000	27MAR01	16APR01	1 000000	
" WB1E "	675	981,551 58	980,336 03	1,215 55		00	1,215 55
	972,435 000						
31298JKGB	FED HM LN PC	2031/04/01	6 500	29MAR01	16APR01	1 000000	
" WB1E "	676	996,150 38	993,025 69	3,124 69		00	3,124 69
	999,900 000						
" WB1E "	677	996,150 38	993,025 69	3 124 69	16APR01	1 000000	3,124 69
	999,900 000					00	
31298JKGB	TOTAL	1,992,300 76	1,986,051 38	6,249 38 L		00	6,249 38 L
31298JMC5	FED HM LN PC	2031/04/01	6 500	03OCT01	14NOV01	1 000000	
" WB1E "	625	46,725 88	46,525 21	200 67		00	200 67
	45 865 890						
" WB1E "	626	969,159 75	964,997 71	4,162 04	14NOV01	1 000000	4,162 04
	951,322 450					00	
31298JMC5	TOTAL	1,015,885 63	1,011,522 92	4,362 71 L		00	4 362 71 L
31298JTS3	FED HM LN PC	2031/03/01	6 500	11APR01	16APR01	1 000000	
" WB1Q "	374	992,656 73	996,094 23	-3,437 50		00	-3,437 50
	1,000,000 480						
31298JZF4	FED HM LN PC	2031/04/01	7 000	04MAY01	13JUN01	1 000000	
" WB1E "	807	475,454 87	474,797 33	659 54		00	659 54
	469 008 010						
" WB1E "	808	933,127 57	931,833 16	1,294 41	13JUN01	1 000000	1,294 41
	920,471 090					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
31298JZF4	TOTAL	1 408,584 44	1,404,630 49	1,953 95 L		00	1,953 95 L
31298JZ20	FEDERAL HOME LN PC	2031/04/01	6 500	19APR01	14MAY01	1 000000	
" WB1Q "	639	299,219 60	298,737 23	482 37		00	482 37
	299,758 230						
31298LAUS	FED HM LN PC	2031/04/01	7 000	29AUG01	15OCT01	1 000000	
" WB1E "	198	209,033 58	212,571 91	-3,538 33		00	-3,538 33
	204,934 880						
" WB1E "	199	209,034 51	212,572 85	-3,538 34	15OCT01	1 000000	-3,538 34
	204,935 790					00	
" WB1E "	200	209,035 43	212,573 79	-3,538 36	15OCT01	1 000000	-3,538 36
	204,936 700					00	
" WB1E "	201	209,036 36	212,574 74	-3,538 38	15OCT01	1 000000	-3,538 38
	204,937 610					00	
" WB1E "	202	209,037 29	212,575 68	-3,538 39	15OCT01	1 000000	-3,538 39
	204,938 520					00	
" WB1E "	203	810,962 80	824,690 04	-13,727 24	15OCT01	1 000000	-13,727 24
	795,061 570					00	
" WB1E "	204	810,963 73	824,690 98	-13,727 25	15OCT01	1 000000	-13,727 25
	795,062 480					00	
" WB1E "	205	810,964 66	824,691 92	-13,727 26	15OCT01	1 000000	-13,727 26
	795,063 390					00	
" WB1E "	206	810,965 59	824,692 87	-13,727 28	15OCT01	1 000000	-13,727 28
	795,064 300					00	
" WB1E "	207	810,966 51	824,693 81	-13,727 30	15OCT01	1 000000	-13,727 30
	795,065 210					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31298LAUS	TOTAL		5,186,328 59			00	-86,328 13 L
31298LER4	FED HM LN PC C50146	2031/04/01	6 500	03DCT01	14NOV01	1 000000	
.. WBIE ..	627 47,759 25		47,554 15	205 10		00	205.10
	46,880 250						
31298MJ01	FED HM LN PC C51171	2031/05/01	6 500	19APR01	14MAY01	1 000000	
.. WB1Q ..	665 344,120 55		341,508 06	2,612 49		00	2,612 49
	346,740 000						
31298MRC3	FED HM LN PC C51383	2031/05/01	6 500	17APR01	14MAY01	1 000000	
.. WBIE ..	318 475,627 30		476,679 24	-1,051 94		00	-1,051 94
.. WBIE ..	319 494,531 25		495,625 00	-1,093 75		00	-1,093.75
	500,000 000						
31298MRC3	TOTAL		972,304 24			00	-2,145.69 L
31298M2F3	FED HM LN PC C51674	2031/05/01	7 500	10DEC01	13DEC01	1 000000	
.. WBIE ..	530 600 988 48		605,358 73	-4,370 25		00	-4,370 25
	582,688 420						
31298NEL5	FED HM LN PC C51939	2031/05/01	6 500	19APR01	14MAY01	1 000000	
.. WB1Q ..	663 324,899 15		322,432 59	2,466 56		00	2,466 56
	325,484 000						
31298NFM2	FNMA POOL C51972	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	575 521,604 30		512,764 55	8,839 75		00	8,839 75
	516,919 718						
.. WB1Q ..	182 7,447 87		7,369 10	15DEC01 78 77	17DEC01	1 000000 00	78 77
	7,447 870						

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31298NFM2	TOTAL		8,918 52 S			00	8,918 52 S
31298NLR4	FED HM LN PC C52136	2031/05/01	7 000	04MAY01	13JUN01	1 000000	
.. WBIE ..	809 332,684 600		336,791 18	467 83		00	467 83
	344,282 080						
31298NPF6	FED HM LN PC C52222	2031/05/01	7 000	04MAY01	13JUN01	1 000000	
.. WBIE ..	818 349,015 96		348,531 81	484 15		00	484 15
	344,282 080						
.. WBIE ..	811 719,323 97		718,326 14	997 83	13JUN01	1 000000 00	997 83
	709,567 420						
.. WBIE ..	812 1,013,851 13		1,012,444 74	1,406 39	13JUN01	1 000000 00	1,406 39
	1,000,099 760						
31298NPF6	TOTAL		2,079,302 69			00	2,888 37 L
31298NPK5	FED HM LN PC C52226	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	586 251,981 20		247,134 34	4,846 86		00	4,846 86
	249,718 130						
.. WB1Q ..	588 1,009,061 98		989,652 65	19,409 33	13DEC01	1 000000 00	19 409 33
	999,999 480						
.. WB1Q ..	590 713,061 22		699,345 47	13,715 75	13DEC01	1 000000 00	13,715 75
	706,657 140						
.. WB1Q ..	183 14,673 71		14 484 55	15DEC01 189 16	17DEC01	1 000000 00	189 16
	14,673 710						
31298NPK5	TOTAL		1,950,617 01			00	38,161 10 S

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298NP33	FED HM LN PC C52242	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	573 461,875 88		454,048 38	7,827 50		00	7,827 50
	457,727 738						
.. WB1Q ..	184 427 51		422 99	15DEC01 4 52	17DEC01	1 000000 00	4 52
31298NP33	TOTAL		454,471 37	7,832 02 S		00	7,832 02 S
31298NP41	FED HM LN PC C52243	2031/05/01	6 500	19APR01	14MAY01	1 000000	
.. WB1Q ..	664 329,083 61		326,585 29	2,498 32		00	2,498 32
	329,476 000						
31298NUJ2	FED HM LN PC C52385	2031/06/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	581 102,735 19		101,042 46	1,672 73		00	1,672 73
	101,812 570						
.. WB1Q ..	584 950,785 24		933,808 81	16,976 43	13DEC01	1 000000 00	16,976 43
	942,246 130						
.. WB1Q ..	185 9,811 26		9,698 47	15DEC01 112 79	17DEC01	1 000000 00	112 79
	9,811 260						
31298NUJ2	TOTAL		1,044,569 74	18,761 95 S		00	18,761 95 S
31298NX75	FED HM LN PC C52502	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	572 349,737 70		346,113 01	3,624 69		00	3,624 69
	346,596 660						
.. WB1Q ..	576 130,692 23		129,480 68	1,211 55	13DEC01	1 000000 00	1,211 55
	129,518 478						
.. WB1Q ..	186 215,732 16		215,125 89	606 27	15DEC01 17DEC01	1 000000 00	606 27
	215,732 160						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298NX75	TOTAL		690,719 58	5,442 51 S		00	5,442 51 S
31298GF9	FED HM LN PC C52422	2031/06/01	6 000	04SEP01	17SEP01	1 000000	
.. WB1E ..	426 329,755 94		325,986 10	3,769 84		00	3,769 84
	335,096 540						
31298N5C5	FED HM LN PC C52643	2031/06/01	6 000	04SEP01	17SEP01	1 000000	
.. WB1E ..	427 328,581 95		324,825 54	3,756 41		00	3,756 41
	333,903 540						
31298N5E1	FED HM LN PC C52645	2031/05/01	6 500	03OCT01	14NOV01	1 000000	
.. WB1E ..	628 68,344 49		68,050 99	293 50		00	293 50
	67,086 620						
.. WB1Q ..	579 85,353 15		84,404 89	948 26	13DEC01	1 000000 00	948 26
	84,586 580						
.. WB1Q ..	582 906,324 99		896,257 92	10,069 07	13DEC01	1 000000 00	10,069 07
	898,187 160						
.. WB1Q ..	187 4,992 94		4,969 43	23 31	15DEC01 17DEC01	1 000000 00	23 31
	4,992 950						
31298N5E1	TOTAL		68,050 99	293 50 L		00	293 50 L
			996,673 08	11,040 64 S		00	11,040 64 S
31298N5P6	FED HM LN PC C52654	2031/06/01	7 000	28SEP01	15OCT01	1 000000	
.. WB1Q ..	703 550,484 72		536,286 36	14,198 36		00	14,198 36
	531,067 570						
31298PHH6	FED HM LN PC C52932	2031/06/01	6 500	03OCT01	14NOV01	1 000000	
.. WB1E ..	629 29,279 18		29,153 44	125 74		00	125 74
	28,740 300						
.. WB1E ..	629 29,279 18		-29,153 44	-125 74	03OCT01 14NOV01	1 000000 00	-125 74
	-28,740 300						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31298PHH6	TOTAL		00	00	00 L	00	00 L	
31298PLQ1	FED HM LN PC C53035	2031/06/01	6 500	20NOV01	13DEC01	1 000000		
.. WB1Q ..	574 483,079 820		487,457 73	479,763 00	7,694 73	00	7,694 73	
.. WB1Q ..	577 375,344 180		378,745 73	372,767 07	5,978 66	1 000000 00	5,978 66	
.. WB1Q ..	188 63,303 100		63,303 10	62 787 97	15DEC01 595 13	17DEC01 00	1 000000 00	595 13
31298PLQ1	TOTAL		929,506 56	915,238 04	14,268 52 S	00	14,268 52 S	
31298PH98	FED HM LN PC C53084	2031/06/01	6 500	20NOV01	13DEC01	1 000000		
.. WB1Q ..	597 308,023 000		310,814 46	307,528 15	3,286 31	00	3,286 31	
.. WB1Q ..	599 999,999 380		1,009,061 88	998,392 86	10,669 02	1 000000 00	10,669 02	
.. WB1Q ..	600 999,999 380		1 009,061 88	998,392 86	10,669 02	1 000000 00	10,669 02	
.. WB1Q ..	601 999,999 380		1,009,061 88	998,392 86	10,669 02	1 000000 00	10,669.02	
.. WB1Q ..	602 999,999 380		1,009,061 88	998,392 86	10,669 02	1 000000 00	10,669.02	
.. WB1Q ..	603 999,999 380		1,011,952 50	998,392 86	13,559 64	1 000000 00	13,559 64	
.. WB1Q ..	604 124,543 080		126 031 74	124 343 00	1,688 76	13DEC01 00	1,688 76	
.. WB1Q ..					15DEC01	17DEC01	1 000000	

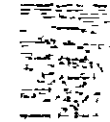
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
	189 200,906 340		200,906 34	200,076 92	829 42	00	829 42	
31298PH98	TOTAL		5,685,952 58	5,623,912 37	62,040 21 S	00	62,040 21 S	
31298PVL1	FED HM LN PC C53319	2031/06/01	6 500	20NOV01	13DEC01	1 000000		
.. WB1Q ..	571 195,674 840		197,448 14	195 572 34	1,875 80	00	1,875 80	
.. WB1Q ..	198 1,389 580		1,389 58	1,385 35	15DEC01 4 23	17DEC01 00	1 000000 00	4 23
31298PVL1	TOTAL		198,837 72	196,957 69	1,880 03 S	00	1,880 03 S	
31298PYJ3	FED HM LN PC C53413	2031/06/01	7 000	04MAY01	13JUN01	1 000000		
.. WB1E ..	816 79,628 000		80,722 89	80,610 91	111 98	00	111 98	
.. WB1E ..	817 503,811 000		510,738 40	510,029 92	708 48	1 000000 00	708 48	
31298PYJ3	TOTAL		591,461 29	590,640 83	820 46 L	00	820 46 L	
31298PZK9	FED HM LN PC C53446	2031/06/01	6 500	12JUN01	16JUL01	1 000000		
.. WB1Q ..	425 999,999 650		992,577 78	999 706 13	-7,128 35	00	-7,128 35	
.. WB1Q ..	426 999,999 650		992,577 78	999,706 12	-7,128 34	1 000000 00	-7,128 34	
.. WB1Q ..	427 999,999 650		992,577 78	999,706 12	-7,128 34	1 000000 00	-7,128 34	
.. WB1Q ..	428 999,999 650		992,577 78	999,706 11	-7,128 33	1 000000 00	-7,128 33	
.. WB1Q ..	429 499,999 330		496,288 39	499,852 57	-3,564 18	1 000000 00	-3,564 18	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE CURR	GN/LS	NET BAS SECY GN/LS
** WB1Q **	605 885,920 79	875,200 93	20NOV01	13DEC01	1 000000	00	10,719 86
875,456 350							
** WB1Q **	606 1,011,952 52	999,707 66	20NOV01	13DEC01	1 000000	00	12,244 86
999,999 400							
** WB1Q **	607 1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	00	12,244 87
999,999 400							
** WB1Q **	608 1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	00	12 244 87
999,999 400							
** WB1Q **	609 1,011,952 52	999 707 66	20NOV01	13DEC01	1 000000	00	12,244 88
999 999 400							
** WB1Q **	610 1 011,952 52	999,707 66	20NOV01	13DEC01	1 000000	00	12,244 86
999 999 400							
** WB1Q **	611 1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	00	12,244 87
999,999 400							
** WB1Q **	612 1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	00	12 244 87
999,999 400							
** WB1Q **	613 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16,541 74
999 999 400							
** WB1Q **	614 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16,541 74
999 999 400							
** WB1Q **	615 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16 541 74
999,999 400							
** WB1Q **	616 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16 541 74
999,999 400							
** WB1Q **	617 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16,541 74
999 999 400							

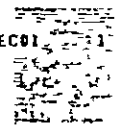
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE CURR	GN/LS	NET BAS SECY GN/LS
999 999 400							
** WB1Q **	618 1,016 249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16,541 74
999,999 400							
** WB1Q **	619 1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	00	16,541 74
999,999 400							
** WB1Q **	620 997,538 47	999,707 65	10DEC01	13DEC01	1 000000	00	2,169 18
999,999 400							
** WB1Q **	621 997 538 47	999 707 65	10DEC01	13DEC01	1 000000	00	-2,169 18
999 999 400							
** WB1Q **	191 316,757 33	315,867 14	15DEC01	17DEC01	1 000000	00	890 19
316,757 330							
31298PZK9	TOTAL	21,861,767 94	21,685,067 53	176,700 41 S		00	176,700 41 S
31298P2G4	FED HM LN PC C53475	2031/06/01 6 500	20NOV01	13DEC01	1 000000	00	18,050 82
** WB1Q **	580 923,709 28	905,658 46					
915 413 350							
** WB1Q **	192 51,222 78	50,546 57	15DEC01	17DEC01	1 000000	00	676 21
51,222 780							
31298P2G4	TOTAL	974,932 06	956,205 03	18,727 03 S		00	18,727 03 S
31298P5K2	FED HM LN PC C53550	2031/06/01 7 000	04MAY01	13JUN01	1 000000	00	751 75
** WB1E **	813 541,932 50	541 180 75					
534,582 000							
** WB1E **	814 664,834 48	663 912 24	04MAY01	13JUN01	1 000000	00	922 24
655 817 000							
** WB1E **	815 1 013 851 38	1 012,444 98	04MAY01	13JUN01	1 000000	00	1 406 40
1,000 100 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
3129BPSK2	TOTAL	2,220,618 36	2,217,537 97	3,080 39 L		00	3,080 39 L
3129BQCC0	FED HM LN PC C53667	2031/06/01	7 000	28SEP01	15OCT01	1 000000	
** WB1Q **	704	518,281 16	505,110 22	13,170 94		00	13,170 94
	499,999 920						
** WB1Q **	705	486,877 41	473,724 85	12,352 56	15OCT01	1 000000	12,352 56
	468,932 080					00	
3129BQCC0	TOTAL	1,004,358 57	978,835 07	25,523 50 S		00	25,523 50 S
3129BQEU8	FED HM LN PC C53747	2031/06/01	7 000	04MAY01	13JUN01	1 000000	
** WB1E **	818	135,920 56	135,732 01	188 55		00	188 55
	134,077 000						
** WB1E **	819	380,787 82	380,259 60	528 22	13JUN01	1 000000	528 22
	375,623 000					00	
** WB1E **	820	1,013,851 38	1,012,444 98	1,406 40	15JUN01	1 000000	1,406 40
	1,000,100 000					00	
3129BQEU8	TOTAL	1,530,559 76	1,528,436 59	2,123 17 L		00	2,123 17 L
3129BRTC0	FEDERAL HM LN PC C55047	2031/07/01	7 500	10DEC01	13DEC01	1 000000	
** WB1E **	531	326,892 81	329,269 91	-2,377 10		00	-2,377 10
	316,938 950						
** WB1E **	532	430,418 07	433,547 98	-3,129 91	13DEC01	1 000000	-3,129 91
	417,311 870					00	
** WB1E **	533	1 031,407 10	1,038,907 26	-7,500 16	13DEC01	1 000000	-7,500 16
	1,000,000 820					00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
3129BRTC0	TOTAL	1,788,717 98	1,801,725 15	-13,007 17 L		00	-13,007 17 L
3129BRZH2	FED HM LN PC C55244	2031/07/01	7 500	31DEC01	31DEC01	1 000000	
** WB1F **	379	859,679 81	894,243 42	-34,563 61		00	-34,563 61
	859,679 810						
3129BSCM0	FED HOME LN PC C55604	2031/08/01	6 500	20NOV01	13DEC01	1 000000	
** WB1Q **	578	499,624 18	493,014 76	6,609 42		00	6,609 42
	495,137 000						
** WB1Q **	194	464 60	461 43	3 17	17DEC01	1 000000	3 17
	464 600					00	
3129BSCM0	TOTAL	500,088 78	493,476 19	6,612 59 S		00	6,612 59 S
3129BSC99	FED HM LN PC C55624	2031/08/01	6 500	03OCT01	14NOV01	1 000000	
** WB1E **	630	32,527 47	32,387 78	139 49		00	139 49
	31,928 800						
3129BSXZ2	FED HM LN PC C56094	2031/08/01	7 000	07SEP01	15OCT01	1 000000	
** WB1E **	208	919,196 45	917,196 44	2,000 01		00	2,000 01
	898,249 000						
3129BTJK9	FED HM LN PC C56566	2031/08/01	7 000	07SEP01	15OCT01	1 000000	
** WB1E **	209	102,238 87	102,016 41	222 46		00	222 46
	99,908 960						
3129BTM76	FED HM LN PC C56470	2031/08/01	7 500	31DEC01	31DEC01	1 000000	
** WB1F **	380	116,407 38	121,087 62	-4,680 24		00	-4,680 24
	116,407 380						
3129BTVB5	FED HM LN PC C56910	2031/08/01	7 500	10DEC01	13DEC01	1 000000	
** WB1E **	534	704,514 18	709,637 25	-5,123 07		00	-5,123 07
	683,861 770						
** WB1E **	535	940,174 24	947,010 98	-6 836 74	13DEC01	1 000000	-6,836 74
	911,546 000					00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	536	1,031,406 53		1,038,906 69	10DEC01	13DEC01	1 000000	-7,500 16
1 000,000 270					-7,500 16		00	
31298TV85	TOTAL	2,676,094 95		2,695,554 92			00	-19,459 97 L
31298UAR0	FED HM LN PC	C57216	2031/09/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	635	74,235 27		73,916 47			00	318 80
72,868 980					318 80			
31298UA41	FED HM LN PC	C57227	2031/09/01	7 500	10DEC01	13DEC01	1 000000	
** WBIE **	537	91,232 05		91,895 47			00	-663 42
88,454 040					-663 42			
31298UMM6	FED HM LN PC	C57573	2031/09/01	7 000	04OCT01	14NOV01	1 000000	
** WBIE **	636	377,658 75		377,430 42			00	228 33
365,328 900					228 33			
31298UPV5	FED HOME LN PC	C57636	2031/09/01	7 000	07SEP01	15OCT01	1 000000	
** WBIE **	210	853,394 99		851,538 15			00	1,856 84
833,947 080					1 856 84			
31298UTY5	FED HM LN PC	C57767	2031/09/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	637	845,411 62		841,781 02			00	3,630 60
829,851 900					3 630 60			
31298U2J7	FED HM LN PC	C57977	2031/09/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	631	64,116 67		63,841 32			00	275 35
62,936 610					275 35			
** WBIE **	632	884,175 90		880,378 82			00	3,797 08
847,902 720					3,797 08			
31298U2J7	TOTAL	948,292 57		944,220 14			00	4,072 43 L
					4 072 43 L			

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298U5L9	FED HM LN PC	C58051	2031/09/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	633	77,135 49		76,804 23			00	331 26
75,715 820								
** WBIE **	634	939,496 21		935,461 57			00	4,034 64
922,204 870					4 034 64			
31298U5L9	TOTAL	1,016,631 70		1,012,265 80			00	4,365 90 L
					4,365 90 L			
31298VF77	FED HOME LN PC	C58290	2031/09/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	638	80,104 42		79,760 42			00	344 00
78,630 110					344 00			
31298VH00	FED HOME LN PC	C58337	2031/09/01	6 000	06SEP01	27SEP01	1 000000	
** WBIE **	428	325,626 28		321,903 66			00	3,722 42
330,900 000					3,722 42			
31298VRY2	FED HM LN PC	C58411	2031/09/01	6 000	06SEP01	17SEP01	1 000000	
** WBIE **	460	983,964 09		972,715 22			00	11,248 87
999,900 000					11 248 87			
31298VH00	FED HM LN PC	C58454	2031/07/01	7 500	31DEC01	31DEC01	1 000000	
** WBIF **	381	439,608 48		457,283 03			00	-17,674 55
439,608 480					-17,674 55			
31298VT20	FED HM LN PC		2031/10/01	6 500	03OCT01	14NOV01	1 000000	
** WBIE **	639	25,507 31		25,397 77			00	109 54
25,037 850					109 54			
** WBIE **	640	910,896 69		906,984 86			00	3,911 83
894,131 720					3 911 83			
31298VT20	TOTAL	936,404 00		932,382 63			00	4,021 37 L
					4 021 37 L			



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31298VUQ8	FED HM LN PC	2031/09/01	6 500	27SEP01	15OCT01	1 000000	
** WB1Q **	741	381,932 11	379,941 35	1,990 76		00	1,990 76
	374,730 260						
** WB1Q **	744	381,931 09	379,940 34	1,990 75		00	1,990 75
	374,729 260						
** WB1Q **	747	381,930 07	379,939 33	1,990 74		00	1,990 74
	374,728 260						
** WB1Q **	750	381,930 07	379,939 33	1,990 74		00	1,990 74
	374,728 260						
** WB1Q **	589	296,000 52	296,704 65	-704 13		00	-704 13
	293,342 100						
** WB1Q **	591	1,009,061 95	1,011,462 34	-2,400 39		00	-2,400 39
	999,999 460						
** WB1Q **	592	1,009,061 95	1,011,462 37	-2,400 42		00	-2,400 42
	999,999 460						
** WB1Q **	594	650,438 91	651,986 22	-1,547 31		00	-1,547 31
	644,597 250						
** WB1Q **	195	43,965 11	44,573 95	-608 84		00	-608 84
	43,965 110						
31298VUQ8	TOTAL	4,536,251 78	4,535,949 88	301 90 S		00	301 90 S
31298VMV5	FED HM LN PC	2031/10/01	6 500	27SEP01	15OCT01	1 000000	
** WB1Q **	742	404,029 30	401,923 37	2,105 93		00	2,105 93
	396,410 780						
** WB1Q **	745	404,031 34	401,925 39	2,105 95		00	2,105 95
	396,412 780						

STATE SECRET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WB1Q **	748	404,032 36	401,926 41	2,105 95		00	2,105 95
	396,413 780						
** WB1Q **	751	404,033 37	401,927 42	2,105 95		00	2,105 95
	396,414 780						
** WB1Q **	593	358,622 69	359,475 67	-852 98		00	-852 98
	355,401 860						
** WB1Q **	595	1,009,061 69	1,011,461 73	-2,400 04		00	-2,400 04
	999,999 200						
** WB1Q **	596	1,009,041 69	1,011,461 76	-2,400 07		00	-2,400 07
	999,999 200						
** WB1Q **	598	698,247 67	699,908 45	-1,660 78		00	-1,660 78
	691,976 630						
** WB1Q **	196	112,285 33	113,840 32	-1,554 99		00	-1,554 99
	112,285 330						
31298VMV5	TOTAL	4,803,405 44	4,803,850 52	-445 08 S		00	-445 08 S
31298WAK1	FED HM LN PC	2031/10/01	6 500	03OCT01	14NOV01	1 000000	
** WB1E **	641	77,927 00	77,592 34	334 66		00	334 66
	74,492 760						
31298WAM7	FED HM LN PC	2031/10/01	6 500	03OCT01	14NOV01	1 000000	
** WB1E **	642	880,497 77	876,716 49	3,781 28		00	3,781.28
	864,292 290						
31298WCS2	FED HM LN PC	2031/10/01	6 500	03OCT01	14NOV01	1 000000	
** WB1E **	643	857,128 75	853,447 82	3,680 93		00	3,680 93
	841,353 370						

STATE SECRET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298WUL7 ** WB1E **	FED HM LN PC 644 899,969 840 914,844 29	2031/10/01	6 500 912,906 93	03OCT01 3,937 36	14NOV01	1 000000 00	3,937 36
31298W50 ** WB1E **	FED HM LN PC 645 86,793 460 929,376 62	2031/10/01	6 500 88,041 12 925 385 43	03OCT01 3 991 19	14NOV01	1 000000 00	3 991 19
31298W50	TOTAL		1 033,424 55	4,370 91 L		00	4,370 91 L
31298YWHO ** WB1E **	FED HM LN PC 538 527 893 710 525,707 90	2031/11/01	6 000 526,079 18	24OCT01 -371 28	13DEC01	1 000000 00	-371 28
** WB1E **	CXL 538 -527 893 710 -525,707 90		-526,079 18	24OCT01 371 28	13DEC01	1 000000 00	371 28
** WB1E **	539 1,000,000 850 995,860 22		996 563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
** WB1E **	CXL 539 -1 000,000 850 -995,860 22		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
** WB1E **	542 1 000,000 850 995,860 22		996,563 55	24OCT01 703 33	13DEC01	1 000000 00	-703 33
** WB1E **	CXL 542 -1 000,000 850 -995,860 22		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
** WB1E **	543 1 000,000 850 995,860 22		996 563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
** WB1E **	CXL 543 -1 000,000 850 -995,860 22		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	544 1,000,000 850 995,860 22		996,563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
** WB1E **	CXL 544 1,000,000 850 -995,860 22		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
** WB1E **	716 527 893 600 525,707 79		526,078 97	24OCT01 -371 18	13DEC01	1 000000 00	-371 18
** WB1E **	717 1,000 000 640 995,860 01		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
** WB1E **	718 1 000,000 640 995,860 01		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	703 13
** WB1E **	719 1,000 000 640 995,860 01		996 563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
** WB1E **	720 1,000,000 640 995,860 01		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
31298YWHO	TOTAL		4,512,331 53	-3,183 70 L		00	-3 183 70 L
3133MAQJ1 ** WB1U **	FEDERAL HOME LN BKS CONS BD 268 30,000,000 000 30,576,300 00	2002/02/01	6 750 30 358 547 08	09MAY01 217 752 92	11MAY01	1 000000 00	217,752 92
3133MBJU2 ** WB1U **	FED HOME LN BANK CONS BD 318 20,000 000 000 20,302,600 00	2001/11/15	7 125 20,011,513 02	14MAR01 291,086 98	15MAR01	1 000000 00	291,086 98
3133MBMD6 ** WB1U **	FEDERAL HOME LN BKS CONS BD 220 30,000,000 000 30,066,000 00	2001/06/07	7 200 30 000 000 00	08MAY01 66,000 00	09MAY01	1 000000 00	66 000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
3133MBY76	FEDERAL HOME LN BKS CONS BD D	2002/02/15	6 750	09MAY01	11MAY01	1 000000	
** WB1U **	246	45,909,900 00	45,000,570 02	909,329 98		00	909,329 98
	45,000,000 000						
3133MCRV9	FEDERAL HOME LN BKS CONS BD	2004/01/05	5 375	12APR01	17APR01	1 000000	
** WB1H **	273	42,771,810 90	42,923,052 73	-151,241 83		00	-151,241 83
	42,230,000 000						
3133MCUES	FEDERAL HOME LN BKS	2003/01/13	5 125	22MAR01	27MAR01	1 000000	
** WB1M **	091	38,904,727 50	38,536,299 81	368 427 69		00	368,427 69
	38,510,000 000						
** WB1U **	480	50,678,500 00	50,411,994 55	266,505 45	11JUL01	12JUL01	1 000000
	50,000,000 000					00	266,505 45
** WB1U **	481	20,271,400 00	20 217,572 85	53,827 15	12JUL01	12JUL01	1 000000
	20,000,000 000					00	53,827 15
** WB1U **	136	30,533,190 00	30,305,411 35	227,778 65	14AUG01	17AUG01	1 000000
	30,000,000 000					00	227,778 65
3133MCUES	TOTAL						
-----		38,904,727 50	38,536,299 81	368,427 69 L		00	368,427 69 L
		101 483,090 00	100,934,978 75	548,111 25 S		00	548,111 25 S
3133MC6R1	FEDERAL HOME LN BKS CONS BD D	2001/09/19	6 500	14MAR01	15MAR01	1 000000	
** WB1U **	317	30,251,100 00	29,985,251 74	265,848 24		00	265,848 24
	30,000,000 000						
3133MDGE7	FEDERAL HOME LN BKS CONS BD	2003/02/28	5 000	08JUN01	11JUN01	1 000000	
** WB1U **	743	50,459,600 00	50,205,648 72	253,951 28		00	253,951 28
	50,000,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
3133MD6M0	FEDERAL HOME LN BKS CONS BD	2003/02/14	5 000	02JUL01	03JUL01	1 000000	
** WB1U **	362	50,425,500 00	50,188,899 42	236,600 58		00	236,600 58
	50,000,000 000						
** WB1U **	363	50,425,500 00	50,382,528 84	122,971 14	02JUL01	03JUL01	1 000000
	50,000,000 000					00	122,971 14
3133MD6M0	TOTAL						
-----		100,851,000 00	100 491,428 28	359,571 72 S		00	359,571 72 S
3133MEHLB	FEDERAL HOME LN BKS CONS BD	2004/04/16	4 875	25APR01	27APR01	1 000000	
** WB1H **	347	2,310,600 60	2,305,465 74	5,134 84		00	5,134 84
	2,310,000 000						
** WB1H **	176	40,067,304 80	39,845,880 98	221,423 82	21JUN01	28JUN01	1 000000
	39,920,000 000					00	221,423 82
** WB1U **	207	30,321,000 00	30,309,534 58	11,465 42	22AUG01	23AUG01	1 000000
	30,000,000 000					00	11,465 42
3133MEHLB	TOTAL						
-----		42,377,905 40	42 151,346 74	226,558 46 L		00	226,558 46 L
		30,321,000 00	30,309,534 58	11,465 42 S		00	11,465 42 S
3133MFVA3	FEDERAL HOME LN BKS CONS BD	2004/06/28	4 750	19SEP01	26SEP01	1 000000	
** WB1H **	098	20,466,200 00	19,984,681 63	481,518 37		00	481,518 37
	20,000,000 000						
** WB1H **	160	20,531,743 20	19,904,856 37	626,886 83	01OCT01	04OCT01	1 000000
	19,920,000 000					00	626,886 83
3133MFVA3	TOTAL						
-----		40,997,943 20	39,889,538 00	1 108 405 20 L		00	1,108,405 20 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
3133M8Z56	FEDERAL HOME LNS BKS CONS BD	2004/06/09	6 610	11JUN01	11JUN01	1 000000	
.. WB1A ..							
176	10,000 000 00	9 992,830 52		7,169 48		00	7,169 48
10,000 000 000							
3133M9F49	FEDERAL HOME LN BKS CONS BD	2001/08/15	5 875	05APR01	06APR01	1 000000	
.. WB1U ..							
652	50,214,500 00	49,866,429 57		348 070 43		00	348,070 43
50,000,000 000							
3133TGY78	FEDERAL HOME LN MTC PREASSIGN	2017/06/15	5 500	01APR01	17APR01	1 000000	
.. WB1U ..							
068	1,117,348 00	1,119,441 24		2,313 26		00	-2,313 26
1,117,348 000							
3133TMSJ2	FEDERAL HOME LN MTC CL 2105 S	2017/02/15	5 500	01APR01	16APR01	1 000000	
.. WB1U ..							
070	480,039 00	480,901 57		-862 57		00	-862 57
480,039 000							
3133TM6Q4	FEDERAL HOME LN MTC PREASSIGN	2025/09/15	0 000	15JAN01	15JAN01	1 000000	
.. WB1F ..							
424	00	06		- 06		00	- 06
10 000							
.. WB1F ..							
028	00	1,039 26		01FEB01	01FEB01	1 000000	
179 374 000				-1,039 26		00	-1,039 26
.. WB1F ..							
397	00	3,476 25		01MAR01	01MAR01	1 000000	
599,994 200				-3 476 25		00	-3,476 25
.. WB1F ..							
223	00	6,976 20		31MAY01	31MAY01	1 000000	
1,204 080 000				-6,976 20		00	-6,976 20
.. WB1F ..							
533	00	8,012 57		30JUN01	30JUN01	1 000000	
1 382,955 400				-8 012 57		00	-8,012 57
.. WB1F ..							
041	1,593,810 40	9,234 22		31JUL01	31JUL01	1 000000	
1,593,810 400				1 584 576 18		00	1,584,576 18
.. WB1F ..							
041	-1,593,810 40	-9,234 22		31JUL01	31JUL01	1 000000	
-1,593,810 400				-1,584,576 18		00	-1,584,576 18

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
.. WB1F ..							
042	00	9,234 22		31JUL01	31JUL01	1 000000	
1,593,810 400				-9 234 22		00	-9,234 22
.. WB1F ..							
413	00	5 106 40		31AUG01	31AUG01	1 000000	
881,355 800				-5,106 40		00	-5,106 40
.. WB1F ..							
752	00	5,863 54		30SEP01	30SEP01	1 000000	
1,012,037 000				5 863 54		00	-5,863 54
.. WB1F ..							
326	00	4,845 45		31OCT01	31OCT01	1 000000	
836,316 000				-4 845 45		00	-4,845 45
.. WB1F ..							
794	00	7,874 07		30NOV01	30NOV01	1 000000	
1,359,051 200				-7,874 07		00	-7,874 07
3133TM6Q4	TOTAL						
00	00	52,428 02		-52,428 02 1		00	-52,428 02 1
3133TPGGB	FEDERAL HOME LN MTC SER 2247	2030/08/15	0 000	28FEB01	28FEB01	1 000000	
.. WB1F ..							
084	00	8 047 39		-8 047 39		00	-8,047 39
248,244 260							
.. WB1F ..							
393	00	20,083 36		01MAR01	01MAR01	1 000000	
669,445 390				-20 083 36		00	-20,083 36
.. WB1F ..							
221	00	17 260 55		31MAY01	31MAY01	1 000000	
575,351 740				-17,260 55		00	-17,260 55
.. WB1F ..							
534	530,275 92	15,908 28		30JUN01	30JUN01	1 000000	
530,275 920				514,367 64		00	514,367 64
.. WB1F ..							
534	-530 275 92	-15,908 28		30JUN01	30JUN01	1 000000	
-530,275 920				514 367 64		00	-514,367 64
.. WB1F ..							
549	00	15,908 28		30JUN01	30JUN01	1 000000	
530,275 920				-15,908 28		00	-15,908 28
.. WB1F ..							
043	00	17 831 94		31JUL01	31JUL01	1 000000	
				-17 831 94		00	-17,831 94

ASSET ID	SECURITY DESCRIPTION	NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL	NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL	NET	BASE	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
594,398	110							
** WBIF **	414	00	11.226	78	31AUG01	31AUG01	1 000000	-11,226 78
374,226	130						00	
** WBIF **	753	00	10.662	23	30SEP01	30SEP01	1 000000	-10,662 23
355,407	730						00	
** WBIF **	327	00	6.382	49	31OCT01	31OCT01	1 000000	-6,382 49
212,749	650						00	
** WBIF **	795	00	9.526	57	30NOV01	30NOV01	1 000000	-9,526 57
317,552	170						00	
** WBIF **	383	00	8.588	72	31DEC01	31DEC01	1 000000	-8,588 72
286,273	910						00	
3133TPGG8	TOTAL	00	125.517	81			00	-125,517 81 L
3133TOSV7	FEDERAL HOME LN MTG SER 1554	2008/08/15	6	500	15JAN01	15JAN01	1 000000	
** WBIE **	234	00	302	55			00	-302 55
2,358	550							
** WBIE **	CXL 234	00	-302	55	15JAN01	15JAN01	1 000000	302 55
-2,358	550						00	
** WBIE **	238	00	3 110	11	15JAN01	15JAN01	1 000000	-3,110 11
24,244	640						00	
** WBIE **	541	00	3 405	69	01FEB01	01FEB01	1 000000	-3 405 69
20,345	000						00	
** WBIE **	415	00	3,256	98	15MAR01	15MAR01	1 000000	-3,256 98
22,057	870						00	
** WBIE **	416	00	3,492	48	15APR01	15APR01	1 000000	-3,492 48
23,652	760						00	

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ASSET ID	SECURITY DESCRIPTION	NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL	NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL	NET	BASE	BASE	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
** WBIE **	417	00	3,201	95	15MAY01	15MAY01	1 000000	-3,201 95
21,685	150						00	
** WBIE **	334	00	2,933	04	30JUN01	30JUN01	1 000000	-2 933 04
19,864	000						00	
** WBIE **	661	00	2,884	64	31JUL01	31JUL01	1 000000	-2,884 64
19,536	200						00	
** WBIE **	340	00	2,836	77	31AUG01	31AUG01	1 000000	-2,836 77
19,212	000						00	
** WBIE **	024	00	2,789	82	30SEP01	30SEP01	1 000000	-2,789 82
18,894	000						00	
** WBIE **	487	00	2,743	31	31OCT01	31OCT01	1 000000	-2,743 31
18,579	000						00	
** WBIE **	393	00	2,697	61	30NOV01	30NOV01	1 000000	-2,697 61
18,269	540						00	
** WBIE **	379	00	2,652	64	31DEC01	31DEC01	1 000000	-2,652 64
17,965	000						00	
3133TOSV7	TOTAL	00	36,005	04			00	-36,005 04 L
3133T04V3	FEDERAL HOME LN MTG SER 1588	2021/11/15	6	500	31MAY01	31MAY01	1 000000	
** WBIE **	624	00	518	02			00	-518 02
7,220	400							
** WBIE **	335	00	171	94	30JUN01	30JUN01	1 000000	-171 94
2,397	000						00	
** WBIE **	705	00	69	22	15JUL01	15JUL01	1 000000	-69 22
965	040						00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET				
3133T04V3	TOTAL		00	759 18	-759 18 L	00	-759 18 L
3133T06G4	FEDERAL HOME LN MTC SER 1580	2006/09/15	4 100	15APR01	15APR01	1 000000	
.. WBIU ..	789	1,021,656 35	1 027,493 94	-5,837 59		00	-5 837 59
	1,021,656 350						
.. WBIU ..	371	1,004,867 45	1,010,495 19	-5,627 74	01MAY01	15MAY01	1 000000
	1,004,867 450					00	-5 627 74
.. WBIU ..	CXL 371	-1,004,867 45	-1,010,495 19	5,627 74	01MAY01	15MAY01	1 000000
	-1,004,867 450					00	5,627 74
.. WBIU ..	388	1,004,867 45	1,010,495 18	-5,627 73	15MAY01	15MAY01	1 000000
	1,004,867 450					00	-5,627 73
.. WBIU ..	134	955,977 14	960,999 83	-5,022 69	15AUG01	15AUG01	1 000000
	955,977 140					00	-5,022 69
.. WBIU ..	350	863,234 92	867,708 85	-4,473 93	17SEP01	17SEP01	1 000000
	863,234 920					00	-4 473 93
.. WBIU ..	CXL 350	-863,234 92	-867,708 85	4 473 93	17SEP01	17SEP01	1 000000
	-863,234 920					00	4 473 93
.. WBIU ..	354	940,166 33	945,038 97	-4 872 64	17SEP01	17SEP01	1 000000
	940 166 330					00	-4,872 64
3133T06G4	TOTAL		3,922,447 27	3 944,027 92	-21,360 65 S	00	-21,360 65 S
3133T2KQ2	FEDERAL HOME LN MTC SER 1604	2008/01/15	5 750	16APR01	16APR01	1 000000	
.. WBIU ..	785	334,728 00	335,694 43	-966 43		00	-966 43
	334,728 000						
.. WBIU ..	CXL 785	-334,728 00	-335,694 43	966 43	16APR01	16APR01	1 000000
	-334,728 000					00	966 43

WBIU MONTHLY WILLIAM H GATES FOUNDATION COMPOSITE SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 343 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET				
3133T2KQ2	TOTAL		00	00	00 S	00	00 S
31331HG35	FEDERAL FARM CR BKS BDS	2001/10/01	6 000	09MAY01	11MAY01	1 000000	
.. WBIU ..	244	10,075,800 00	9,995,293 87	80,506 13		00	80 506 13
	10,000,000 000						
31331HW10	FEDERAL FARM CR BKS CONS BD	2002/05/01	5 250	16MAY01	17MAY01	1 000000	
.. WBIU ..	390	10,110,580 00	9 995,475 15	115,104 85		00	115,104 85
	10,000,000 000						
31331JUS	FEDERAL FARM CR BKS	2003/05/01	4 375	08AUG01	10AUG01	1 000000	
.. WBIU ..	017	50,305,850 00	49,821,581 76	484,268 24		00	484 268 24
	50,000,000 000						
.. WBIU ..	018	50,305,850 00	49,821,581 75	484,268 25	08AUG01	10AUG01	1 000000
	50,000,000 000					00	484,268 25
.. WBIU ..	CXL 018	-50,305,850 00	-49,821,581 75	484,268 25	08AUG01	10AUG01	1 000000
	-50,000,000 000					00	-484,268 25
.. WBIU ..	715	50,305,850 00	49 821 581 76	484,268 24	08AUG01	10AUG01	1 000000
	50,000,000 000					00	484,268 24
31331JUS	TOTAL		100,611,700 00	99 643,163 52	968 536 48 S	00	968,536 48 S
31331RD93	FEDERAL FARM CR BK CONS MTNS	2008/10/09	5 780	09OCT01	09OCT01	1 000000	
.. WBIU ..	095	270,000 00	245,113 14	24 886 86		00	24 886 86
	270 000 000						
31336CR5	FEDERAL HOME LN BK CONS DSC NT	2001/03/05	0 010	05MAR01	05MAR01	1 000000	
.. WBIU ..	229	3,680,000 00	3,678,365 47	1 634 53		00	1 634 53
	3 680,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
313385LP9	FEDERAL HOME LN BK COMS DSC NT	2001/09/11	0 010	11SEP01	11SEP01	1 000000
** WB2J **	183 18,000,000 000	18,000,000 00	17,998,315 00	1,685 00	00	1,685 00
** WB2J **	CXL 183 -18,000,000 000	-18,000,000 00	-17,998,315 00	-1,685 00	1 000000 00	-1,685 00
313385LP9	TOTAL	00	00	00 L	00	00 L
313397BV2	FEDERAL HOME LN MTG DISC NTS	2001/02/13	0 010	12FEB01	13FEB01	1 000000
** WB1F **	595 10,000,000 000	9,998,505 56	9,904,250 00	92,255 56	00	92,255 56
3134A2DT2	FEDERAL HOME LN MTG DEB	2000/04/15	5 750	16FEB01	21FEB01	1 000000
** WB1H **	616 5,000,000 000	4,990,595 80	4,931,149 13	59,446 67	00	59,446 67
3134A2KZ0	FEDERAL HOME LN MTG DEB	2003/07/15	5 750	10OCT01	12OCT01	1 000000
** WB1H **	250 8,000,000 000	8,387,120 80	7,828,987 53	558,132 47	00	558,132 47
3134A2T99	FEDERAL HOME LN MTG DEB	2004/01/15	5 000	10OCT01	12OCT01	1 000000
** WB1H **	251 5,000,000 000	5,194,400 00	4,926,291 98	268,108 02	00	268,108 02
3134A2UJ5	FEDERAL HOME LN MTG CORP	2000/10/15	5 125	06JUN01	15JUN01	1 000000
** WB1H **	796 520,000 000	499,829 20	494,833 92	4,995 28	00	4,995 28
** WB1H **	112 1,320,000 000	1,323,564 00	1,258,083 46	65,480 54	1 000000 00	65,480 54
3134A2UJ5	TOTAL	1,823,393 20	1,752,917 38	70,475 82 L	00	70,475 82 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3134A3EM4	FEDERAL HOME LN MTG DEB	2009/03/15	5 750	25JAN01	30JAN01	1 000000
** WB1H **	349 340,000 000	333,930 47	310,964 23	22,966 24	00	22,966 24
3134A3M78	FED HOME LN MTG CORP DEB	2009/09/15	6 625	02MAR01	06MAR01	1 000000
** WB1H **	711 5,250,000 000	5,564,384 77	5,509,866 39	54,518 38	00	54,518 38
3134A3RE8	FEDERAL HOME LN MTG DEB	2002/05/15	5 500	09MAY01	11MAY01	1 000000
** WB1U **	245 25,000,000 000	25,359,750 00	24,808,270 75	551,479 25	00	551,479.25
3134A3RU2	FEDERAL HOME LN MTG DEB	2004/05/18	6 200	26MAR01	26MAR01	1 000000
** WB1A **	591 20,000,000 000	20,000,000 00	19,921,036 64	78,963 36	00	78,963 36
3134A3WK8	FEDERAL HOME LN MTG DEB	2004/06/23	6 780	25JAN01	25JAN01	1 000000
** WB1A **	364 15,000,000 000	15,000,000 00	14,814,383 66	185,616 34	00	185,616 34
3134A3Z54	FEDERAL HOME LN MTG DEB	2005/01/15	6 875	22FEB01	26FEB01	1 000000
** WB1H **	644 10,000,000 000	10,488,300 00	10,373,992 63	114,387 37	00	114,387 37
** WB1A **	655 35,000,000 000	37,166,850 00	34,869,522 05	2,297,327 95	1 000000 00	2,297,327 95
3134A3Z54	TOTAL	47,655,150 00	45,243,514 68	2,411,635 32 L	00	2,411,635.32 L
3134A33L8	FEDERAL HOME LN MTG DEB	2010/03/15	7 000	09MAY01	11MAY01	1 000000
** WB1H **	481 320,000 000	345,765 76	349,138 31	-3,372 55	00	-3,372 55
** WB1H **	293 2,060,000 000	2,321,090 58	2,240,342 67	80,747 91	1 000000 00	80,747 91

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3134A33L8	TOTAL		2,466,856 34	2,589,480 98	77,375 36 L	00	77,375 36 L
3134A3404	FEDERAL HOME LN MTG DEB	2005/07/15	7 000	100CT01	110CT01	1 000000	
.. WB2F ..	099	2,208,626 00	2,152,817 11	55,808 89		00	55,808 89
	2,000,000 000						
3134A35H5	FEDERAL HOME LN MTG DEB	2010/09/15	6 875	08JAN01	09JAN01	1 000000	
.. WB1Q ..	433	653,050 43	649,062 00	3,988 63		00	3,988 63
	600,000 000						
.. WB1Q ..	509	1,900,709 05	1,883,079 75	17JAN01	31JAN01	1 000000	17,629 30
	1,775,000 000			17,629 30		00	
.. WB1H ..	350	306,516 37	289,703 30	25JAN01	30JAN01	1 000000	16,813 07
	290,000 000			16,813 07		00	
3134A35H5	TOTAL		306,516 37	289,703 30	16,813 07 L	00	16,813 07 L
-----			2,553,759 68	2 532,141 75	21 617 93 S	00	21,617 93 S
3134A4AA2	FEDERAL HOME LN MTG CORP	2031/03/15	6 750	21AUG01	23AUG01	1 000000	
.. WB1Z ..	141	21,305,600 00	21,274,800 00	30 800 00		00	30,800 00
	20,000 000 000						
.. WB1Z ..	CXL 141	-21,305 600 00	-21,274,800 00	21AUG01	23AUG01	1 000000	-30 800 00
	-20,000,000 000			30,800 00		00	
.. WB1Z ..	149	21 305,600 00	21,274,716 41	21AUG01	23AUG01	1 000000	30,883 39
	20,000,000 000			30 883 39		00	
.. WB1H ..	627	9 853 840 00	9,839 556 43	21AUG01	23AUG01	1 000000	14,283 57
	9,250,000 000			14 283 57		00	

STATEMENT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3134A4AA2	TOTAL		31,114,273 04	45 166 96 L		00	45,166 96 L
3134A4CQ5	FEDERAL HOME LN MTG CORP	2003/11/15	6 375	01AUG01	02AUG01	1 000000	
.. WB1U ..	779	52,230,000 00	51 802,647 45	427,352 55		00	427,352 55
	50,000,000 000						
.. WB1U ..	156	52,233,500 00	51,629,455 31	16AUG01	17AUG01	1 000000	604,044 69
	50,000,000 000			604,044 69		00	
3134A4CQ5	TOTAL		104 463,500 00	1 031,397 24 S		00	1,031,397 24 S
-----			103,432,102 76				
3134A4CX0	FEDERAL HOME LN MTG CORP	2006/01/15	5 250	02MAR01	07MAR01	1 000000	
.. WB1H ..	715	23,499,476 00	23 480,384 50	219,089 50		00	219,089 50
	23 490 000 000						
.. WB1H ..	043	5 006,350 00	4 958,865 74	15MAR01	19MAR01	1 000000	47,484 26
	5,000,000 000			47,484 26		00	
3134A4CX0	TOTAL		28,705,826 00	28 439,252 24	266,573 76 L	00	266,573 76 L
-----			28 439,252 24				
3134A4DJ0	FEDERAL HOME LN MTG DEB	2003/03/15	4 750	13JUL01	17JUL01	1 000000	
.. WB1U ..	565	50 356,000 00	50 056,596 39	299,403 61		00	299,403 61
	50,000 000 000						
.. WB1U ..	639	50,488 000 00	50,056,051 21	20JUL01	23JUL01	1 000000	431,948 79
	50,000,000 000			431 948 79		00	
3134A4DJ0	TOTAL		100,844 000 00	100,112,647 60	731,352 40 S	00	731,352 40 S
-----			100,112,647 60				
3134A4DY7	FEDERAL HOME LN MTG DEB	2011/03/15	5 625	03MAY01	08MAY01	1 000000	
.. WB1H ..	418	1,467,948 27	1,459,141 77	8 806 50		00	8,806 50
	1,500,000 000						
.. WB1H ..	701	4,828 300 00	4,872 184 49	25MAY01	25MAY01	1 000000	-43,884 49
	5 000,000 000			-43 884 49		00	
.. WB1H ..				06AUG01	07AUG01	1 000000	



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS			
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS			
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS	NET BAS SECY GN/LS	GN/LS			
17,470,000	491	17,125,349	31	17,116,600	42	8,768	89	00	8,768	89	
3134A4DY7	TOTAL	23,421,617	58	23,447,926	68	-26,309	10	00	-26,309	10	L
3134A4EWD	FEDERAL	HOME LN DEB	2011/03/21	5	875	14OCT01	18OCT01	1	000000		
12,180,000	291	12,489,238	03	11,875,229	37	614,008	66	00	614,008	66	
3134A4FH1	FEDERAL	HOME LN MTG DEB	2011/06/15	6	000	03AUG01	06AUG01	1	000000		
2,000,000	680	2,014,460	00	2,022,443	87	7,983	87	00	-7,983	87	
4,000,000	162	4,082,400	00	4,044,738	07	37,661	93	00	37,661	93	
1,750,000	172	1,785,330	75	1,773,665	42	11,665	33	00	11,665	33	
520,000	290	549,406	00	519,244	87	30,161	13	00	30,161	13	
3134A4FM1	TOTAL	8,431,596	75	8,348,092	23	71,504	52	00	71,504	52	L
3134A4GK4	FEDERAL	HOME LN MTG DEB	2006/07/15	5	500	26JUL01	27JUL01	1	000000		
6,000,000	623	6,054,375	00	6,056,105	53	-1,730	53	00	-1,730	53	
5,000,000	678	5,042,250	00	5,043,849	91	-1,599	91	00	-1,599	91	
5,000,000	688	5,030,039	00	5,033,138	85	-3,099	85	00	-3,099	85	
5,000,000	746	5,051,367	19	5,042,105	10	9,262	09	00	9,262	09	
166	166	1,015,593	03	1,013,333	16	2,259	87	00	2,259	87	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS		
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS		
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	GN/LS	GN/LS	NET BAS SECY GN/LS	GN/LS		
1,000,000	000									
7,000,000	171	7,124,140	63	7,113,882	61	10,258	02	00	10,258	02
4,250,000	252	4,321,037	14	4,409,375	00	-88,337	86	00	-88,337	86
-4,250,000	252	-4,321,037	14	-4,409,375	00	88,337	86	00	88,337	86
4,250,000	276	4,348,957	28	4,340,241	79	8,695	49	00	8,695	49
4,250,000	244	4,339,262	07	4,339,957	54	-695	47	00	-695	47
-4,250,000	244	-4,339,262	07	-4,339,957	54	695	47	00	695	47
4,250,000	275	4,348,957	28	4,339,957	54	8,999	74	00	8,999	74
-4,250,000	275	-4,348,957	28	-4,339,957	54	-8,999	74	00	-8,999	74
4,250,000	297	4,339,262	07	4,308,935	55	30,326	52	00	30,326	52
18,000,000	405	18,659,585	70	18,507,108	18	152,477	52	00	152,477	52
-18,000,000	405	-18,659,585	70	-18,507,108	18	-152,477	52	00	-152,477	52
18,000,000	803	18,659,585	70	18,504,167	57	155,418	13	00	155,418	13

STAIR STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
** WB1E **	060	13,655,705 57	13,560,647 83		01OCT01	09OCT01	1 000000	95,057 74
13,000,000 000					95,057 74		00	
** WB1E **	060	-13,655,705 57	13,560,647 83		01OCT01	09OCT01	1 000000	-95,057 74
-13,000,000 000	CXL				-95,057 74		00	
** WB1E **	094	13,655,705 57	13,560,647 83		01OCT01	10OCT01	1 000000	95,057 74
13,000,000 000					95,057 74		00	
** WB1E **	770	13,655,705 57	13,561,622 13		01OCT01	09OCT01	1 000000	94,083 44
13,000,000 000					94,083 44		00	
** WB1E **	770	-13,655,705 57	-13,561,622 13		01OCT01	09OCT01	1 000000	-94,083 44
-13,000,000 000	CXL				-94,083 44		00	
** WB1E **	092	13,682,110 52	13,604,538 69		09OCT01	16OCT01	1 000000	77,571 83
13,000,000 000					77,571 83		00	
** WB1E **	092	-13,682,110 52	13,604,538 69		09OCT01	16OCT01	1 000000	-77,571 83
-13,000,000 000	CXL				-77,571 83		00	
** WB1E **	244	13,633,750 00	13,450,413 89		15OCT01	16OCT01	1 000000	-183,336 11
13,000,000 000					-183,336 11		00	
** WB1E **	388	13,723,125 00	13,468,236 71		29OCT01	30OCT01	1 000000	-254,888 29
13,000,000 000					-254,888 29		00	
** WB1E **	650	13,708,410 56	13,692,145 09		29OCT01	13NOV01	1 000000	16,265 47
13,000,000 000					16,265 47		00	
** WB1Z **	035	19,847,756 25	19,798,292 22		06NOV01	08NOV01	1 000000	49,464 03
18,620,000 000					49,464 03		00	
** WB1H **	441	3,421,659 37	3,368,161 89		06NOV01	08NOV01	1 000000	53,497 48
3,210,000 000					53,497 48		00	
** WB1Y **	466	3,379,021 88	3,370,600 77		06NOV01	08NOV01	1 000000	8,421 11
					8,421 11		00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS			NET BAS SECTY GN/LS
		3,170,000 000						
** WB1E **	289	13,843,310 00	13,591,146 81		09NOV01	27NOV01	1 000000	252,163 19
13,000,000 000					252,163 19		00	
** WB1E **	531	13,843,310 00	13,591,146 81		09NOV01	27NOV01	1 000000	252,163 19
13,000,000 000					252,163 19		00	
** WB1E **	531	-13,843,310 00	-13,591,146 81		09NOV01	27NOV01	1 000000	-252,163 19
-13,000,000 000	CXL				252,163 19		00	
** WB1E **	288	13,380,145 87	13,813,705 47		26NOV01	11DEC01	1 000000	-433,559 60
13,000,000 000					-433,559 60		00	
** WB1E **	288	-13,380,145 87	-13,813,705 47		26NOV01	11DEC01	1 000000	433,559 60
-13,000,000 000	CXL				433,559 60		00	
** WB1E **	424	13,380,145 87	13,813,477 79		26NOV01	11DEC01	1 000000	433,331 92
13,000,000 000					433,331 92		00	
** WB1H **	645	4,825,035 00	4,859,877 80		05DEC01	07DEC01	1 000000	-34,842 80
4,435,000 000					-34,842 80		00	
** WB1E **	440	13,286,120 64	13,383,913 17		10DEC01	10JAN02	1 000000	-97,792 53
13,000,000 000					97,792 53		00	
** WB1E **	440	13,286,120 64	-13,383,913 17		10DEC01	10JAN02	1 000000	97,792 53
-13,000,000 000	CXL				97,792 53		00	
** WB1H **	793	10,232,810 00	10,401,531 85		20DEC01	21DEC01	1 000000	-248,721 85
10,000,000 000					248,721 85		00	
31364664	TOTAL	180,316,299 40	179,910,312 72		-470,462 12 L		00	-470,462 12 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
3134A4HF4	FEDERAL HOME LN MTC REFERENCE	2011/09/15	5 500	20NOV01	23NOV01	1 000000	
** WB1H **							
	564	17,988,531 60	18,204,781 75	-214,250 15		00	-214,250 15
	17,880,000 000						
3134A4HG2	FEDERAL HOME LN MTC REFERENCE	2003/09/15	3 500	14SEP01	17SEP01	1 000000	
** WB1H **							
	822	50,011,500 00	49,976,064 00	35,436 00		00	35,436 00
	50,000,000 000						
** WB1Y **							
	267	50,011,500 00	49,976,064 00	35,436 00		00	35,436 00
	50,000,000 000						
** WB1Z **							
	422	100,115,000 00	99,952,128 00	162,872 00		00	162,872 00
	100,000,000 000						
3134A4HGZ	TOTAL						
-----		200,138,000 00	199,904,256 00	233,744 00 L		00	233,744 00 L
313401MQ1	FED HM LN PC	2013/09/01	12 500	31DEC01	31DEC01	1 000000	
** WB1F **							
	382	20,682 41	22,635 67	-1,953 26		00	-1,953 26
	20,682 410						
** WB1F **							
	CXL 382	-20,682 41	-22,635 67	1,953 26		00	1,953 26
	-20,682 410						
313401MQ1	TOTAL						
-----		00	00	00 L		00	00 L
31346SY67	FED HM LN PC	2030/03/01	1 000	15JAN01	15JAN01	1 000000	
** WB1E **							
	035	5,570 49	5,530 43	40 06		00	40 06
	5,570 490						
** WB1E **							
	460	6,602 62	6,555 13	47 49		00	47 49
	6,602 620						
** WB1E **							
	028	34,519 10	34,270 70	248 32		00	248.32
	34,519 100						
** WB1E **							
	684	21,349 63	21,195 97	153 66		00	153.66
	21,349 630						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			
** WB1E **							
	CXL 684	-21,349 63	-21,195 97	-153 66		00	-153 66
	-21,349 630						
** WB1E **							
	385	65,994 00	65,518 59	475 41		00	475 41
	65,994 000						
31344SY47	TOTAL						
-----		112,686 21	111,874 93	811 28 L		00	811 28 L
31350HJY1	FEDERAL NATL MTC ASS REMIC TR	2021/10/25	1 000	25OCT01	25OCT01	1 000000	
** WB1F **							
	282	2,568 00	2,582 44	-14 44		00	-14 44
	2,568 000						
31350PYV3	FEDERAL NATL MTC ASS REMIC TR	2007/08/25	1 000	01MAR01	01MAR01	1 000000	
** WB1E **							
	234	00	803 29	-803 29		00	-803 29
	68 000						
** WB1E **							
	380	76 29	759 92	-683 63		00	-683 63
	76 290						
31358PYV3	TOTAL						
-----		76 29	1,563 21	-1,486 92 L		00	-1,486 92 L
31358SSW2	FEDERAL NATL MTC ASS PREASSIGN	2030/10/25	0 000	25JAN01	25JAN01	1 000000	
** WB1F **							
	419	00	16,940 81	-16,940 81		00	-16,940 81
	473,454 980						
** WB1F **							
	085	00	22,311 51	-22,311 51		00	-22,311 51
	623,553 000						
** WB1F **							
	395	00	22,141 22	-22,141 22		00	-22,141 22
	618,793 860						
** WB1F **							
	693	00	28,799 77	-28,799 77		00	-28,799 77
	804,884 550						
** WB1F **							
	220	00	24,331 66	-24,331 66		00	-24,331 66
	680,011 350						
** WB1F **							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	535 761.546 590		00		27,249 09			00		-27,249 09
.. WBIF ..	044 718.277 890		00		25,700 88	31JUL01	31JUL01	1 000000 00		-25,700 88
.. WBIF ..	415 691.878 280		00		24,756 27	31AUG01	31AUG01	1 000000 00		-24,756 27
.. WBIF ..	754 626.890 370		00		22,430 92	30SEP01	30SEP01	1 000000 00		-22,430 92
.. WBIF ..	328 375.197 720		00		13,425 04	31OCT01	31OCT01	1 000000 00		-13,425 04
.. WBIF ..	797 462.104 820		00		16,534 69	30NOV01	30NOV01	1 000000 00		-16,534 69
.. WBIF ..	366 391.793 040		00		14,018 84	31DEC01	31DEC01	1 000000 00		-14,018 84
31358SSW2	TOTAL		00		258,640 70			00		-258,640 70 L
313589CN1	FEDERAL	MATL MTG ASS DISC NTS		2001/03/02	0 010		02MAR01	02MAR01	1 000000	
.. WBIX ..	230 5,515 000 000	5,515,000 00	00		5,514,191 13			00		808 87
31359BZG5	FEDERAL	MATL MTG ASS REMIC TR		2019/05/25	5 850		23JAN01	23JAN01	1 000000	
.. WBIE ..	102 1 000		00		00			00		00
31359DH4B	FEDERAL	MATL MTG ASS REMIC TR		2023/04/25	7 000		01FEB01	01FEB01	1 000000	
.. WBIE ..	542 101,859 000		00		13,814 63			00		-13,814 63
.. WBIE ..	230 36,093 000		00		4,895 11	01MAR01	15MAR01	1 000000 00		-4,895 11
.. WBIE ..						31MAY01	31MAY01	1 000000		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
	586 68,478 000		00		9,287 33			00		-9,287 33
.. WBIE ..	333 34 116 000		00		4,626 98	30JUN01	30JUN01	1 000000 00		-4,626 98
.. WBIE ..	662 34,033 690		00		4,615 82	31JUL01	31JUL01	1 000000 00		-4,615 82
.. WBIE ..	339 33,953 000		00		4,604 88	31AUG01	31AUG01	1 000000 00		-4,604 88
.. WBIE ..	025 33,871 000		00		4,593 75	30SEP01	30SEP01	1 000000 00		-4,593 75
.. WBIE ..	506 33,663 000	33,663 00	00		4,565 54	31OCT01	31OCT01	1 000000 00		29,097 46
.. WBIE ..	CXL -33 663 000	-33,663 00	00		-4,565 54	31OCT01	31OCT01	1 000000 00		-29,097 46
.. WBIE ..	687 33,663 000		00		4,565 54	31OCT01	31OCT01	1 000000 00		-4,565 54
.. WBIE ..	394 32,868 400		00		4,457 78	30NOV01	30NOV01	1 000000 00		4,457 78
.. WBIE ..	380 32 092 000		00		4,352 48	31DEC01	31DEC01	1 000000 00		-4,352 48
31359DH4B	TOTAL		00		59,814 30			00		-59,814 30 L
31359F2J6	FEDERAL	MATL MTG ASS REMIC TR		2023/12/25	6 500		29MAR01	30MAR01	1 000000	
.. WBIE ..	169 1,199 969 590	1,138,096 16	00		1,149,872 91			00		-11,776 75
.. WBIE ..	CXL -1,199,969 590	-1,138,096 16	00		-1,149,872 91	29MAR01	30MAR01	1 000000 00		11,776 75

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
** WBIE **	254 1,206,469 420	1,144,260 84	1.151,397 54		29MAR01 -7,136 78	02APR01	1 000000 00	-7 136 70
** WBIE **	CXL 254 -1,206,469 420	-1,144,260 84	-1,151,397 54		29MAR01 7,136 78	02APR01	1 000000 00	7,136 70
** WBIE **	255 1,206,469 598	1,144,260 84	1,151,397 71		29MAR01 -7,136 87	06APR01	1 000000 00	-7,136 87
31359F2J4	TOTAL	1,144,260 84	1,151,397 71		-7,136 87 1		00	-7,136 87 1
31359G001	FEDERAL	MATL MTG ASS SER 1993	2013/12/25	6 500	20SEP01	25SEP01	1 000000	
** WBIE **	572 3,128,000 000	3,145 595 00	2,931,468 35		214,126 65		00	214,126 65
31359GJAS	FEDERAL	MATL MTG ASS REMIC TR	2008/05/25	6 500	25JAN01	25JAN01	1 000000	
** WBIE **	236 1,637 480	00	142 30		-142 30		00	-142 30
** WBIE **	CXL 236 -1,637 480	00	-142 30		25JAN01 142 30	25JAN01	1 000000 00	142 30
** WBIE **	237 27,625 000	00	2,400 78		-2,400 78	25JAN01	1 000000 00	-2,400 78
** WBIE **	544 26,503 000	00	2,301 52		-2,301 52	01FEB01	1 000000 00	-2,301 52
** WBIE **	231 19,221 000	00	1,663 40		-1,663 40	01MAR01	1 000000 00	-1,663 40
** WBIE **	587 27,608 640	00	2,363 82		-2,363 82	31MAY01	1 000000 00	-2,363 82
** WBIE **	332 13,187 000	00	1,124 80		-1,124 80	30JUN01	1 000000 00	-1,124 80
** WBIE **					31JUL01	31JUL01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
	664 12,790 240	00	1,086 74		-1,086 74		00	-1,086 74
** WBIE **	338 12,405 800	00	1,049 83		-1,049 83	31AUG01	1 000000 00	-1,049 83
** WBIE **	076 996 000	00	83 95		-83 95	30SEP01	1 000000 00	-83 95
** WBIE **	480 11,037 000	00	926 40		-926 40	31OCT01	1 000000 00	-926 40
** WBIE **	CXL 480 -11,037 000	00	-926 40		31OCT01 926 40	31OCT01	1 000000 00	926 40
** WBIE **	486 22,705 000	00	1,905 77		-1,905 77	31OCT01	1 000000 00	-1,905 77
** WBIE **	395 11,315 180	00	945 71		945 71	30NOV01	1 000000 00	-945 71
** WBIE **	381 10,972 000	00	913 02		-913 02	31DEC01	1 000000 00	-913 02
31359GJAS	TOTAL	00	15,839 34		-15,839 34 1		00	-15,839 34 1
31359GLC8	FEDERAL	MATL MTG ASS REMIC TR	2023/02/25	0 000	25JAN01	25JAN01	1 000000	
** WBIE **	240 18,694 860	00	1,217 46		-1,217 46		00	-1,217 46
** WBIE **	545 17,476 000	00	1,138 00		-1,138 00	01FEB01	1 000000 00	-1,138 00
** WBIE **	233 17,455 000	00	1,136 22		-1,136 22	01MAR01	1 000000 00	-1,136 22
** WBIE **	589 34,845 540	00	2,266 41		-2,266 41	31MAY01	1 000000 00	-2,266 41

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
WB1E	330	00	1,130.66	30JUN01	30JUN01	1.000000	-1,130.66
	17,390.000					00	
WB1E	665	00	1,128.99	31JUL01	31JUL01	1.000000	-1,128.99
	17,370.910					00	
WB1E	336	00	1,127.13	31AUG01	31AUG01	1.000000	-1,127.13
	17,349.000					00	
WB1E	027	00	1,125.48	30SEP01	30SEP01	1.000000	-1,125.48
	17,330.000					00	
WB1E	485	00	1,123.67	31OCT01	31OCT01	1.000000	-1,123.67
	17,309.000					00	
WB1E	396	00	1,121.89	30NOV01	30NOV01	1.000000	-1,121.89
	17,288.060					00	
WB1E	378	00	1,120.13	31DEC01	31DEC01	1.000000	-1,120.13
	17,268.000					00	
31359GICB	TOTAL	00	13,636.04			00	-13,636.04 L
31359MDJ9	FEDERAL NATL MTG ASS NT	2008/02/15	5,750	16FEB01	21FEB01	1.000000	17,854.93
WB1H	617	249,911.47	232,056.54			00	
	250,000.000						
31359MEG4	FEDERAL NATL MTG ASS BENCHMARK	2003/11/14	4,750	29JUN01	06JUL01	1.000000	-168,654.78
WB1U	332	49,973,000.00	50,141,654.78			00	
	50,000,000.000						
WB1H	249	5,000,585.00	4,952,014.40	03JUL01	06JUL01	1.000000	48,578.60
	5,000,000.000					00	
WB1U	778	50,503,000.00	50,136,773.61	01AUG01	02AUG01	1.000000	366,226.39
	50,000,000.000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
31359MEG4	TOTAL		5,000,585.00			00	48,578.60 L
			100,476,000.00			00	197,571.61 S
31359MEM1	FEDERAL NATL MTG ASS BENCHMARK	2004/02/13	5,125	22AUG01	23AUG01	1.000000	582,802.23
WB1U	206	50,881,000.00	50,298,197.77			00	
	50,000,000.000						
31359MEX7	FEDERAL NATL MTG ASS CONS BD	2004/08/15	6,500	22FEB01	26FEB01	1.000000	539,170.20
WB1H	651	10,349,600.00	9,810,429.80			00	
	10,000,000.000						
31359MEY5	FEDERAL NATL MTG ASSN	2009/09/15	6,425	01FEB01	02FEB01	1.000000	23,152.29
WB1Q	553	1,327,912.50	1,304,760.21			00	
	1,250,000.000						
WB1H	708	4,529,202.34	4,458,200.52	02MAR01	06MAR01	1.000000	71,001.82
	4,270,000.000					00	
WB1H	124	3,172,170.00	3,143,591.14	27MAR01	29MAR01	1.000000	28,578.86
	3,000,000.000					00	
WB1H	477	5,458,692.80	5,454,356.33	09MAY01	11MAY01	1.000000	4,336.47
	5,170,000.000					00	
31359MEY5	TOTAL		13,160,065.14			00	103,917.15 L
			1,327,912.50			00	23,152.29 S
			1,304,760.21			00	
31359MFH1	FEDERAL NATL MTG ASSN	2005/02/15	7,125	22FEB01	26FEB01	1.000000	99,369.64
WB1H	647	2,116,920.00	2,017,550.36			00	
	2,000,000.000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
31359MFV0	FEDERAL NATL MTG ASSN	2005/07/15	7 000	22FEB01	26FEB01	1 000000	
** WBIH **	646	5,286,700 00	5,227,444 82	59,235 18		00	59,235 18
	5,000,000 000						
** WBIH **	241	16,554,600 00	16,062,582 23	492,017 77	10OCT01	12OCT01	1 000000
	15,000,000 000					00	492,017 77
31359MFV0	TOTAL	21,841,300 00	21,290,047 05	551,252 95 L		00	551,252.95 L
31359MFZ1	FEDERAL NATL MTG ASSN	2002/08/15	6 750	02JUL01	03JUL01	1 000000	
** WBIU **	354	51,440,500 00	51,261,247 24	179,252 76		00	179,252 76
	50,000,000 000						
** WBIU **	CXL 354	-51,440,500 00	-51,261,247 24	-179,252 76	02JUL01	03JUL01	1 000000
	-50,000,000 000					00	-179,252 76
** WBIU **	355	51,440,500 00	51,261,247 24	179,252 76	02JUL01	03JUL01	1 000000
	50,000,000 000					00	179,252 76
** WBIU **	CXL 355	-51,440,500 00	-51,261,247 24	-179,252 76	02JUL01	03JUL01	1 000000
	-50,000,000 000					00	-179,252 76
** WBIU **	358	51,440,500 00	51,261,247 24	179,252 76	02JUL01	03JUL01	1 000000
	50,000,000 000					00	179,252 76
** WBIU **	359	51,440,500 00	51,261,247 24	179,252 76	02JUL01	03JUL01	1 000000
	50,000,000 000					00	179,252 76
31359MFZ1	TOTAL	102,881,000 00	102,522,494 48	358,505 52 S		00	358,505 52 S
31359MGG2	FEDERAL NATL MTG ASSN	2002/10/15	6 375	27MAR01	29MAR01	1 000000	
** WBIH **	126	3,813,334 80	3,787,129 20	26,205 60		00	26,205 60
	3,720,000 000						
** WBIU **	078	51,496,500 00	51,214,934 42	281,565 58	15JUN01	18JUN01	1 000000
	50,000,000 000					00	281,565 58

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** WBIU **	CXL 078	-51,496,500 00	-51,214,934 42	-281,565 58	15JUN01	18JUN01	1 000000
	-50,000,000 000					00	-281,565 58
** WBIU **	084	51,496,500 00	51,214,934 42	281,565 58	15JUN01	18JUN01	1 000000
	50,000,000 000					00	281,565 58
31359MGG2	TOTAL	3,813,334 80	3,787,129 20	26,205 60 L		00	26,205 60 L
		51,496,500 00	51,214,934 42	281,565 58 S		00	281,565 58 S
31359MGH0	FEDERAL NATL MTG ASS DEB	2007/10/15	6 625	25APR01	27APR01	1 000000	
** WBIH **	348	5,293,300 00	5,190,970 05	102,329 95		00	102,329 95
	5,000,000 000						
31359MGJ6	FEDERAL NATL MTG ASSN	2010/11/15	6 625	12JUL01	18JUL01	1 000000	
** WBIH **	322	648,502 64	637,761 06	10,741 58		00	10,741 58
	620,000 000						
** WBIH **	CXL 322	-648,502 64	-637,761 06	-10,741 58	12JUL01	18JUL01	1 000000
	-620 000 000					00	-10,741 58
** WBIH **	381	650,311 80	637,753 32	12,558 48	12JUL01	20JUL01	1 000000
	620,000 000					00	12,558 48
31359MGJ6	TOTAL	650,311 80	637,753 32	12,558 48 L		00	12,558 48 L
31359MGH9	FEDERAL NATL MTG ASSN	2005/12/15	6 000	07FEB01	08FEB01	1 000000	
** WBIH **	467	5,107,812 50	5,114,831 53	-7,019 03		00	-7,019 03
	5,000,000 000						
31359MGT6	FEDERAL NATL MTG ASSN	2011/02/01	6 250	30APR01	02MAY01	1 000000	
** WBIH **	383	7,228,633 20	7,312,571 84	-83,938 64		00	-83,938 64
	7,240,000 000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
31359MG20	FEDERAL NATL MTG ASSN	2011/02/17	6 250	23APR01	24APR01	1 000000	
** WB1A **	719 24,937,500 00	25 000,000 00		-62 500 00		00	-62,500 00
	25,000,000 000						
31359MH44	FEDERAL NATL MTG ASSN	2003/02/14	5 000	09AUG01	10AUG01	1 000000	
** WB1U **	019 50,835,000 00	50,570,324 02		264,675 98		00	264,675 98
	50,000,000 000						
31359MHB2	FEDERAL NATL MTG ASSN	2006/02/15	5 500	25SEP01	27SEP01	1 000000	
** WB1H **	129 2,065,433 50	1,979,128 80		86 304 70		00	86,304 70
	1,970,000 000						
** WB2F **	091 2,110,625 00	2,046,310 19		64 314 81		1 000000	64,314 81
	2 000 000 000					00	
31359MHB2	TOTAL						
	4,176 050 50	4,025,438 99		150,619 51 L		00	150,619 51 L
31359MHK2	FEDERAL NATL MTG ASSN	2011/03/15	5 500	01MAY01	02MAY01	1 000000	
** WB1H **	390 4 824,980 00	4 839,465 58		-14,485 58		00	-14,485 58
	5 000,000 000						
31359MJG9	FEDERAL NATL MTG ASS DTD	2003/05/15	4 625	09AUG01	10AUG01	1 000000	
** WB1U **	015 50,544,213 55	49,968,211 41		578,002 14		00	578,002 14
	50,000,000 000						
31359MJH7	FEDERAL NATL MTG ASSN	2011/05/15	6 000	30MAY01	01JUN01	1 000000	
** WB1H **	750 2,194 007 80	2,215,391 89		-21 384 09		00	-21,384 09
	2,230,000 000						
** WB1H **	130 1 658,596 17	1,579 833 05		78,565 12		1 000000	78,565 12
	1,590,000 000					00	
** WB1H **	292 1,901,885 40	1,793,874 77		108,010 63		1 000000	108,010 63
	1,800,000 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
31359MJH7	TOTAL						
	5,754,289 37	5,589 099 71		165 189 66 L		00	165,189 66 L
31359MLH4	FEDERAL NATL MTG ASSN	2006/10/15	4 375	13NOV01	14NOV01	1 000000	
** WB1E **	496 13,672,665 00	13 609,687 50		62,977 50		00	62,977 50
	13,500,000 000						
** WB1E **	CXL 496 -13,672,665 00	13,609,687 50		-62 977 50		1 000000	-62,977 50
	-13,500 000 000					00	
** WB1E **	700 13,672 665 00	13 609 687 50		62,977 50		1 000000	62,977 50
	13,500,000 000					00	
** WB1E **	328 13,593,137 72	13,250 082 93		343,054 79		1 000000	343,054 79
	13,500,000 000					00	
31359MLH4	TOTAL						
	27,265,802 72	26,859,770 43		406,032 29 L		00	406,032 29 L
31359QYB4	FEDERAL NATL MTG ASS REMIC TR	2027/10/18	7 000	18JAN01	18JAN01	1 000000	
** WB1E **	239 00	8 161 50		-8,161 50		00	-8,161 50
	29,786 040						
** WB1E **	543 00	8,144 82		8,144 82		1 000000	-8,144 82
	29,711 000					00	
** WB1E **	232 00	8,133 19		-8,133 19		1 000000	8,133 19
	29,637 000					00	
** WB1E **	588 00	16 257 03		-16,257 03		1 000000	-16,257 03
	59,050 440					00	
** WB1E **	331 00	8,107 02		-8,107 02		1 000000	8,107 02
	29,415 000					00	
** WB1E **	666 00	8,095 39		-8,095 39		1 000000	-8,095 39
	29,340 440					00	
** WB1E **				31AUG01	31AUG01	1 000000	



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	337 29,268 000		00		8,004 36	-8,004 36		00	-8,004 36
** WBIE **	028 29,194 000		00		8,073 47	-8 073 47	30SEP01	1 000000 00	-8,073 47
** WBIE **	484 29,123 000		00		8,062 34	-8,062 34	31OCT01	1 000000 00	-8,062 34
** WBIE **	397 29,050 800		00		8,051 47	-8,051 47	30NOV01	1 000000 00	-8,051 47
** WBIE **	382 28,979 000		00		8,040 71	-8,040 71	31DEC01	1 000000 00	-8,040 71
313590YB4	TOTAL		00		97,211 30	-97,211 30 L		00	-97,211 30 L
313590YV0	FEDERAL	NATL MTG ASS REMIC TR		2027/05/18	0 000	18JAN01	18JAN01	1 000000	
** WBIF **	420 119,441 100		00		6,556 80	-4,556 80		00	-6 556 80
** WBIF **	027 20,107 580		00		1,105 03	-1,105 03	01FEB01	1 000000 00	-1,105 03
** WBIF **	CXL 027 -20,107 580		00		-1,105 03	1,105 03	01FEB01	1 000000 00	1,105 03
** WBIF **	029 250,832 010		00		13 784 84	-13,784 84	01FEB01	1 000000 00	-13,784 84
** WBIF **	396 225,327 220		00		12,413 73	-12,413 73	01MAR01	1 000000 00	-12,413 73
** WBIF **	695 294,127 560		00		16,244 19	-16,244 19	01APR01	1 000000 00	-16,244 19
** WBIF **	222 248,478 470		00		14,880 04	-14,880 04	31MAY01	1 000000 00	-14,880 04

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIF **	536 325,631 510		00		18,091 91	-18,091 91	30JUN01	1 000000 00	-18,091 91
** WBIF **	045 240,381 700		00		14,503 68	-14,503 68	31JUL01	1 000000 00	-14,503 68
** WBIF **	416 289,379 220		00		14,159 52	-16,159 52	31AUG01	1 000000 00	-16,159 52
** WBIF **	755 273,840 300		00		15,329 75	-15,329 75	30SEP01	1 000000 00	-15,329 75
** WBIF **	329 214,991 370		00		12 066 53	-12,066 53	31OCT01	1 000000 00	-12,066 53
** WBIF **	798 287,123 700		00		16,155 31	-16,155 31	30NOV01	1 000000 00	-16,155 31
** WBIF **	367 275,934 520		00		15,566 29	-15,566 29	31DEC01	1 000000 00	-15,566 29
313590YV0	TOTAL		00		171,752 59	-171,752 59 L		00	-171,752 59 L
3135904V3	FEDERAL	NATL MTG ASS PREASSIGN		2020/07/18	1 000	20AUG01	20AUG01	1 000000	
** WBIF **	324 329 340		329 34		329 79	- 45		00	- 45
313595BP4	FEDERAL	NATL MTG ASS PREASSIGN		2030/02/25	7 000	15MAR01	20MAR01	1 000000	
** WBIE **	018 40,436,000 000		41,282,628 75		41,213,129 38	69,499 37		00	69,499 37
313595EB8	FEDERAL	NATL MTG ASS PREASSIGN		2015/10/25	6 000	25MAR01	25MAR01	1 000000	
** WB1U **	472 113,629 100		113,629 10		112 890 15	738 95		00	738 95
** WB1U **	090 140,386 100		140,386 10		139,474 98	24APR01 911 12	25APR01	1 000000 00	911 12

STAFF STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1U **	579 126,061 600	126,061 60	125,245 04	25MAY01 816 56	25MAY01	1 000000 00	816 56
** WB1U **	286 125,435 200	125,435 20	124,624 35	01JUN01 810 85	25JUN01	1 000000 00	810 85
** WB1U **	690 124,812 100	124,812 10	124,006 86	24JUL01 805 24	25JUL01	1 000000 00	805 24
** WB1U **	244 124,192 200	124,192 20	123,391 43	25AUG01 800 77	27AUG01	1 000000 00	800 77
31359SEMD	TOTAL	754,516 50	749,632 81	4,883 49 5		00	4,883 49 5
31359W6B2	FED NATL MTG ASS GTD REMIC TR	2023/03/25	0 000	25JAN01	25JAN01	1 000000	
** WB1F **	421 68,700 660	00	4,164 98	-4,164 98		00	-4,164 98
** WB1F **	394 201,614 280	00	12,222 87	-12,222 87	01MAR01	1 000000 00	-12,222 87
** WB1F **	698 91,929 040	00	5,573 20	-5,573 20	01APR01	1 000000 00	-5,573 20
** WB1F **	218 118,348 810	00	7,174 98	-7,174 98	31MAY01	1 000000 00	-7,174 98
** WB1F **	537 165,747 470	00	10,048 44	-10,048 44	30JUN01	1 000000 00	-10,048 44
** WB1F **	846 93,926 320	00	5,694 28	-5,694 28	31JUL01	1 000000 00	-5,694 28
** WB1F **	417 139,225 480	00	8,440 54	-8,440 54	31AUG01	1 000000 00	-8,440 54
** WB1F **	756	00	9,132 43	-9,132 43	30SEP01	1,000000 00	-9,132 43

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	150,638 000						
** WB1F **	330 105,018 550	00	6,366 75	-6,366 75	31OCT01	1 000000 00	-6,366 75
** WB1F **	799 126,920 410	00	7,694 55	-7,694 55	30NOV01	1 000000 00	-7,694 55
** WB1F **	348 82,294 590	00	4,989 11	-4,989 11	31DEC01	1 000000 00	-4,989 11
31359W6B2	TOTAL	00	81,502 05	-81,502 05 1		00	-81,502 05 1
31359X3H0	FEDERAL NATL MTG ASS REMIC TR	2029/10/25	0 000	25MAR01	25MAR01	1 000000	
** WB1F **	398 251,037 720	00	12,512 66	-12,512 66		00	-12,512 66
** WB1F **	696 286,860 540	00	14,298 21	-14,298 21	01APR01	1 000000 00	14,298 21
** WB1F **	225 354,100 140	354,100 14	17,649 68	336,450 46	31MAY01	1 000000 00	336,450 46
** WB1F **	CXL 225 354,100 140	-354,100 14	-17,649 68	-336,450 46	31MAY01	1 000000 00	-336,450 46
** WB1F **	226 354,100 148	00	17,649 68	-17,649 68	31MAY01	1 000000 00	17,649 68
** WB1F **	547 355,021 500	00	17,695 60	-17,695 60	30JUN01	1 000000 00	-17,695 60
** WB1F **	847 193,844 340	00	9,661 93	-9,661 93	31JUL01	1 000000 00	9,661 93
** WB1F **	418 250,316 640	00	12,476 72	-12,476 72	31AUG01	1 000000 00	-12,476 72

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1F **	757	00		10,875 28	30SEP01 -10,875 28	30SEP01	1 000000 00	-10,875 28
	218,187 360							
** WB1F **	331	00		8,857 61	31OCT01 -8,857 61	31OCT01	1 000000 00	-8,857 61
	177,707 640							
** WB1F **	801	00		7,741 75	30NOV01 -7,741 75	30NOV01	1 000000 00	-7,741 75
	155,320 380							
** WB1F **	369	00		6,914 20	31DEC01 -6,914 20	31DEC01	1 000000 00	-6,914 20
	138,717 540							
31359X3HD	TOTAL	00		118,683 64	-118,683 64 L		00	-118,683 64 L
31361U3G4	FNMA POOL	042199	2017/03/01	8 500	25JUN01	07AUG01	1 000000	
** WB1F **	073	80 88		84 11	-3 23		00	-3 23
	80 880							
** WB1F **	375	116 68		121 34	25AUG01 -4 66	25AUG01	1 000000 00	4 66
	116 680							
31361U3G4	TOTAL	197 56		205 45	-7 89 L		00	-7 89 L
31363WHM8	FNMA POOL	100235	2021/04/01	9 500	25MAR01	26MAR01	1 000000	
** WB1H **	120	1,442 63		1,557 89	-114 46		00	-114 46
	1 442 630							
31364F5V9	FEDERAL NATL MTG ASSN MTM		2008/08/28	6 899	28AUG01	28AUG01	1 000000	
** WB1A **	434	50,000,000 00		50,022,258 16	-22,258 16		00	-22,258 16
	50,000,000 000							
** WB1A **	CXL 434	-50,000,000 00		-50,022,258 16	22,258 16		1 000000 00	22,258 16
	-50,000,000 000							
** WB1A **	458	50,000,000 00		50 022,258 16	-22,258 16	28AUG01	1 000000 00	-22,258 16
	50,000,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31364F5V9	TOTAL	50,000,000 00		50,022,258 16	-22,258 16 L		00	-22,258 16 L
31364GCW7	FEDERAL NATL MTG ASSN MTM		2003/10/16	5 340	16OCT01	16OCT01	1 000000	
** WB1A **	674	20,000,000 00		19 488,118 91	511,881 09		00	511,881 09
	20,000,000 000							
31364GG94	FEDERAL NATL MTG ASS DTD		2001/04/19	5 250	02APR01	02APR01	1 000000	
** WB1U **	537	10,000,000 00		9,999,237 23	762 77		00	762 77
	10,000,000 000							
31364GJ26	FEDERAL NATL MTG ASS PREASSIGN		2004/04/23	5 875	23APR01	23APR01	1 000000	
** WB1A **	718	15,000,000 00		14,992,341 42	7,658 58		00	7,658 58
	15 000,000 000							
31364GM97	FEDERAL NATL MTG ASS PREASSIGN		2002/05/04	5 670	08MAR01	08MAR01	1 000000	
** WB1U **	235	10,000,000 00		9,985,869 09	14,130 91		00	14,130 91
	10,000,000 000							
31364GT41	FEDERAL NATL MTG ASS PREASSIGN		2002/06/07	6 010	15FEB01	15FEB01	1 000000	
** WB1U **	716	10,000,000 00		9,993,906 05	6,093 95		00	6,093 95
	10,000,000 000							
** WB1U **	749	10,000,000 00		9,993,906 04	6,093 96	15FEB01	1 000000 00	6,093 96
	10,000,000 000							
** WB1U **	CXL 749	-10,000,000 00		-9,993,906 04	-6 093 96	15FEB01	1 000000 00	-6,093 96
	-10,000,000 000							
31364GT41	TOTAL	10,000,000 00		9,993,906 05	6,093 95 S		00	6,093 95 S
31364GZC6	FEDERAL NATL MTG ASSN MTM		2002/03/20	5 750	23FEB01	23FEB01	1 000000	
** WB1U **	058	10,000,000 00		9 998,141 27	1,858 73		00	1,858 73
	10 000,000 000							

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/L BASE	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
	5,527	340						
** WBIF **	759	00		1,469 67	30SEP01 -1,469 67	30SEP01	1 000000 00	-1,469 67
	5,275	300						
** WBIF **	333	00		1,135 32	31OCT01 -1,135 32	31OCT01	1 000000 00	-1,135 32
	4,075	180						
** WBIF **	003	00		1,491 47	30NOV01 -1,491 47	30NOV01	1 000000 00	-1,491 47
	6,071	460						
** WBIF **	371	00		1,406 53	31DEC01 -1,406 53	31DEC01	1 000000 00	-1,406 53
	5,745	050						
31364HR84	TOTAL	00		17,574 92	-17,574 92 L		00	-17,574 92 L
31364HR41	FEDERAL NATL MIG ASS SMBS TR 0 2027/11/01	0 000			01JAN01	01JAN01	1 000000	
** WBIF **	427	00		2,461 20	-2,461 20		00	-2,461 20
	9,422	420						
** WBIF **	031	00		5,112 22	-5,112 22	01FEB01	1 000000 00	-5,112 22
	18,084	700						
** WBIF **	387	00		4,749 45	-4,749 45	01MAR01	1 000000 00	-4,749 45
	16,786	460						
** WBIF **	701	00		7,268 50	-7,268 50	01APR01	1 000000 00	-7,268 50
	25,466	750						
** WBIF **	215	00		8,232 38	-8,232 38	31MAY01	1 000000 00	-8,232 38
	29,018	620						
** WBIF **	414	135,421 70		204,190 61	-68,768 91	18JUN01	1 000000 00	-68,768 91
	704,633	250						
** WBIF **	050	00		7,927 49	-7,927 49	31JUL01	1 000000 00	-7,927 49
	27,892	540						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/L BASE	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
31364HR41	TOTAL	135,421 70		240,141 85	-104,720 15 L		00	-104,720 15 L
31364HS65	FEDERAL NATL MIG ASS SMBS TR 0 2024/04/01	0 000			01JAN01	01JAN01	1 000000	
** WBIF **	425	00		254 11	-254 11		00	-254 11
	907	530						
** WBIF **	034	00		323 00	-323 00	01FEB01	1 000000 00	-323 00
	1,143	140						
** WBIF **	389	00		353 04	-353 04	01MAR01	1 000000 00	-353 04
	1,247	950						
** WBIF **	705	00		517 74	-517 74	01APR01	1 000000 00	-517 74
	1,827	880						
** WBIF **	217	00		567 91	-567 91	31MAY01	1 000000 00	-567 91
	2,000	060						
** WBIF **	540	00		727 04	-727 04	30JUN01	1 000000 00	-727 04
	2,557	230						
** WBIF **	051	00		609 28	-609 28	31JUL01	1 000000 00	-609 28
	2,140	280						
** WBIF **	421	00		573 16	-573 16	31AUG01	1 000000 00	-573 16
	2,010	790						
** WBIF **	740	00		568 70	-568 70	30SEP01	1 000000 00	-568 70
	1,992	540						
** WBIF **	334	00		490 93	-490 93	31OCT01	1 000000 00	-490 93
	1,717	820						
** WBIF **	004	00		445 93	-445 93	30NOV01	1 000000 00	-445 93
	2,257	210						
** WBIF **						31DEC01	1 000000	

GATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
	372		729 89	-729 89		00	-729 89
	2,547 180						
31364HS65	TOTAL	00	6,362 73	-6,362 73 L		00	-6 362 73 L
31364JN82	FEDERAL NATL MTG ASS SHBS TR 0 2030/05/01	8 000		01MAR01	01MAR01	1 000000	
** WBIF **	390	00	53,665 61	-53,665 61		00	-53,665 61
	310,475 520						
** WBIF **	494	00	64,922 85	-64,922 85	01APR01	01APR01	1 000000
	375,683 780					00	-64,922 85
** WBIF **	212	00	60,619 71	-60,619 71	31MAY01	31MAY01	1 000000
	350,783 140					00	-60,619 71
** WBIF **	541	00	55,643 23	-55,643 23	30JUN01	30JUN01	1 000000
	521,986 120					00	-55,643 23
** WBIF **	852	00	53,167 86	-53,167 86	31JUL01	31JUL01	1 000000
	307,662 090					00	-53,167 86
** WBIF **	422	00	40,536 28	-40,536 28	31AUG01	31AUG01	1 000000
	234,568 000					00	-40,536 28
** WBIF **	761	00	38,747 30	-38,747 30	30SEP01	30SEP01	1 000000
	224,215 840					00	-38,747 30
** WBIF **	335	00	30,815 62	-30,815 62	31OCT01	31OCT01	1 000000
	178,318 190					00	-30,815 62
** WBIF **	885	00	43,040 19	-43,040 19	30NOV01	30NOV01	1 000000
	254,762 370					00	-43,040 19
** WBIF **	373	00	206,489 16	-206,489 16	31DEC01	31DEC01	1 000000
	1,251 449 460					00	-206,489 16

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
31364JN82	TOTAL	00	647,647 81	-647,647 81 L		00	-647 647 81 L
31364J129	FEDERAL NATL MTG ASS SHBS TR 0 2030/06/01	8 000		31AUG01	31AUG01	1 000000	
** WBIF **	425	00	35,705 76	-35,705 76		00	-35,705 76
	211,589 690						
** WBIF **	762	00	15,892 77	-15,892 77	30SEP01	30SEP01	1 000000
	94,179 370					00	-15,892 77
** WBIF **	334	00	12,132 16	-12,132 16	31OCT01	31OCT01	1 000000
	71 894 270					00	-12,132 16
** WBIF **	884	00	15,667 92	-15,667 92	30NOV01	30NOV01	1 000000
	92,846 960					00	-15,667 92
** WBIF **	374	00	16,238 58	-16,238 58	31DEC01	31DEC01	1 000000
	96,228 600					00	-16,238 58
31364J129	TOTAL	00	95 637 19	-95,637 19 L		00	-95 637 19 L
31364KSD3	FEDERAL NATL MTG ASSN	2001/08/03	6 890	29MAR01	30MAR01	1 000000	
** WB1U **	507	50 350,000 00	49,993,431 02	356,568 98		00	356 568 98
	50 000,000 000						
31364KVK3	FEDERAL NATL MTG ASSN MTM	2001/09/18	6 640	29MAR01	30MAR01	1 000000	
** WB1U **	508	40 354 400 00	39,992 967 85	361,432 15		00	361,432 15
	40,000,000 000						
31365WJN4	FNMA POOL 139869	2021/11/01	1 000	25OCT01	25OCT01	1 000000	
** WB2J **	464	69,619 50	70,503 97	-884 47		00	-884 47
	69,619 500						
** WB2J **	CXL 464	69,619 50	-70 503 97	884 47	25OCT01	25OCT01	1 000000
	-69,619 500					00	884 47
** WB2J **	487	69,619 50	70 489 74	-870 24	25OCT01	25OCT01	1 000000
	69 619 500					00	-870 24

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/L BASE	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WB2J **	629 3,244 030	3,422 03	2021/11/01	4 459 3,284 43	25OCT01 137 60	25OCT01	1 000000 00	137 60
** WB2J **	CXL 629 -3,244 030	-3,422 03		-3,284 43	-137 60	25OCT01	1 000000 00	-137 60
** WB2J **	699 3,244 030	3,244 03		3,284 43	-40 40	25DEC01	1 000000 00	-40 40
** WB2J **	571 9,538 160	9,538 16		9,456 44	-118 28	25NOV01	1 000000 00	-118 28
31345WJMA	TOTAL	82,401 69		83,430 61	-1,028 92 L		00	-1,028 92 L
31368RKP7	FNMA POOL	190302	2029/06/01	4 000	10AUG01	13AUG01	1 000000	
** WB10 **	125 348,194 780	339,435 51		336,927 85	2,507 66		00	2,507 66
31371HYA0	FNMA POOL	252805	2029/10/01	7 000	19APR01	14MAY01	1 000000	
** WB1E **	320 25,417 870	25,739 54		25,472 85	67 51		00	67 51
31371HYC4	FNMA POOL	252807	2029/10/01	8 000	08JAN01	16JAN01	1 000000	
** WB1E **	689 326,278 120	336,576 27		331,172 29	5,403 98		00	5,403 98
31371H2G2	FNMA POOL	252875	2029/11/01	8 000	20DEC00	29JAN01	1 000000	
** WB1E **	147 999,999 190	1,024,296 05		1,014,999 18	9,296 87		00	9,296 87
** WB1E **	775 999,999 190	1,024,296 05		1,014,999 18	9,296 87	20DEC00	1 000000 00	9,296 87
** WB1E **	CXL 775 -999,999 190	-1,024,296 05		-1,014,999 18	-9,296 87	20DEC00	1 000000 00	-9,296 87
** WB1E **	776 999,999 190	1 024,296 05		1,014,999 18	9,296 87	20DEC00	1 000000 00	9,296 87

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/L BASE	STL DT BASE CURR	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WB1E **	777 999,999 190	1,024,296 05		1,014,999 18	9,296 87	20DEC00	1 000000 00	9,296 87
** WB1E **	778 999,999 190	1,024,296 05		1,014,999 18	9,296 87	20DEC00	1 000000 00	9,296 87
** WB1E **	779 953,755 880	977,078 19		968,062 22	9,015 97	20DEC00	1 000000 00	9,015 97
** WB1E **	CXL 779 -953,755 880	-977,078 19		-968,062 22	-9,015 97	20DEC00	1 000000 00	-9,015 97
** WB1E **	780 999,999 190	1,024,452 30		1,014,999 18	9,453 12	20DEC00	1 000000 00	9 453 12
** WB1E **	781 999,999 190	1,024,452 30		1,014,999 18	9,453 12	20DEC00	1 000000 00	9,453 12
** WB1E **	782 999,999 190	1,024,452 30		1,014,999 18	9 453 12	20DEC00	1 000000 00	9,453 12
** WB1E **	687 213,449 170	220,186 14		216,650 91	3,535 25	08JAN01	1 000000 00	3,535 25
** WB1E **	688 387,563 660	399,796 14		393,377 11	6,419 03	08JAN01	1 000000 00	6,419 03
31371H2G2	TOTAL	7,790,523 40		7,715,022 28	75,501 12 L		00	75,501 12 L
31371H4JG	FNMA POOL	252925	2029/12/01	7 500	08FEB01	12FEB01	1 000000	
** WB1H **	484 999,900 450	1,018,726 70		1,018,648 58	78 12		00	78 12

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31371JFX7	FNMA POOL 253182	2030/04/01	7 000	19APR01	14MAY01	1 000000	
.. WBIE ..							
	321 30,717 59	30,432 28		85 31		00	85 31
	30,333 680						
31371JL36	FNMA POOL 253346	2030/06/01	7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..							
	869 1,024,686 84	1,020,624 35		4,062 49		00	4,062 49
	999,999 360						
.. WBIE ..							
	870 1,024,686 84	1,020,624 35		4,062 49		00	4,062 49
	999,999 360						
31371JL36	TOTAL						
-----	2,049,373 68	2,041,248 70		8,124 98 L		00	8,124 98 L
31371JNNO	FNMA POOL 253397	2030/08/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..							
	690 766,252 53	770,394 92		-4,142 39		00	-4,142 39
	762,914 780						
31371JNPS	FNMA POOL 253398	2030/08/01	8 000	20DEC00	16JAN01	1 000000	
.. WBIE ..							
	783 1,024,296 65	1,014,999 78		9,296 87		00	9,296 87
	999,999 780						
.. WBIE ..							
	784 1,024,296 65	1,014,999 78		9,296 87		00	9,296 87
	999,999 780						
.. WBIE ..							
	785 47,374 45	46,937 30		437 15		00	437 15
	46,243 650						
.. WBIE ..							
	691 457,284 88	449,942 83		7,342 05		00	7,342 05
	443,293 430						
.. WBIE ..							
	692 652,505 62	642,029 14		10,476 46		00	10,476 46
	632,541 040						

31371JNPS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31371JNPS	TOTAL						
	3,205,758 25	3,168,908 85		36,849 40 L		00	36,849 40 L
31371JA2	FNMA POOL 253545	2030/12/01	7 000	19APR01	14MAY01	1 000000	
.. WBIE ..							
	322 283,221 62	282,435 02		786 60		00	786 60
	279,681 900						
.. WBIE ..							
	323 877,304 43	874,867 86		2,436 57		00	2,436 57
	866,339 820						
.. WBIE ..							
	324 819,892 09	819,384 96		507 13		00	507 13
	811,397 770						
31371JA2	TOTAL						
-----	1,980,418 14	1,976,687 84		3,730 30 L		00	3,730 30 L
31371JUE2	FNMA POOL 253581	2016/01/01	7 000	22NOV00	05FEB01	1 000000	
.. WBIE ..							
	217 41,278 51	41,181 55		96 96		00	96 96
	41,369 000						
31371JV92	FNMA POOL 253640	2031/01/01	6 500	09JUL01	13AUG01	1 000000	
.. WBIE ..							
	871 71,304 71	71,903 44		-598 73		00	-598 73
	72,298 820						
31371JWC4	FNMA POOL 253643	2031/02/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..							
	011 900,893 24	901,944 37		1,051 13		00	-1,051 13
	896,969 000						
.. WBIE ..							
	012 902,614 74	903,667 88		1,053 14		00	-1,053 14
	898,683 000						
.. WBIE ..							
	013 902,614 74	903,667 88		-1,053 14		00	-1,053 14
	898,683 000						
.. WBIE ..							
	693 900,893 24	901,944 37		-1,051 13		00	-1,051 13
	896,969 000						
.. WBIE ..							
	693 -900,893 24	-901,944 37		1,051 13		00	-1,051 13
	-896,969 000						



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WBIE **	694 902,614 74		903,667 88	29NOV00	16JAN01	1 000000	-1,053 14
898,683 000				-1,053 14		00	
** WBIE **	694 -902,614 74		-903,667 88	29NOV00	16JAN01	1 000000	1,053 14
CXL -898,683 000				1,053 14		00	
** WBIE **	695 902,614 74		903,667 88	29NOV00	16JAN01	1 000000	-1,053 14
898,683 000				-1,053 14		00	
** WBIE **	695 -902,614 74		-903,667 88	29NOV00	16JAN01	1 000000	1,053 14
CXL -898,683 000				1,053 14		00	
31371JWC4	TOTAL	2,706,122 72	2,709,280 13			00	-3,157 41 L
31371JW34	FNMA POOL	253666	2016/03/01 7 000	15MAY01	17MAY01	1 000000	
** WB1H **	588 1,019,061 65		1,022,499 15			00	-3,437 50
999,999 170							
** WB1H **	589 1,019,061 65		1 022,499 15	15MAY01	17MAY01	1 000000	-3,437 50
999,999 170				-3,437 50		00	
31371JW34	TOTAL	2,038,123 30	2,044,998 30			00	-6,875 00 L
31371JYB4	FNMA POOL	253706	2016/04/01 6 500	18OCT01	19NOV01	1 000000	
** WB10 **	400 61,600 50		59,981 29			00	1,619 21
59 693 120				1,619 21			
31371JYC2	FNMA POOL	253707	2016/04/01 7 000	15MAY01	17MAY01	1 000000	
** WB1H **	587 1,019,061 88		1 022,499 38			00	-3,437 50
999,999 390							
** WB1H **	590 1,019,061 88		1,022,499 38	15MAY01	17MAY01	1 000000	-3,437 50
999,999 390				-3 437 50		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31371JYC2	TOTAL	2,038,123 76	2,044,998 76			00	-6,875 00 L
31371JYF5	FNMA POOL	253710	2031/04/01 6 500	15FEB01	30MAR01	1 000000	
** WBIE **	151 204 904 54		206,333 80			00	-1,429 26
207 893 000							
** WB1H **	842 992,400 75	2031/03/01 7 000	992,713 22	09MAR01	13MAR01	1 000000	-312 47
999 900 000				-312 47		00	
31371JYF5	TOTAL	1,197,305 29	1,199,047 02			00	-1,741 73 L
31371JSC6	FNMA POOL		2031/05/01 7 000	09MAY01	13JUN01	1 000000	
** WBIE **	821 107,262 89		107,296 00			00	-33 11
105 971 360				-33 11			
31371J3D4	FNMA POOL	253796	2031/05/01 7 500	11JUL01	13AUG01	1 000000	
** WBIE **	868 1,024,687 20		1,020,624 70			00	4,062 50
999 999 710							
** WBIE **	868 -1,024,687 20		-1,020,624 70	11JUL01	13AUG01	1 000000	-4,062 50
CXL -999,999 710				-4,062 50		00	
31371J3D4	TOTAL	00	00	00 L		00	00 L
31371J5E0	FNMA POOL	253845	2016/06/01 6 000	01NOV01	18DEC01	1 000000	
** WBIE **	828 1,027,524 28		1 006,936 29			00	20,587 99
1,000,099 670				20,587 99			
** WBIE **	829 1 027,524 28		1,006,936 29	01NOV01	18DEC01	1 000000	20,587 99
1,000,099 670				20,587 99		00	
** WBIE **	830 1,027,524 28		1,006 936 29	01NOV01	18DEC01	1 000000	20,587 99
1,000,099 670				20 587 99		00	
** WBIE **	831 1,027,524 28		1,006,936 29	01NOV01	18DEC01	1,000000	20,587 99
1,000,099 670				20,587 99		00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1E **	832 1,015,569 96	1,006,936 29		04DEC01 8,633 67	18DEC01	1 000000 00	8,633 67
1,000,099 670							
31371J5E0	TOTAL	5,125,667 08	5 034,681 45	90,985 63 L		00	90,985 63 L
31371J5K6	FNMA POOL 253850	2016/06/01 7 000		15MAY01 17MAY01		1 000000	
** WB1H **	547 1,019 062 50	1,022,500 00		-3,437 50		00	-3,437 50
1,000,000 000							
31371J6V1	FNMA POOL 253884	2016/08/01 6 500		28AUG01 20SEP01		1 000000	
** WB1Q **	364 503,098 33	498,411 41		4,686 92		00	4,686 92
493 819 910							
** WB1Q **	364 -503,098 33	-498,411 41		28AUG01 -4,686 92	20SEP01	1 000000 00	-4,686 92
-493,819 910							
** WB1Q **	424 503,098 33	496,542 51		28AUG01 6,535 82	20SEP01	1 000000 00	6,535 82
493,819 920							
** WB1Q **	425 3,757 25	3,778 09		25SEP01 -20 84	25SEP01	1 000000 00	-20 84
3,757 250							
31371J6V1	TOTAL	506 855 58	500,340 60	6 514 98 S		00	6,514 98 S
31371KA6B	FNMA POOL 253929	2031/08/01 7 500		11JUL01 21AUG01		1 000000	
** WB1E **	149 1,024,687 79	1,020,425 29		4 062 50		00	4,062 50
1,000,000 280							
31371KDK4	FNMA POOL 254006	2031/10/01 6 000		14SEP01 15OCT01		1 000000	
** WB1E **	211 989,687 18	985,624 68		4,062 50		00	4,062 50
999 999 680							
** WB1E **	212 989,687 18	985 624 68		14SEP01 4,062 50	15OCT01	1 000000 00	4,062 50
999,999 680							
** WB1E **	213 989,687 18	985,624 68		14SEP01 4 062 50	15OCT01	1 000000 00	4,062 50
999,999 680							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1E **	214 56,422 96	56,337 16		20SEP01 285 80	15OCT01	1 000000 00	285 80
57 158 820							
** WB1E **	215 77,456 81	77 065 86		20SEP01 390 95	15OCT01	1 000000 00	390 95
78,189 840							
31371KDK4	TOTAL	3,103,141 31	3,090,277 86	12,864 25 L		00	12,864 25 L
31371KEN7	FNMA POOL 254041	2008/10/01 6 000		25OCT01 25OCT01		1 000000	
** WB2J **	465 30,387 00	30,750 56		-363 56		00	363 56
30,387 000							
31371KEW7	FNMA POOL 254049	2031/11/01 6 000		12DEC01 13DEC01		1 000000	
** WB1Q **	086 350,389 64	355,696 29		-5,306 65		00	-5,306 65
356,886 080							
** WB1Q **	089 742,314 38	755,944 21		12DEC01 13 629 83	13DEC01	1 000000 00	-13,629 83
756,077 350							
** WB1Q **	245 2,785 95	2,774 63		26DEC01 11 32	26DEC01	1 000000 00	11 32
2,785 950							
31371KEW7	TOTAL	1,095,489 97	1,114,415 13	18 925 16 S		00	-18,925 16 S
31371KF55	FNMA POOL 254088	2016/12/01 5 500		13NOV01 18DEC01		1 000000	
** WB1E **	833 46 399 38	44,694 83		-295 45		00	-295 45
46,118 350							
31371KF63	FNMA POOL 254089	2016/12/01 6 000		15NOV01 04DEC01		1 000000	
** WB1H **	015 1,021 523 44	1,006,365 51		15 157 93		00	15,157 93
993,634 570							
** WB1H **	598 1,021,523 44	1,012,812 50		15NOV01 8,710 94	19NOV01	1 000000 00	8,710 94
1,000,000 000							
** WB1H **	598 -1,021,523 44	-1,012,812 50		15NOV01 8,710 94	19NOV01	1 000000 00	-8,710 94
-1,000,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1H **	016 6,365 430	6,365 43		6,446 99	26DEC01 -81 56	26DEC01	1 000000 00	-81 56
31371KF63	TOTAL	1,027,888 87		1,012,812 50	15,076 37 L		00	15,076 37 L
31371KHRS	FNMA POOL	254140	2017/01/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **	834 1,999,997 000	2,012,184 48		2,020,153 22	-7,968 74		00	-7,968 74
31371KHS3	FNMA POOL	254141	2017/01/01	6 000	05NOV01	19DEC01	1 000000	
** WB1E **	113 1,000,000 000	1,021,328 13		1,012,734 38	8,593 75		00	8,593 75
** WB1E **	114 1,000,000 000	1,021,328 13		1,012,734 38	8,593 75	19DEC01	1 000000 00	8,593 75
** WB1E **	115 366,100 000	368,359 52		370,762 05	-2,402 53	18DEC01	1 000000 00	-2 402 53
** WB1E **	CXL 115 -366,100 000	-368,359 52		-370,762 05	2,402 53	18DEC01	1 000000 00	2,402 53
** WB1E **	116 500,000 000	503,085 94		506,367 19	-3,281 25	19DEC01	1 000000 00	-3,281 25
** WB1E **	117 500,000 000	503,085 94		506,367 19	-3,281 25	20DEC01	1 000000 00	-3,281 25
** WB1E **	120 277,361 000	279,072 84		280,893 02	-1,820 18	20DEC01	1 000000 00	-1,820 18
** WB1E **	125 366,100 000	371,763 11		370,762 05	1,001 06	18DEC01	1 000000 00	1,001 06
** WB1E **	835 1,000,000 000	1,015,468 75		1,012,734 38	2,734 37	18DEC01	1 000000 00	2,734 37
** WB1E **					04DEC01	18DEC01	1 000000 00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	836 1,000,000 000	1,015,468 75		1,012,734 38	2,734 37		00	2,734 37
** WB1E **	837 1,000,000 000	1,015,468 75		1,012,734 38	04DEC01 2,734 37	18DEC01	1 000000 00	2,734 37
** WB1E **	838 1,000,000 000	1,015,468 75		1,012,734 38	04DEC01 2,734 37	18DEC01	1 000000 00	2,734 37
** WB1E **	839 1,000,000 000	1,015,468 75		1,012,734 38	04DEC01 2,734 37	18DEC01	1 000000 00	2,734 37
31371KHS3	TOTAL	8,777,007 84		8,753,530 11	23,477 73 L		00	23,477 73 L
31371KH2	FNMA POOL	254146	2032/01/01	6 000	04DEC01	13DEC01	1 000000	
** WB1E **	545 842,474 000	857,077 04		834,049 26	3,027 78		00	3,027 78
** WB1E **	CXL 545 -842,474 000	-837,077 04		-834,049 26	-3,027 78	13DEC01	1 000000 00	-3,027 78
** WB1E **	713 842,474 000	857,076 90		834,049 26	3,027 64	13DEC01	1 000000 00	3,027 64
** WB1Q **	062 358,087 000	351,568 70		354,450 18	-2,881 48	13DEC01	1 000000 00	-2,881 48
** WB1Q **	065 642,013 000	630,326 36		635,492 55	-5,166 19	13DEC01	1 000000 00	-5,166 19
31371KH2	TOTAL	837,076 90		834,049 26	3,027 64 L		00	3,027 64 L
		981 895 06		989,942 73	-8,047 67 S		00	-8,047 67 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31371KHYD	FNMA POOL	254147	2032/01/01	6 500	19NOV01	13DEC01	1 000000
** WBIE **							
	546	1,008,024 31	1,005,993 14	2,031 17		00	2,031 17
	999,900 000						
** WBIE **	CXL 546	-1,008,024 31	-1 005,993 14	-2,031 17	19NOV01	13DEC01	1 000000
	-999,900 000					00	-2,031 17
** WBIE **							
	706	1,008,024 19	1,005 993 14	2,031 05	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 05
** WBIE **							
	547	1,008,024 31	2031/12/01 6 500	1,005 993 14	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 17
** WBIE **							
	CXL 547	-1,008,024 31	1,005 993 14	2 031 17	19NOV01	13DEC01	1 000000
	-999,900 000					00	-2,031 17
** WBIE **							
	548	1,008 024 31	1 005,993 14	2 031 17	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 17
** WBIE **							
	CXL 548	-1 008 024 31	-1 005,993 14	-2,031 17	19NOV01	13DEC01	1 000000
	-999 900 000					00	-2,031 17
** WBIE **							
	549	1,008 024 31	1,005,993 14	2,031 17	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 17
** WBIE **							
	CXL 549	-1 008,024 31	-1,005 993 14	2,031 17	19NOV01	13DEC01	1 000000
	-999,900 000					00	-2,031 17
** WBIE **							
	550	1,008,024 31	1 005,993 14	2,031 17	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 17
** WBIE **							
	CXL 550	1,008,024 31	1 005,993 14	-2 031 17	19NOV01	13DEC01	1 000000
	-999,900 000					00	-2,031 17
** WBIE **							
	707	1,008,024 19	1 005,993 14	2,031 05	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 05

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** WBIE **							
	708	1 008,024 19	1,005 993 14	2,031 05	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 05
** WBIE **							
	709	1 008,024 19	1 005 993 14	2,031 05	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 05
** WBIE **							
	710	1,008,024 19	1,005,993 14	2 031 05	19NOV01	13DEC01	1 000000
	999,900 000					00	2,031 05
31371KHYD	TOTAL	5 040,120 95	5,029,965 70	10 355 25 1		00	10,155 25 1
31373TWSS	FNMA POOL	303157	2022/05/01	10 000	01MAR01	26MAR01	1 000000
** WBIF **							
	362	3,808 39	4 085 58	-277 19		00	-277 19
	3 808 390						
** WBIF **							
	702	00	6 522 27	-6,522 27	01APR01	01APR01	1 000000
	6 080 010					00	-6 522 27
** WBIF **							
	CXL 702	00	-6 522 27	6,522 27	01APR01	01APR01	1 000000
	-6,080 010					00	6,522 27
** WBIF **							
	707	1 795 73	1,926 35	-130 67	01APR01	01APR01	1 000000
	1,795 730					00	-130 67
** WBIF **							
	550	41,405 96	44,394 03	-2,988 07	30JUN01	30JUN01	1 000000
	41,405 960					00	-2,988 07
** WBIF **							
	CXL 550	-41,405 96	-44 394 03	2,988 07	30JUN01	30JUN01	1 000000
	-41 405 960					00	2,988 07
** WBIF **							
	377	6 497 10	6 965 66	-466 56	25AUG01	25AUG01	1 000000
	6,497 100					00	-466 56
** WBIF **							
	283	5,103 10	5,467 54	-364 44	25OCT01	25OCT01	1 000000
	5 103 100					00	-364 44
** WBIF **							
	731	7,445 20	7,975 39	550 19	01NOV01	27NOV01	1 000000
						00	550 19

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
	7,445 200						
31373TWS5	TOTAL						
	24,649 52	26,418 52		-1,769 00 L		00	-1,769 00 L
31374S2E0	FNMA POOL	2018/10/01	10 500	01FEB01	01FEB01	1 000000	
** WBIF **							
	635	578,734 14	578,734 13	01		00	01
	530,539 640						
31374TWX3	FNMA POOL	2029/08/01	6 500	26SEP01	15OCT01	1 000000	
** WB1Q **							
	694	452,443 15	432,354 07	20,087 08		00	20,087 08
	446 306 440						
31374JVF3	FNMA POOL	2016/04/01	6 000	31OCT01	19NOV01	1 000000	
** WB1E **							
	741	210,894 51	208,648 90	2,245 61		00	2,245 61
	205,312 570						
31377QZ96	FNMA POOL	2011/10/01	4 660	20DEC01	26DEC01	1 000000	
** WB1E **							
	134	3,914,163 20	3,994,040 14	-79,874 94		00	-79,874 94
	3,991,498 480						
** WB1E **							
	134	-3,914,163 20	-3,994,040 14	79,874 94	26DEC01	1 000000	79,874 94
	-3,991,498 480					00	
** WB1E **							
	281	3,914,143 20	3,994,040 14	-79,874 94	26DEC01	1 000000	-79,874 94
	3,991,498 480					00	
31377QZ96	TOTAL						
	3,914,163 20	3,994,040 14		-79,874 94 L		00	-79,874 94 L
31378G7M9	FNMA POOL	2012/06/01	8 000	01NOV01	19NOV01	1 000000	
** WB1Q **							
	154	274,692 84	262,012 63	14,680 21		00	14,680 21
	258,289 700						
** WB1Q **							
	154	-274,692 84	-262,012 63	-14,680 21	19NOV01	1 000000	-14,680 21
	258,289 700					00	
** WB1Q **							
	368	263,901 98	249,900 40	14,001 58	19NOV01	1 000000	14,001 58
	246 349 570					00	
** WB1Q **							
				26NOV01	26NOV01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L		NET BAS SECTY GN/L
	510	11,940 13	12,147 37	-207 24		00	-207 24
	11,940 130						
31378G7M9	TOTAL						
	275 842 11	262,047 77		13,794 34 L		00	13,794 34 L
31379JTA4	FNMA POOL	2013/02/01	7 000	25MAY01	25MAY01	1 000000	
** WB1H **							
	723	460 90	469 74	-8 84		00	-8 84
	460 900						
** WB1H **							
	675	468 26	477 22	-8 96	25AUG01	1 000000	-8 96
	468 260				27AUG01	00	
** WB1H **							
	349	523 92	533 93	-10 01	25OCT01	1 000000	-10 01
	523 920				25OCT01	00	
** WB1H **							
	579	443 41	451 87	-8 46	26NOV01	1 000000	-8 46
	443 410				26NOV01	00	
31379JTA4	TOTAL						
	1 894 49	1,932 76		-36 27 L		00	-36 27 L
31380MND4	FNMA POOL	2029/02/01	5 500	20FEB01	13MAR01	1 000000	
** WB1E **							
	697	129,335 85	128,525 10	810 75		00	810 75
	136,547 250						
** WB1E **							
	697	-129,335 85	-128,525 10	-810 75	20FEB01	1 000000	-810 75
	-136,547 250				13MAR01	00	
31380MND4	TOTAL						
	00	00		00 L		00	00 L
31380P4M8	FNMA POOL	2027/11/01	7 000	13OCT00	08FEB01	1 000000	
** WB1E **							
	271	865,742 50	892,584 36	-26 841 86		00	-26,841 86
	877,849 160						
** WB1E **							
	269	1,283 38	1,304 97	-21 59	25OCT00	1 000000	-21 59
	1,283 380				25OCT00	00	
** WB1E **							
	600	-1,283 38	-1,304 97	21 59	25OCT00	1 000000	
	-1,283 380				25OCT00	00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	270 1.291 520		1,313 20	25NOV00 -21 68	25NOV00	1 000000 00	-21 68
** WBIE **	CXL 435 -1.291 520		-1,313 20	25NOV00 21 68	25NOV00	1 000000 00	21 68
** WBIE **	CXL 416 -1.320 280		-1,342 39	25DEC00 22 11	25DEC00	1 000000 00	22 11
31380P4MB	TOTAL	844,422 22	891,241 97	-26,819 75 L		00	-26,819 75 L
31380TCC3	FNMA POOL	449267	2014/01/01 6 000	31OCT01	19NOV01	1 000000	
** WBIE **	742 71.960 330	73,916 75	73,129 69	787 06		00	787 06
31380UZB7	FNMA POOL	450838	2028/12/01 5 500	20FEB01	13MAR01	1 000000	
** WBIE **	698 805,520 630	762,979 07	758,196 29	4,782 78		00	4 782 78
** WBIE **	CXL 698 -805,520 630	-762,979 07	-758,196 29	-4,782 78	20FEB01 13MAR01	1 000000 00	-4 782 78
31380UZB7	TOTAL	00	00	00 L		00	00 L
31380Y408	FNMA POOL	454579	2014/02/01 5 500	01FEB01	26FEB01	1 000000	
** WB10 **	001 1,749 200	1,749 20	1,623 12	126 08		00	126 08
** WB10 **	168 1 819 790	1,819 79	1,692 52	127 27	27AUG01 27AUG01	1 000000 00	127 27
** WB10 **	130 1 857 230	1 857 23	1,728 48	128 75	25OCT01 25OCT01	1 000000 00	128 75
** WB10 **	516 385,107 840	356,872 77	358,551 38	-1,678 61	28NOV01 28NOV01	1 000000 00	-1,678 61

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31380Y408	TOTAL	358,730 00	360,279 86	-1,549 86 L		00	-1,549 86 L
31381BDB2	FNMA POOL 455598	3,568 99	3,315 64	253 35 S		00	253 35 S
** WBIE **	699 196 925 280	186,525 16	185,355 92	1,169 24	20FEB01 13MAR01	1 000000 00	1,169 24
** WBIE **	CXL 699 -196,925 280	-186,525 16	-185,355 92	-1,169 24	20FEB01 13MAR01	1 000000 00	-1,169 24
31381BDB2	TOTAL	00	00	00 L		00	00 L
31381FV45	FNMA POOL 459709	174,164 28	173 072 52	1,091 76	20FEB01 13MAR01	1 000000 00	1 091 76
** WBIE **	700 183,875 190	174,164 28	173 072 52	-1,091 76	20FEB01 13MAR01	1 000000 00	-1,091 76
31381FV45	TOTAL	00	00	00 L		00	00 L
31382EQN5	FNMA POOL	480261	2029/04/01 5 500	20FEB01	13MAR01	1 000000	
** WBIE **	712 57,832 640	54,778 35	54,434 97	343 38		00	343 38
** WBIE **	CXL 712 -57,832 640	-54,778 35	-54,434 97	-343 38	20FEB01 13MAR01	1 000000 00	-343 38
** WBIE **	713 895,231 430	847,952 02	842 636 58	5,315 44	20FEB01 13MAR01	1 000000 00	5,315 44
** WBIE **	CXL 713 -895,231 430	-847,952 02	-842 636 58	-5 315 44	20FEB01 13MAR01	1 000000 00	-5 315 44

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31382EQM5	TOTAL					00 L		00	00 L
31382F7M5	FNMA POOL	481400	2029/02/01	6 000		10AUG01	13AUG01	1 000000	
** WB1Q **									
	126	475,382 39		471,870 40		3,511 99		00	3,511 99
	487,649 830								
31382GBJ5	FNMA POOL 481641		2029/02/01	5 500		20FEB01	13MAR01	1 000000	
** WB1E **									
	714	398,121 75		395,626 10		2,495 65		00	2,495 65
	420,319 890								
** WB1E **									
	CXL 714	-398,121 75		395,626 10		-2,495 65	13MAR01	1 000000	-2,495 65
	-420,319 890							00	
31382GBJ5	TOTAL					00 L		00	00 L
31382GUT2	FNMA POOL	482194	2029/03/01	5 500		20FEB01	13MAR01	1 000000	
** WB1E **									
	715	149,561 84		148,624 31		937 53		00	937 53
	157,900 990								
** WB1E **									
	CXL 715	-149,561 84		-148,624 31		937 53	13MAR01	1 000000	-937 53
	-157,900 990							00	
31382GUT2	TOTAL					00 L		00	00 L
31382MM92	FNMA POOL	486484	2029/02/01	5 500		20FEB01	13MAR01	1 000000	
** WB1E **									
	716	47,531 74		47,233 79		297 95		00	297 95
	50,181 980								
** WB1E **									
	CXL 716	-47,531 74		-47,233 79		-297 95	13MAR01	1 000000	-297 95
	-50,181 980							00	
31382MM92	TOTAL					00 L		00	00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR	LOCAL COST	BASE COST	BASE	SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31382PCY1	FNMA POOL	487987	2014/02/01	5 500		13NOV01	18DEC01	1 000000	
** WB1E **									
	850	74,113 29		74,585 21		-471 92		00	-471 92
	73,664 400								
31382QL45	FNMA POOL	489147	2029/07/01	6 500		24SEP01	15OCT01	1 000000	
** WB1Q **									
	695	473,722 78		466,801 38		6,921 40		00	6,921 40
	467,297 440								
31382SB42	FNMA POOL	490459	2016/06/01	6 000		15JUN01	19JUL01	1 000000	
** WB1Q **									
	669	379,300 05		377,299 86		2,000 19		00	2,000 19
	381,535 610								
31382SCN9	FNMA POOL		2016/11/01	5 500		13NOV01	18DEC01	1 000000	
** WB1E **									
	851	158,282 75		159,290 61		-1,007 86		00	-1,007 86
	157,324 060								
31382VWH2	FNMA POOL	493952	2029/04/01	5 500		20FEB01	13MAR01	1 000000	
** WB1E **									
	717	586,403 43		582,727 53		3,675 90		00	3,675 90
	619,099 630								
** WB1E **									
	CXL 717	-586,403 43		-582,727 53		-3,675 90	13MAR01	1 000000	-3,675 90
	-619,099 630							00	
31382VWH2	TOTAL					00 L		00	00 L
31382WF7	FNMA POOL	494381	2029/04/01	5 500		20FEB01	13MAR01	1 000000	
** WB1E **									
	718	51,609 59		51,286 08		323 51		00	323 51
	54,487 200								
** WB1E **									
	CXL 718	-51,609 59		-51,286 08		323 51	13MAR01	1 000000	-323 51
	-54,487 200							00	
31382WF7	TOTAL					00 L		00	00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
31383BHS9	FNMA POOL	2029/05/01	5 500	20FEB01	13MAR01	1 000000	
.. WB1E ..	719	399,409 79	396,906 06	2,503 73		00	2,503 73
	421,679 750						
.. WB1E ..	CXL 719	399 409 79	-396 906 06	-2 503 73	20FEB01	1 000000	-2,503 73
	-421,679 750				13MAR01	00	
31383BHS9	TOTAL		00	00 L		00	00 L
31383ECS8	FNMA POOL	2029/06/01	7 000	01DEC00	16JAN01	1 000000	
.. WB1E ..	694	316 308 27	318,456 63	-2,148 36		00	-2,148 36
	319,755 640						
31383HYM0	FNMA POOL	2029/06/01	7 500	11JUL01	13AUG01	1 000000	
.. WB1E ..	872	102,459 15	102,052 94	406 21		00	406 21
	99,990 630						
31383P4V5	FNMA POOL	2029/10/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	325	39,813 76	39 703 18	110 58		00	110 58
	39,316 160						
31383RRJ3	FNMA POOL	2031/03/01	6 500	15FEB01	13MAR01	1 000000	
.. WB1E ..	720	871 440 34	870,611 45	828 89		00	828 89
	884,150 000						
31383RVW9	FNMA POOL	2029/09/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	326	48,194 77	48,068 35	126 42		00	126 42
	47 592 430						
31383UNV3	FNMA POOL	2029/09/01	8 000	20DEC00	16JAN01	1 000000	
.. WB1E ..	697	612 467 71	606,816 18	5 651 53		00	5,651 53
	597 848 450						
.. WB1E ..	CXL 697	-612,467 71	-606 816 18	5 651 53	20DEC00	1 000000	-5,651 53
	-597,848 450				16JAN01	00	
.. WB1E ..	235	42 480 54	41,798 48	482 06	08 JAN01	1 000000	682 06
	41,180 770				16JAN01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			
.. WB1E ..	698	42,480 54	41,798 48	682 06	08JAN01	1 000000	682 06
	41,180 770				16JAN01	00	
.. WB1E ..	CXL 698	-42 480 54	-41,798 48	682 06	08JAN01	1 000000	-682 06
	-41,180 770				16JAN01	00	
31383UNV3	TOTAL		42,480 54	41,798 48	682 06 L	00	682 06 L
31383VYP2	FNMA POOL	2031/06/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	822	769 384 97	769,622 51	-237 54		00	237 54
	760,121 000						
31384AJ16	FNMA POOL 517874	2030/02/01	7 500	10MAY01	14MAY01	1 000000	
.. WB1H ..	493	1,023,023 33	1,021,773 46	1,249 87		00	1,249 87
	999,900 630						
31384BY14	FNMA POOL 519215	2029/12/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	327	228,122 58	219,545 18	577 40		00	577 40
	217,371 470						
31384BY03	FNMA POOL	2030/02/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	328	960,261 05	957,742 24	2,518 81		00	2,518 81
	948,259 640						
.. WB1E ..	329	969,440 17	966,897 28	2,542 89	19APR01	1 000000	2,542 89
	957,324 848				14MAY01	00	
31384BY03	TOTAL		1,929,701 22	1,924,639 52	5,061 70 L	00	5,061 70 L
31384DPR7	FNMA POOL	2029/11/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	330	20,228 99	20,175 93	53 06		00	53 06
	19,976 170						



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31384E3Q1 ** WBIE **	FNMA POOL 331 22,499 220	522807	2030/01/01 7 000 22,926 21	19APR01 60 30	14MAY01	1 000000 00	60 30
31384FW60 ** WBIE **	FNMA POOL 873 72,391 370	522769	2029/12/01 7 500 73,884 44	11JUL01 294 09	13AUG01	1 000000 00	294 09
31384GFE0 ** WBIE **	FNMA POOL 284 271,194 310	523165	2029/11/01 7 000 272,677 40	09JAN01 720 36	12FEB01	1 000000 00	720 36
31384H7L1 ** WBIE **	FNMA POOL 285 457,199 850	524799	2030/01/01 7 000 459,700 16	09JAN01 1,214 44	12FEB01	1 000000 00	1,214 44
31384JPU7 ** WBIE ** Y CXL	FNMA POOL 691 -178,957 180	525235	2030/05/01 7 500 -178,649 60	23OCT00 810 90	13NOV00	1 000000 00	810 90
31384K0G4 ** WBIE **	FNMA POOL 332 45 693 490	526155	2029/12/01 7 000 46,150 42	19APR01 121 38	14MAY01	1 000000 00	121 38
31384LL93 ** WBIE **	FNMA POOL 874 24,085 450	526952	2029/12/01 7 500 24,582 21	11JUL01 97 85	13AUG01	1 000000 00	97 85
31384LL93 ** WBIE ** CXL	874 -24,085 450	-24,680 06	-24,582 21	11JUL01 -97 85	13AUG01	1 000000 00	-97 85
31384LL93	TOTAL	00	00	00 L		00	00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31384LPZ1 ** WBIE **	FNMA POOL 333 139,256 030	527040	2030/02/01 7 000 140,648 59	19APR01 369 90	14MAY01	1 000000 00	369 90
31384LZ49 ** WBIE **	FNMA POOL 326 125,083 100	527363	2014/11/01 7 000 124,516 32	22NOV00 293 16	18DEC00	1 000000 00	293 16
31384LZ49 ** WBIE ** CXL	326 -125,083 100	-124,809 48	124,516 32	22NOV00 -293 16	18DEC00	1 000000 00	-293 16
31384LZ49 ** WBIE **	333 125,083 100	124,809 48	124,516 32	22NOV00 293 16	11JAN01	1 000000 00	293 16
31384LZ49	TOTAL	124,809 48	124,516 32	293 16 L		00	293 16 L
31384MJC7 ** WBIE **	FNMA POOL 527759 335 747,425 270	527759	2030/02/01 7 000 754,899 52	19APR01 1,985 35	14MAY01	1 000000 00	1,985 35
31384M4D9 ** WBIE **	FNMA POOL 334 89 030 370	528368	2030/01/01 7 000 89,920 67	19APR01 236 49	14MAY01	1 000000 00	236 49
31384PNFB ** WBIE **	FNMA POOL 529690 175 597,847 770	529690	2030/02/01 8 000 606,815 49	20DEC00 5,651 53	31JAN01	1 000000 00	5,651 53
31384RDZ1 ** WBIE **	FNMA POOL 531220 699 345,393 280	531220	2030/05/01 7 000 344 098 06	01DEC00 -2,428 55	16JAN01	1 000000 00	-2,428 55
31384RED1 ** WBIE **	FNMA POOL 531247 700 314,260 570	531247	2030/02/01 8 000 318,974 48	20DEC00 2,970 74	16JAN01	1 000000 00	2,970 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L		NET BAS SECY GN/L	
31384RWAS	FNMA POOL 531741	2030/02/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	823 115,429 32	115 464 95		-35 63		00	-35 63
	114,039 460						
31384SE21	FNMA POOL 532153	2030/02/01	7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..	875 1,024,687 19	1,020,624 69		4,062 50		00	4,062 50
	999,999 700						
31384S6W4	FNMA POOL 532885	2030/04/01	7 500	08FEB01	13MAR01	1 000000	
.. WBIE ..	721 358 014 94	352,453 04		5,361 88		00	5,361 88
	351,533 540						
31384S6X2	FNMA POOL 532886	2030/04/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..	701 295,148 29	295,492 66		-344 37		00	-344 37
	293,862 640						
.. WBIE ..	702 322,816 63	323,193 28		-376 65		00	-376 65
	321,410 460						
.. WBIE ..	703 319,067 84	319 440 12		-372 28		00	-372 28
	317,678 000						
.. WBIE ..	704 502,190 01	502,775 95		-585 94		00	-585 94
	500 002 500						
31384S6X2	TOTAL						
	1,439 222 77	1 440 902 01		-1,679 24 1		00	-1 679 24 1
31384TUP0	FNMA POOL 533490	2030/03/01	7 000	09JAN01	12FEB01	1 000000	
.. WBIE ..	286 270 537 06	269,929 04		608 00		00	608 00
	268,356 660						
31384VJ60	FNMA POOL 534985	2028/07/01	1 000	14FEB01	22FEB01	1 000000	
.. WB10 ..	779 540,176 11	536 330 54		3,845 57		00	3 845 57
	527,001 080						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET SECY GN/L
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L		NET BAS SECY GN/L	
31384VR27	FNMA POOL 535204	2030/03/01	8 000	20DEC00	16JAN01	1 000000	
.. WBIE ..	705 90,039 54	89 208 71		830 83		00	830 83
	87,890 350						
31384VR79	FNMA POOL 535210	2030/02/01	1 000	06SEP00	25SEP00	1 000000	
.. WBIE ..	186 17 524,690 66	17,445,871 13		80,819 53		00	80,819 53
	17,836,034 380						
.. WBIE ..	184 -17,526 690 66	-17 445 871 13		-80 819 53		00	-80,819 53
	-17 836,034 380						
.. WBIE ..	553 -17,526 690 66	-17 445 871 13		-80 819 53		00	-80 819 53
	-17 836 034 380						
.. WBIE ..	188 17,526,690 66	17 445 871 13		80 819 53		00	80 819 53
	17 836,034 380						
31384VR79	TOTAL						
	00	00		00 1		00	00 1
31384VU59	FNMA POOL 535304	2030/04/01	7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..	876 512,143 67	510 312 42		2 031 25		00	2,031 25
	499 999 920						
31384VV33	FNMA POOL 535334	2030/06/01	7 500	10MAY01	14MAY01	1 000000	
.. WB1H ..	490 1 023,023 31	1 021 773 44		1,249 87		00	1 249 87
	999 900 610						
31384VV74	FNMA POOL 535338	2028/10/01	8 500	11JUL01	16JUL01	1 000000	
.. WB10 ..	634 471,888 58	453 535 38		18,353 20		00	18,353 20
	442 568 420						
31384V270	FNMA POOL 535466	2030/08/01	7 000	19APR01	14MAY01	1 000000	
.. WBIE ..	336 82,074 16	81 858 87		215 29		00	215 29
	81 048 390						

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
31384V4M9	FNMA POOL	535529	2030/10/01	7 500	10MAY01	14MAY01	1 000000	
** WB1H **	492	1,023,023 41	1,021,773 54	1,249 87		00	1,249 87	
	999,908 710							
31384WDH0	FNMA POOL	535704	2030/12/01	5 500	19APR01	14MAY01	1 000000	
** WB1E **	023	5,495,342 98	5,521,975 57	-26,632 59		00	-26,632 59	
	5,797,922 040							
** WB1E **	CXL 023	-5,495,342 98	-5,521,975 57	26,632 59		00	26,632 59	
	-5,797,922 040							
** WB1E **	191	5,460 829 14	5 487,294 46	-26,465 32		00	-26,445 32	
	5,761,507 830							
** WB1E **	563	36 414 21	34,539 45	1,874 76		00	1,874 76	
	36,414 218							
31384WDH0	TOTAL	5,497,243 35	5,521,833 91	-24,590 56 L		00	-24,590 56 L	
31384WG87	FNMA POOL	535823	2031/04/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **	679	327,857 22	327,194 63	660 59		00	660 59	
	325,214 850							
31384WC95	FNMA POOL	535824	2031/04/01	7 000	10JUL01	13AUG01	1 000000	
** WB1E **	877	503,547 84	504,719 24	-1,171 40		00	-1,171 40	
	499,799 340							
** WB1E **	878	504,574 88	505,748 67	-1,173 79		00	-1,173 79	
	500,818 740							
** WB1E **	879	504,857 42	506,031 87	-1,174 45		00	-1,174 45	
	501,099 180							
** WB1E **	880	505,897 02	507,073 90	-1,176 88		00	-1,176 88	
	502,131 040							
** WB1E **	881	506,670 22	507 848 88	-1,178 66		00	-1,178 66	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
		502,898 480						
** WB1E **	882	506,155 34	504,010 79	2,144 55		00	2,144 55	
	499,097 790							
31384WG95	TOTAL	3,031,702 72	3,035,433 35	-3,730 63 L		00	-3,730 63 L	
31384WH17	FNMA POOL	535835	2016/04/01	6 500	18OCT01	19NOV01	1 000000	
** WB1Q **	405	150,493 33	146,841 23	3,852 10		00	3,852 10	
	146,027 380							
31384WJS0	FNMA POOL	535875	2016/03/01	7 500	15NOV01	19NOV01	1 000000	
** WB1H **	538	734,927 09	730,115 07	4,812 02		00	4,812 02	
	699,930 560							
31384WKV1	FNMA POOL	535908	2031/04/01	6 000	19JUL01	13AUG01	1 000000	
** WB1E **	883	256,521 47	252,653 49	3,867 98		00	3 867 98	
	263,352 170							
** WB1E **	884	261,597 22	257,652 70	3,944 52		00	3,944 52	
	268,563 070							
** WB1Q **	059	764,180 73	755,110 48	9 070 25		00	9,070 25	
	778,349 110							
31384WKV1	TOTAL	518,118 49	510,306 19	7 812 50 L		00	7,812 50 L	
		764,180 73	755,110 48	9,070 25 S		00	9,070 25 S	
31384WKW9	FNMA POOL	535909	2031/05/01	6 000	19JUL01	13AUG01	1 000000	
** WB1E **	885	627,929 04	613,536 14	9,392 90		00	9,392 90	
	639,516 500							
** WB1E **	886	635,187 77	625 610 03	9,577 74		00	9,577 74	
	652,101 440							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31384WKN9	TOTAL		1,258,116 81	1,239,146 17	18,970 64 L	00	18,970 64 L
31384WR33	FNMA POOL		535914	2031/05/01 7 000	09MAY01	25JUN01 1 000000	
.. WBIE ..	824	440,753 11	440,685 07	68 04	00	68 04	
	435,444 110						
31384WNMB	FNMA POOL		535996	2031/06/01 7 500	11JUL01	13AUG01 1 000000	
.. WBIE ..	887	1,024,687 23	1 020,624 73	4,062 50	00	4,062 50	
	999,999 740						
31384XBD9	FNMA POOL 536536		535996	2030/04/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	337	47,284 29	47,152 97	131 32	00	131 32	
	46,693 330						
31384X7L6	FNMA POOL		537399	2031/03/01 6 500	09MAR01	13MAR01 1 000000	
.. WB1H ..	855	992,502 98	992,815 48	-312 50	00	-312 50	
	1,000,003 000						
.. WB1H ..	856	992,502 98	992,815 48	-312 50	09MAR01	13MAR01 1 000000	312 50
	1,000 003 000						
31384X7L6	TOTAL		1,985,005 96	1,985 630 96	625 00 L	00	-625 00 L
31384YBJ4	FNMA POOL		537441	2030/05/01 7 000	01DEC00	16JAN01 1 000000	
.. WBIE ..	706	52 656 95	53 014 59	357 64	00	-357 64	
	53,230 840						
31384YUJ3	FNMA POOL 537985		537985	2030/05/01 7 500	08FEB01	12FEB01 1 000000	
.. WB1H ..	487	713,109 20	713 054 52	54 66	00	54 66	
	699,910 820						
31385ALV7	FNMA POOL		538640	2030/05/01 7 000	01DEC00	16JAN01 1 000000	
.. WBIE ..	707	349,536 29	351 910 33	-2,374 04	00	-2,374 04	
	353,345 800						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385A209	FNMA POOL		539083	2030/02/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	338	954,993 95	952 488 95	2,505 00	00	2 505 00	
	943,058 370						
31385CSC9	FNMA POOL		540619	2030/07/01 7 000	01DEC00	16JAN01 1 000000	
.. WBIE ..	708	623 747 41	627 983 89	-4,236 48	00	-4,236 48	
	630 545 480						
31385C6G3	FNMA POOL		540971	2030/05/01 8 500	25JUN01	07AUG01 1 000000	
.. WB1F ..	083	41 405 96	43 061 50	-1 655 54	00	-1,655 54	
	41,405 960						
.. WB1F ..	551	00	43 061 82	-43,061 82	30 JUN01	30 JUN01 1 000000	-43 061 82
	41,405 960						
.. WB1F ..	CXL 551	00	-43 061 82	43 061 82	30 JUN01	30 JUN01 1 000000	43 061 82
	41,405 960						
.. WB1F ..	555	41 405 96	43,061 82	-1 655 86	30 JUN01	30 JUN01 1 000000	-1,655 86
	41,405 960						
.. WB1F ..	CXL 555	-41 405 96	-43 061 82	1,655 86	30 JUN01	30 JUN01 1 000000	1 655 86
	41,405 960						
.. WB1F ..	378	36 076 65	37,518 98	-1 442 33	25AUG01	25AUG01 1 000000	-1,442 33
	36 076 650						
31385C6G3	TOTAL		77,482 61	80,580 48	-3 097 87 L	00	-3,097 87 L
31385DGR6	FNMA POOL		541208	2030/06/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	340	46 477 72	46,355 81	121 91	00	121 91	
	45,896 840						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385DKT7	FNMA POOL	541306	2015/06/01	8 000	24JAN01	25JAN01	1 000000
** WB1H **	329	597,583 63	584,127 18	13,456 45		00	13,456 45
	574,679 020						
31385DNV9	FNMA POOL	541404	2030/07/01	8 000	20DEC00	20FEB01	1 000000
** WB1E **	153	303,030 97	300,280 55	2,750 42		00	2,750 42
	295,842 910						
31385ECU1	FNMA POOL	541983	2030/06/01	7 000	01DEC00	16JAN01	1 000000
** WB1E **	709	801,229 25	809,961 65	-8,732 40		00	-8,732 40
	809,961 650						
31385EDM8	FNMA POOL	542008	2030/06/01	7 500	11JUL01	13AUG01	1 000000
** WB1E **	888	202,893 96	202,089 56	804 40		00	804 40
	198,005 690						
** WB1E **	889	769,091 34	766,842 18	3,049 14	11JUL01	13AUG01	1 000000
	750,561 840					00	3,049 14
** WB1E **	890	925,378 24	921,709 46	3,668 78	11JUL01	13AUG01	1 000000
	903,083 370					00	3,668 78
31385EDM8	TOTAL	1,897,363 54	1,889,841 20	7,522 34 L		00	7,522 34 L
31385EU64	FNMA POOL	542505	2030/07/01	7 000	19APR01	14MAY01	1 000000
** WB1E **	341	69,658 0E	69,475 36	182 72		00	182 72
	68,787 490						
** WB1E **	825	106,120 40	106,153 16	-32 76	09MAY01	13JUN01	1 000000
	104,842 630					00	-32 76
31385EU64	TOTAL	175,778 48	175,628 52	149 96 L		00	149 96 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385EYV2	FNMA POOL	542531	2030/07/01	7 000	19APR01	14MAY01	1 000000
** WB1E **	342	34,739 76	34,648 66	91 12		00	91.12
	34,305 600						
** WB1E **	343	746,535 56	744,577 36	1,958 20	19APR01	14MAY01	1 000000
	737,205 310					00	1,958 20
** WB1E **	344	914,726 85	912,327 48	2,399 37	19APR01	14MAY01	1 000000
	903,294 530					00	2,399 37
** WB1E **	345	919,905 87	917,492 91	2,412 96	19APR01	14MAY01	1 000000
	908,408 820					00	2,412 96
31385EYV2	TOTAL	2,615,908 06	2,609,046 41	6,861 65 L		00	6,861 65 L
31385EWS4	FNMA POOL	542557	2030/08/01	7 000	19APR01	14MAY01	1 000000
** WB1E **	346	108,908 03	108,622 36	285 67		00	285 67
	107,546 890						
31385FHZ6	FNME POOL	543176	2030/07/01	8 000	20DEC00	16JAN01	1 000000
** WB1E **	152	673,984 52	667,867 20	6,117 32		00	6,117 32
	657,997 240						
** WB1E **	CXL 152	-673,984 52	-667,867 20	-6,117 32	20DEC00	16JAN01	1 000000
	-657,997 240					00	-6,117 32
** WB1E **	176	673,984 52	667,867 20	6,117 32	20DEC00	16JAN01	1 000000
	657,997 240					00	6,117 32
** WB1E **	CXL 176	-673,984 52	-667,867 20	-6,117 32	20DEC00	16JAN01	1 000000
	-657,997 240					00	-6,117 32
** WB1E **	245	674,087 33	667,867 20	6,220 13	20DEC00	07FEB01	1 000000
	657,997 240					00	6,220 13

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385FMZ6	TOTAL	674,087 33	667,867 20	6,220 13 L		00	6,220 13 L
31385GDR2	FNMA POOL	543812	2030/07/01 7 000	09MAY01	13JUN01	1 000000	
** WBIE **	826	150,550 67	150,597 15	-46 48		00	-46 48
	148,737 930						
31385GZD9	FNMA POOL	544440	2030/08/01 8 500	25JUN01	07AUG01	1 000000	
** WBIF **	080	112,281 43	116,770 79	-4,489 36		00	-4,489 36
	112,281 430						
** WBIF **	552	00	116,771 64	30JUN01	30JUN01	1 000000	
	112,281 430			116,771 64		00	-116,771 64
** WBIF **	CXL 552	00	-116,771 64	30JUN01	30JUN01	1 000000	
	-112,281 430			116,771 64		00	116,771 64
** WBIF **	556	112,281 43	116,771 64	-4,490 21		1 000000	
	112,281 430			30JUN01	30JUN01	00	4,490 21
** WBIF **	CXL 556	-112,281 43	-116,771 64	30JUN01	30JUN01	1 000000	
	-112,281 430			4 490 21		00	4 490 21
** WBIF **	380	31,405 33	32,460 90	-1 255 57		1 000000	
	31,405 330			25AUG01	25AUG01	00	-1 255 57
31385GZD9	TOTAL	143,686 76	149,431 69	-5,744 93 L		00	-5,744 93 L
31385JF52	FNMA POOL	545688	2031/03/01 0 990	15FEB01	13MAR01	1 000000	
** WBIE **	722	104,035 68	103,936 72	98 96		00	98 96
	105,553 000						
** WBIE **	CXL 722	-104,035 68	-103,936 72	-98 96		1 000000	
	-105,553 000			15FEB01	13MAR01	00	-98 96
** WBIE **	723	114 086 09	2031/03/01 6 500	15FEB01	13MAR01	1 000000	
	115,750 000		113,977 58	108 51		00	108 51

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	CXL 723	-114,086 09	-113,977 58	-108 51		1 000000	
	-115,750 000			15FEB01	13MAR01	00	-108 51
31385JF52	TOTAL	00	00	00 L		00	00 L
31385JYR3	FNMA POOL	546220	2030/07/01 7 500	11JUL01	13AUG01	1 000000	
** WBIE **	891	25 028 35	24,929 12	99 23		00	99 23
	24,425 350						
31385KUW3	FNMA POOL	546997	2030/07/01 7 000	19APR01	14MAY01	1 000000	
** WBIE **	347	26 655 54	26,585 62	69 92		00	69 92
	26,322 600						
31385NK99	FNMA POOL	547620	2030/10/01 7 000	09MAY01	13JUN01	1 000000	
** WBIE **	836	121,525 10	121 542 62	-37 52		00	-37 52
	120,061 850						
31385NF7E	FNMA POOL	547746	2030/10/01 7 000	09JAN01	12FEB01	1 000000	
** WBIE **	287	269,701 30	269,095 18	606 12		00	606 12
	267,527 640						
31385NSR6	FNMA POOL	548156	2030/08/01 7 500	29NOV00	16JAN01	1 000000	
** WBIE **	710	40 594 85	40,814 31	-219 46		00	-219 46
	40,418 020						
** WBIE **	711	238,022 98	239,309 75	-1,286 77		1 000000	
	236,986 170			29NOV00	16JAN01	00	-1,286 77
31385NSR6	TOTAL	278,617 83	280,124 06	-1,506 23 L		00	-1,506 23 L
31385PE34	FNMA POOL	548354	2030/08/01 7 000	01DEC00	16JAN01	1 000000	
** WBIE **	712	184,653 68	186,666 17	-2,012 49		00	-2,012 49
	186,666 170						
** WBIE **	713	184,769 78	186,783 54	-2,013 76		1 000000	
	186,783 540			01DEC00	16JAN01	00	-2 013 76
** WBIE **	714	187,891 17	189,938 95	-2,047 78		1 000000	
				01DEC00	16JAN01	00	-2,047 78

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
189,938 950							
31385PE34	TOTAL						
	557,314 63	563,388 66		-6,074 03 L		00	-6,074 03 L
31385PY04	FNMA POOL	2030/08/01	7 000	01DEC00	16JAN01	1 000000	
WBIE	548823						
	804,351 02	813,117 44		-8,766 42		00	-8,766 42
	813,117 440						
31385Q239	FNMA POOL	2015/08/01	7 000	15MAY01	17MAY01	1 000000	
WBIE	549862						
	1,019,041 62	1,022,499 12		-3,437 50		00	-3,437 50
	999,999 140						
31385Q3E0	FNMA POOL	2030/09/01	7 000	19APR01	14MAY01	1 000000	
WBIE	549897						
	49,734 44	49,603 99		130 45		00	130 45
	49,112 860						
31385Q4Y5	FNMA POOL	2015/09/01	7 000	22NOV00	18DEC00	1 000000	
WBIE	549939						
	-126,064 18	-125,768 07		-296 11		00	-296 11
	-124,340 550						
31385RBM1	FNMA POOL	2030/11/01	7 000	19APR01	14MAY01	1 000000	
WBIE	550044						
	157,213 33	156,800 95		412 38		00	412 38
	155,248 470						
				19APR01	14MAY01	1 000000	
WBIE	349			2 570 32		00	2,570 32
	925,457 30	922,886 98					
	913,890 870						
				19APR01	14MAY01	1 000000	
WBIE	351			2,624 93		00	2,624 93
	945,122 21	942,497 28					
	933,310 010						
				25APR01	14MAY01	1 000000	
WBIE	352			276 79		00	276 79
	447,502 00	447,225 21					
	442,865 750						
31385RBM1	TOTAL						
	2,475,294 84	2,469 410 42		5,884 42 L		00	5,884 42 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
31385UBZ5	FNMA POOL	2016/10/01	6 000	31OCT01	19NOV01	1 000000	
WBIE	743						
	290,228 980	298,119 58	294 945 20	3,174 38		00	3,174 38
31385UT40	FNMA POOL	2030/10/01	7 000	19APR01	14MAY01	1 000000	
WBIE	553273						
	55,602 32	55,456 47		145 85		00	145 85
	54,907 400						
31385WED7	FNMA POOL	2030/11/01	7 000	19APR01	14MAY01	1 000000	
WBIE	554632						
	36,715 74	36,613 76		101 98		00	101 98
	36,256 860						
31385WL80	FNMA POOL	2030/11/01	7 000	19APR01	14MAY01	1 000000	
WBIE	554851						
	57,707 58	57,547 31		160 27		00	160 27
	56,986 350						
31385WMS5	FNMA POOL	2030/11/01	7 500	11JUL01	13AUG01	1 000000	
WBIE	554869						
	1,024,687 44	1,020,624 94		4,062 50		00	4,062 50
	999,999 940						
31385YCS3	FNMA POOL	2030/10/01	7 500	24OCT01	14NOV01	1 000000	
WBIE	556518						
	442,428 16	440,614 53		1,813 63		00	1,813 63
	424,010 220						
31385YMM1	FNMA POOL	2030/11/01	7 000	25APR01	14MAY01	1 000000	
WBIE	556697						
	95,473 87	95,414 81		59 06		00	59 06
	94,484 730						
31385YP85	FNMA POOL	2030/12/01	7 000	01DEC00	16JAN01	1 000000	
WBIE	556718						
	49,125 05	49,458 70		-333 65		00	-333 65
	49,460 450						
31385Y2P9	FNMA POOL	2030/10/01	7 000	19APR01	14MAY01	1 000000	
WBIE	557082						
	22,923 33	22,863 20		60 13		00	60 13
	22,636 830						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386AHU3 ** WB1E **	FNMA POOL 384 119.915 860	2030/10/01	7 000 121.414 81	09MAY01 -37 48	16JUL01	1 000000 00	-37 48
31386ALK0 ** WB1E **	FNMA POOL 717 47.298 380	2030/11/01	7 000 47.121 01	01DEC00 -332 57	16JAN01	1 000000 00	-332 57
31386A2K1 ** WB1E **	FNMA POOL 837 417.668 320	2030/10/01	7 000 422.693 39	09MAY01 65 26	13JUN01	1 000000 00	65 26
31386BAG9 ** WB1E **	FNMA POOL 358 35.143 500	2030/10/01	7 000 35.494 94	19APR01 93 34	14MAY01	1 000000 00	93 34
31386BQ31 ** WB1E **	FNMA POOL 359 771.712 950	2030/11/01	7 000 779.430 08	19APR01 2,049 86	14MAY01	1 000000 00	2,049 86
31386BQ31 ** WB1E **	360 842.654 170		851,000 71	19APR01 2,238 30	14MAY01	1 000000 00	2,238 30
31386BQ31 ----- -----	TOTAL 1,634,798 95		1 630 510 79	4,288 16 1		00	4,288 16 1
31386BV43 ** WB1E **	FNMA POOL 678 306 235 590	2031/02/01	6 000 298,101 21	21MAR01 2,870 96	16APR01	1 000000 00	2,870 96
31386CK76 ** WB1E **	FNMA POOL 718 499.950 930	2030/12/01	7 000 497,919 88	01DEC00 -3,359 05	16JAN01	1 000000 00	-3,359 05

STATE FUND

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386CR20 ** WB1E **	FNMA POOL 719 624.857 930	2030/11/01	7 000 624.507 21	01DEC00 -4,407 59	16JAN01	1 000000 00	-4,407 59
31386CU17 ** WB1E **	FNMA POOL 361 76.267 410	2030/12/01	7 000 77,030 08	19APR01 202 59	14MAY01	1 000000 00	202 59
31386DS43 ** WB1E **	FNMA POOL 721 593,460 510	2030/11/01	7 000 591,049 58	01DEC00 -3,987 32	16JAN01	1 000000 00	-3,987 32
31386DWL0 ** WB1H **	FNMA POOL 846 999,900 600	2030/11/01	6 500 992,713 81	09MAR01 -312 46	13MAR01	1 000000 00	-312 46
31386D4RB ** WB1E **	FNMA POOL 720 37,587 760	2030/11/01	7 000 37,446 81	01DEC00 264 29	16JAN01	1 000000 00	-264 29
31386EHX9 ** WB1H **	FNMA POOL 591 999,999 630	2015/12/01	7 000 1,022,499 62	15MAY01 -3 437 50	17MAY01	1 000000 00	-3,437 50
31386EPW2 ** WB1E **	FNMA POOL 838 105,791 530	2031/05/01	7 000 107,113 92	09MAY01 -33 06	13JUN01	1 000000 00	-33 06
31386E3Z9 ** WB1H **	FNMA POOL 848 999 900 000	2031/03/01	6 500 992,713 22	09MAR01 -312 47	13MAR01	1 000000 00	-312 47
31386FG74 ** WB1E **	FNMA POOL 724 480,537 570	2030/12/01	7 500 482 109 76	08FEB01 7,287 72	13MAR01	1 000000 00	7,287 72

STATE FUND



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		
31386FKX2	FNMA POOL	2030/12/01	7 500	08FEB01	13MAR01	1 000000	
.. WBIE ..							
	725	170,923 49	168,378 25	2,545 24		00	2,545 24
	167,829 140						
.. WBIE ..							
	726	465,865 52	458,928 24	6,937 28		00	6,937 28
	457,431 620						
31386FKX2	TOTAL						
-----		634,789 01	627,306 49	9,482 52 1		00	9,482 52 1
31386FMX0	FNMA POOL	2015/12/01	7 000	22NOV00	18DEC00	1 000000	
.. WBIE ..							
	CXL 879	-41,278 51	-41,181 55	-96 96		00	-96 96
	-41 369 000						
31386FRZ0	FNMA POOL	2030/12/01	8 500	25JUN01	07AUG01	1 000000	
.. WBIF ..							
	079	5,483 80	5,703 06	-219 26		00	-219 26
	5,483 800						
.. WBIF ..							
	553	5,483 30	5,702 58	-219 28		00	-219 28
	5,483 300						
.. WBIF ..							
	CXL 553	-5 483 30	-5,702 58	219 28		00	219 28
	-5 483 300						
.. WBIF ..							
	376	5,832 92	6,066 12	-233 20		00	-233 20
	5,832 920						
.. WBIF ..							
	CXL 376	-5 832 92	-6 066 12	233 20		00	233 20
	-5 832 920						
.. WBIF ..							
	381	5,832 92	6,066 12	-233 20		00	-233 20
	5,832 920						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		
31386FRZ0	TOTAL						
-----		11,316 72	11,769 18	-452 46 1		00	-452 46 1
31386FWG6	FNMA POOL	2031/01/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..							
	840	145,109 04	145,153 84	-44 80		00	-44 80
	143,361 820						
31386F504	FNMA POOL	2031/02/01	5 500	20FEB01	13MAR01	1 000000	
.. WBIE ..							
	772	187 291 37	186,117 33	1,174 04		00	1,174 04
	197,734 210						
.. WBIE ..							
	773	947 093 13	941,156 22	5 936 91		00	5,936 91
	999,900 370						
.. WBIE ..							
	819	310,378 94	308,433 31	1 945 63		00	1,945 63
	327,684 790						
31386F504	TOTAL						
-----		1,444,763 44	1,435,706 86	9,056 58 1		00	9 056 58 1
31386F6E0	FNMA POOL	2031/02/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..							
	839	121,378 10	121,415 58	-37 48		00	-37 48
	119,916 620						
.. WBIE ..							
	CXL 839	-121,378 10	-121 415 58	37 48		00	37 48
	-119,916 620						
31386F6E0	TOTAL						
-----		00	00	00 1		00	00 1
31386A94	FNMA POOL	2031/02/01	5 500	20FEB01	13MAR01	1 000000	
.. WBIE ..							
	774	181,185 96	180,050 19	1,135 77		00	1,135 77
	191,288 380						
.. WBIE ..							
	820	636,714 35	632 723 87	3,991 28		00	3 991 28
	672,215 740						
.. WBIE ..							
	824	947,093 36	941,156 45	5 936 91		00	5,936 91
	999,900 610						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31386GA94	TOTAL	1,764,993.67	1,753,929.71	11,063.96 L		00	11,063.96 L
31386GCK7	FNMA POOL	562674	2031/02/01	6.500	15FEB01	13MAR01	1.000000
.. WBIE ..	727	358,896.96	361,400.36	-2,503.40		00	-2,503.40
	364,131.350						
31386GHR7	FNMA POOL	562840	2031/02/01	5.500	20FEB01	13MAR01	1.000000
.. WBIE ..	775	348,484.89	346,300.39	2,184.50		00	2,184.50
	367,915.420						
.. WBIE ..	776	765,906.91	761,105.78	4,801.13	20FEB01	13MAR01	1.000000
	808,611.720					00	4,801.13
.. WBIE ..	825	947,093.50	941,156.59	5,936.91	20FEB01	13MAR01	1.000000
	999,900.760					00	5,936.91
31386GHR7	TOTAL	2,061,485.30	2,048,562.76	12,922.54 L		00	12,922.54 L
31386GJF1	FNMA POOL	562862	2031/03/01	5.500	20FEB01	13MAR01	1.000000
.. WBIE ..	777	268,979.62	267,293.50	1,686.12		00	1,686.12
	283,977.160						
.. WBIE ..	780	759,801.66	755,038.79	4,762.87	20FEB01	13MAR01	1.000000
	802,166.050					00	4,762.87
31386GJF1	TOTAL	1,028,781.28	1,022,332.29	6,448.99 L		00	6,448.99 L
31386GMR1	FNMA POOL	562968	2030/11/01	7.500	10MAY01	14MAY01	1.000000
.. WBIE ..	491	1,023,023.67	1,021,773.74	1,249.88		00	1,249.88
	999,900.910						
31386HCE9	FNMA POOL	563569	2030/12/01	7.000	09MAY01	13JUN01	1.000000
.. WBIE ..	841	141,877.07	141,920.87	-43.80		00	-43.80
	140,168.760						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
31386HMS7	FNMA POOL	563869	2031/01/01	8.000	08JAN01	16JAN01	1.000000
.. WBIE ..	722	354,091.05	348,405.86	5,685.19		00	5,685.19
	343,257.000						
31386HQC9	FNMA POOL	563955	2015/12/01	7.000	22NOV00	18DEC00	1.000000
.. WBIE ..	240	-916,190.44	-914,038.41	-2,152.03		00	-2,152.03
	-918,199.000						
31386JA23	FNMA POOL	564425	2031/03/01	6.000	04DEC01	13DEC01	1.000000
.. WBIE ..	551	78,203.27	77,920.42	282.85		00	282.85
	78,707.490						
31386JBN6	FNMA POOL	564474	2031/10/01	6.000	15OCT01	15OCT01	1.000000
.. WBIE ..	796	944,046.38	943,232.49	813.89		00	813.89
	947,080.000						
31386JCK1	FNMA POOL	564474	2030/12/01	7.000	01DEC00	16JAN01	1.000000
.. WBIE ..	723	331,886.88	334,245.89	-2,359.01		00	-2,359.01
	335,504.030						
31386JCT2	FNMA POOL	564482	2030/12/01	7.000	09MAY01	13JUN01	1.000000
.. WBIE ..	842	502,603.81	502,524.22	77.59		00	77.59
	496,552.080						
31386JMB7	FNMA POOL	564783	2031/02/01	6.000	21MAR01	16APR01	1.000000
.. WBIE ..	679	224,752.79	222,608.88	2,143.91		00	2,143.91
	228,683.280						
31386KYE8	FNMA POOL	566009	2016/01/01	6.500	08MAY01	17MAY01	1.000000
.. WBIE ..	699	413,618.64	404,443.53	7,175.11		00	7,175.11
	408,354.690						
.. WBIE ..	406	166,485.08	160,591.35	5,893.73	18OCT01	19NOV01	1.000000
	161,330.080					00	5,893.73

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DATE LOCAL COST	MAT COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31386KYE8	TOTAL						
	588,103 72		567,034 88	13,068 84 S		00	13,068 84 S
31386LCX8	FNMA POOL	2031/02/01	6 000	21MAR01	16APR01	1 000000	
** WBIE **	680					00	2,295 76
	244,880 930		238,374 28	2,295 76			
31386LJR4	FNMA POOL	2031/02/01	6 500	08FEB01	08FEB01	1 000000	
** WB1H **	098					00	-3,046 57
	999,900 540		993,026 22	-3,046 57			
** WB1H **	099					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	099					1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
** WB1H **	100					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	101					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	102					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	110					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	554				12FEB01	1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	554				12FEB01	1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
** WB1H **	555				12FEB01	1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DATE LOCAL COST	MAT COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WB1H **	555					1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
** WB1H **	556					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	556					1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
** WB1H **	557					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	557					1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
** WB1H **	558					1 000000	-3,046 57
	999,900 540		993,026 22	-3,046 57		00	
** WB1H **	558					1 000000	3,046 57
	-999,900 540		-993,026 22	3,046 57		00	
31386LJR4	TOTAL						
	4,949,898 25		4,965,131 10	-15,232 85 L		00	-15,232 85 L
31386LJ94	FNMA POOL	2031/02/01	6 000	21MAR01	16APR01	1 000000	
** WB1E **	481					00	2,040 02
	217,602 430		211,022 37	2,040 02			
31386LIX8	FNMA POOL	2031/01/01	7 000	09JAN01	12FEB01	1 000000	
** WB1E **	288					00	1,051 29
	464,015 780		466,734 62	1,051 29			
31386LLY6	FNMA POOL	2031/01/01	7 000	19APR01	14MAY01	1 000000	
** WB1E **	362					00	215 37
	76,573 850		77,327 62	215 37			

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
31386LR61	FNMA POOL	2031/01/01	8 000	08JAN01	16JAN01	1 000000	
** WB1E **	724	631,766 01	621,622 54	10,143 47	00		10,143 47
	412,436 000						
31386LSJ2	FNMA POOL	2031/01/01	8 500	25JUN01	07AUG01	1 000000	
** WB1F **	076	176,756 48	183,823 75	-7,067 27	00		-7,067 27
	176,756 480						
** WB1F **	078	239,758 91	249,345 20	9,586 29	00		-9,586 29
	239,758 910						
** WB1F **	554	416,515 39	433,172 12	-16,656 73	00		-16,656 73
	416,515 390						
** WB1F **	CXL 554	-416,515 39	-433,172 12	16,656 73	00		16,656 73
	-416,515 390						
** WB1F **	379	344,420 59	358,190 35	-13,769 76	00		-13,769 76
	344,420 590						
31386LSJ2	TOTAL		791,359 30	-30,423 32 L	00		-30,423 32 L
31386L193	FNMA POOL	2031/03/01	6 000	09MAR01	13MAR01	1 000000	
** WB1M **	850	974,062 50	972,187 50	1,875 00	00		1,875 00
	1 000 000 000						
31386LXS6	FNMA POOL	2030/12/01	7 000	01DEC00	16JAN01	1 000000	
** WB1E **	725	600,688 52	604,958 15	-4,269 63	00		-4,269 63
	607,235 280						
31386LY10	FNMA POOL	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
** WB1E **	726	381,691 63	382,136 97	-445 34	00		-445 34
	380,029 000						
** WB1E **	727	409,529 89	410,007 72	-477 83	00		-477 83
	407,746 000						
** WB1E **				29NOV00	16JAN01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
	728	435,060 10	435,567 71	-507 61	00		-507 61
	433,165 000						
** WB1E **	729	456,488 44	457,021 05	-532 61	00		-532 61
	454,500 000						
** WB1E **	730	473,960 55	474,513 55	-553 00	00		-553 00
	471,896 000						
** WB1E **	731	51,683 13	51,743 43	-60 30	00		-60 30
	51,458 000						
** WB1E **	732	51,782 56	51,842 98	-60 42	00		-60 42
	51,557 000						
** WB1E **	733	51,782 56	51,842 98	-60 42	00		-60 42
	51,557 000						
31386LY10	TOTAL		2,314,676 39	-2,697 53 L	00		-2,697 53 L
31386LYR7	FNMA POOL	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
** WB1E **	734	267,537 38	267,849 53	-312 15	00		-312 15
	266,372 000						
** WB1E **	735	277,777 99	278,102 09	324 10	00		-324 10
	276,568 000						
** WB1E **	736	290,467 26	290,806 17	-338 91	00		-338 91
	289,202 000						
** WB1E **	737	51,798 63	51,859 07	-60 44	00		-60 44
	51,573 000						

WILLIAM H GATES FOUNDATION

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386LYR7	TOTAL		887,581 26	888,616 86	-1,035 60 L	00	-1,035 60 L
31386MGC8	FNMA POOL	2031/01/01	567295	7 000	01DEC00	16JAN01	1 000000
** WBIE **	738		804,467 04	813,234 73	-8,767 69	00	-8,767 69
	813,234 730						
31386MMW6	FNMA POOL	2015/08/01	567505	7 000	22NOV00	18DEC00	1 000000
** WBIE **	047		905,385 39	903,258 74	2,126 65	00	2,126 65
	907,370 260						
** WBIE **	CXL 047		-905,385 39	-903,258 74	-2,126 65	1 000000	-2,126 65
	-907,370 260					00	
** WBIE **	056		126,064 63	125,768 52	296 11	1 000000	296 11
	126,341 000					00	
** WBIE **	CXL 056		-126,064 63	-125,768 52	-296 11	1 000000	-296 11
	-126,341 000					00	
** WBIE **	164		126,064 63	125,768 52	296 11	1 000000	296 11
	126,341 000					00	
** WBIE **	168		916 190 44	914,038 41	2,152 03	1 000000	2,152 03
	918,199 000					00	
31386MMW6	TOTAL		1,042,255 07	1,039,806 93	2,448 14 L	00	2,448 14 L
31386MPH7	FNMA POOL	2031/01/01	567524	7 500	29NOV00	16JAN01	1 000000
** WBIE **	739		280,349 19	280 676 28	-327 09	00	327 09
	279,128 000						
** WBIE **	740		304,377 85	304,733 00	-355 15	1 000000	355 15
	303,852 000					00	
** WBIE **	741		49,977 70	50,036 01	58 31	1 000000	58 31
	49,760 000					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	742		49 977 70	50,036 01	-58 31	1 000000	-58 31
	49,760 000					00	
** WBIE **	743		341 485 49	341,883 93	-398 44	1 000000	-398 44
	339,998 000					00	
31386MPH7	TOTAL		1,026,167 93	1,027,365 23	-1,197 30 L	00	-1 197 30 L
31386MP11	FNMA POOL	2031/01/01	567534	7 500	29NOV00	16JAN01	1 000000
** WBIE **	744		963,679 73	968,889 42	-5,209 69	00	-5,209 69
	959,482 000						
31386MOK9	FNMA POOL	2031/01/01	567558	7 000	09JAN01	12FEB01	1 000000
** WBIE **	289		273,711 87	272,990 68	721 19	00	721 19
	271,505 880						
31386MRF9	FNMA POOL	2031/02/01	567586	6 500	08FEB01	12FEB01	1 000000
** WBIE **	631		792,862 70	794,500 00	-2,437 30	00	-2 437 30
	800,000 000						
31386MR77	FNMA POOL	2031/02/01	567610	6 500	20NOV01	13DEC01	1 000000
** WBIO **	640		413 015 97	411,810 26	1,205 71	00	1,205 71
	408,137 450						
31386MUJ7	FNMA POOL	2031/02/01	567685	6 500	09MAR01	27MAR01	1 000000
** WBIE **	109		1,190,999 92	1,191 376 92	-375 00	00	-375 00
	1,199,999 920						
31386MR91	FNMA POOL	2031/01/01	568512	7 500	11JUL01	13AUG01	1 000000
** WBIE **	893		26,950 96	26,844 11	106 85	00	106 85
	26,301 640						
** WBIE **	CXL 893		-26,950 96	26,844 11	-106 85	1 000000	-106 85
	-26 301 640					00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31386NR9J	TOTAL		00	00 L	00	00 L	
31386NUN6	FNMA POOL	568589	2031/02/01	6 500	08FEB01	13FEB01	1 000000
.. WB1H ..	548	990,174 82	993,223 99	3,047 17	00	-3,047 17	
	1,000,099 680						
31386NUVB	FNMA POOL	568596	2031/01/01	4 500	09JUL01	13AUG01	1 000000
.. WB1E ..	894	29,374 33	29,620 98	246 65	00	-246 65	
	29,783 840						
31386N2U1	FNMA POOL	568787	2031/06/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	843	714,628 75	714 850 00	-221 25	00	-221 25	
	708,000 000						
31386N4X3	FNMA POOL	568838	2031/04/01	6 000	21MAR01	16APR01	1 000000
.. WB1E ..	682	247,758 19	245,394 83	2,363 34	00	2,363 34	
	252,091 000						
.. WB1E ..	683	544,295 32	539,103 32	5,192 00	1 000000	5,192 00	
	553,814 000				00		
31386N4X3	TOTAL		792,053 51	784 498 15	7,555 36 L	00	7,555 36 L
31386N569	FNMA POOL	568847	2031/04/01	6 500	11APR01	16APR01	1 000000
.. WB1H ..	234	199,332 43	199,363 68	-31 25	00	-31 25	
	200,020 000						
.. WB1H ..	235	996 662 14	996,818 42	154 26	1 000000	-154 26	
	1,000 100 000				00		
31386N5G9	TOTAL		1,195,994 59	1,196,182 10	187 51 L	00	-187 51 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31386N7D4	FNMA POOL	568892	2031/02/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	728	204,904 71	206,333 97	-1,429 24	00	-1 429 26	
	207 893 170						
.. WB1E ..	728	204 904 71	-206 333 97	1,429 24	1 000000	1,429 26	
	-207,893 170			00			
31386N7D4	TOTAL		00	00 L	00	00 L	
31386PAQ6	FNMA POOL	568915	2031/02/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	730	414 378 04	416,907 14	-2,529 10	00	-2,529 10	
	420 421 400						
31386PAU7	FNMA POOL	568919	2031/02/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	731	571,149 32	574 635 25	3,485 93	00	-3 485 93	
	579,479 340						
31386PBD4	FNMA POOL	568936	2031/03/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	732	338,149 21	340,213 06	-2,043 85	00	-2,043 85	
	343,081 000						
31386PCK7	FNMA POOL	568974	2016/01/01	6 500	08MAY01	17MAY01	1 000000
.. WB1Q ..	698	295,483 83	295,153 20	250 63	00	250 63	
	291,644 350						
31386PLJ0	FNMA POOL		2016/08/01	6 500	18OCT01	19NOV01	1 000000
.. WB1Q ..	402	77 563 81	77,139 52	424 29	00	424 29	
	75 162 150						
31386PNC4	FNMA POOL	569291	2016/04/01	6 000	17APR01	19APR01	1 000000
.. WB1H ..	287	200 176 27	198,769 88	1,406 39	00	1 406 39	
	200,020 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31386PUJ0	FNMA POOL	548485	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
** WBIE **	745	252,436 47		252,931 24	-294 77		00	-294 77
	251,536 000							
** WBIE **	746	274,166 25		274,486 14	-319 89	29NOV00	1 000000	319 89
	272,972 000					16JAN01	00	
** WBIE **	747	299,867 20		300,217 08	-349 88	29NOV00	1 000000	349 88
	298,561 000					16JAN01	00	
** WBIE **	748	343,821 67		344,222 83	-401 16	29NOV00	1 000000	401 16
	342,324 000					16JAN01	00	
** WBIE **	749	502,184 49		502,770 42	-585 93	29NOV00	1 000000	585 93
	499,997 000					16JAN01	00	
** WB10 **	355	601,009 58		598,545 88	-2,463 70	24OCT01	1 000000	2,463 70
	575,990 010					14NOV01	00	
** WB10 **	CXL 355	-601,009 58		-598,545 88	-2,463 70	24OCT01	1 000000	-2,463 70
	-575,990 010					14NOV01	00	
31386PUJ0	TOTAL	1,672,676 06		1,674 627 71	-1,951 63 L		00	-1,951 63 L
		00		00	00 S		00	00 S
31386P4M0	FNMA POOL	569776	2031/03/01	6 500	15FEB01	13MAR01	1 000000	
** WBIE **	729	985,526 44		984,901 50	624 94		00	624 94
	999,900 000							
31386QDC3	FNMA POOL	569903	2031/03/01	6 500	09MAR01	13MAR01	1 000000	
** WB1H **	841	188,575 00		188,634 38	-59 38		00	-59 38
	190 000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31386QHF1	FNMA POOL	570030	2031/02/01	6 500	09MAR01	13MAR01	1 000000	
** WB1H **	849	992,401 23		992,713 70	-312 47		00	-312 47
	999,900 480							
31386QHP9	FNMA POOL	570038	2031/02/01	6 500	09JUL01	13AUG01	1 000000	
** WBIE **	895	73,971 49		74,592 61	-621 12		00	-621 12
	75,002 780							
31386QLP4	FNMA POOL	570134	2031/02/01	6 000	21MAR01	16APR01	1 000000	
** WBIE **	685	350,619 24		347,274 70	3,344 54		00	3,344 54
	356,750 900							
31386QUK5	FNMA POOL	570386	2031/02/01	6 500	15FEB01	13MAR01	1 000000	
** WBIE **	733	647,378 15		651,329 34	-3,951 19		00	-3,951 19
	656,819 940							
31386Q4C2	FNMA POOL	570619	2031/02/01	6 000	21MAR01	16APR01	1 000000	
** WBIE **	684	359,961 21		356,527 56	3,433 65		00	3,433 65
	366,256 240							
31386RJU4	FNMA POOL	570975	2031/02/01	6 000	09MAR01	13MAR01	1 000000	
** WB1H **	851	973,965 82		972,091 01	1,874 81		00	1,874 81
	999,900 750							
** WB1H **	852	779,172 08		777,672 23	1,499 85	09MAR01	1 000000	1,499 85
	799,920 000					13MAR01	00	
31386RJU4	TOTAL	1,753,137 90		1,749,763 24	3,374 66 L		00	3,374 66 L
31386RN81	FNMA POOL	571086	2031/02/01	6 500	08FEB01	12FEB01	1 000000	
** WB1H **	563	990,177 13		993,224 31	-3,047 18		00	-3,047 18
	1,000,100 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LD1 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
31386RT27	FNMA POOL	2016/03/01	5 500	13FEB01	15FEB01	1 000000	
** WB1H **	581	585,843 75	583 875 00	1,968 75	00	1,968 75	
600,000 000							
** WB1H **	CXL 581	-585 843 75	-583,875 00	-1,968 75	1 000000	00	-1,968 75
-600,000 000							
** WB1H **	582	976,308 61	973,027 69	3 280 92	1 000000	00	3,280 92
999,900 000							
** WB1H **	CXL 582	-976,308 61	973,027 69	-3,280 92	1 000000	00	-3,280 92
-999 900 000							
** WB1H **	604	585 843 75	583,875 00	1,968 75	1 000000	00	1,968 75
600,000 000							
** WB1H **	605	976 308 63	973,027 69	3 280 94	1 000000	00	3,280 94
999,900 000							
31386RT27	TOTAL		1,556 902 69	5 249 69 L		00	5,249 69 L
-----	-----	1,562,152 38					
31386RT58	FNMA POOL	2031/03/01	6 500	15FEB01	13MAR01	1 000000	
** WB1E **	735	985 524 44	984,981 50	624 94	00	624 94	
999,900 000							
31386RWS4	FNMA POOL	2031/02/01	6 500	08FEB01	12FEB01	1 000000	
** WB1H **	546	792,141 71	794 579 45	-2,437 74	00	-2,437 74	
800 000 000							
** WB1H **	CXL 546	-792,141 71	-794 579 45	2 437 74	1 000000	00	2 437 74
-800 000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LD1 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
31386RWS4	TOTAL		00	00 L		00	00 L
-----	-----	00					
31386R2K4	FNMA POOL	2031/02/01	6 500	15FEB01	13MAR01	1 000000	
** WB1E **	734	285 801 20	287,794 74	-1,993 54	00	-1,993 54	
289,949 510							
31386S8Y2	FNMA POOL	2016/02/01	7 000	15MAY01	17MAY01	1 000000	
** WB1H **	639	1,019 062 34	1,022 499 84	-3 437 50	00	-3,437 50	
999 999 840							
31386SGK7	FNMA POOL	2031/02/01	7 500	11JUL01	13AUG01	1 000000	
** WB1E **	896	972,954 27	969 096 87	3,857 40	00	3,857 40	
949 513 140							
** WB1E **	CXL 896	-972,954 27	969,096 87	-3,857 40	1 000000	00	-3,857 40
949 513 160							
31386SGK7	TOTAL		00	00 L		00	00 L
-----	-----	00					
31386SL62	FNMA POOL	2031/07/01	6 500	26SEP01	19OCT01	1 000000	
** WB1Q **	072	200 452 49	199 710 99	741 50	00	741 50	
197,733 660							
31386SL94	FNMA POOL	2031/07/01	6 000	04SEP01	17SEP01	1 000000	
** WB1E **	429	1 956,015 22	1 944 374 60	11,640 62	00	11,640 62	
1,999,999 590							
31386SUN5	FNMA POOL	2031/03/01	6 500	15FEB01	13MAR01	1 000000	
** WB1E **	736	881,491 37	880,652 92	838 45	00	838 45	
894 347 620							
31386SU62	FNMA POOL	2031/03/01	5 500	20FEB01	13MAR01	1 000000	
** WB1E **	821	345,022 95	362,734 78	2,288 17	00	2,288 17	
385 375 600							



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
313865S06	FNMA POOL	572455	2016/04/01 6 500	05NOV01	19NOV01	1 000000	
"  WB1E  "	744	61,599 12	61,032 97	546 15	00	566 15	
	59,399 480						
"  WB1E  "	745	837,011 73	829,318 84	7,692 89	05NOV01	19NOV01	1 000000
	807,122 960				00	7,492.89	
313865S06	TOTAL	898 610 85	890,351 81	8,259 04 L	00	8,259 04 L	
31386TCGB	FNMA POOL	572571	2031/04/01 6 000	14JUN01	16JUL01	1 000000	
"  WB10  "	582	279,400 56	280,997 68	-1,597 12	00	-1,597 12	
	287,486 110						
31386TH24	FNMA POOL	572749	2031/03/01 6 500	15FEB01	13MAR01	1 000000	
"  WB1E  "	738	985,526 44	984,901 50	624 94	00	624.94	
	999,900 000						
31386TJ97	FNMA POOL	572788	2031/03/01 6 500	09MAR01	13MAR01	1 000000	
"  WB1H  "	853	1,191,000 00	1,191,375 00	-375 00	00	375 00	
	1,200,000 000						
"  WB1H  "	CXL 853	-1,191,000 00	-1,191,375 00	375 00	09MAR01	13MAR01	1 000000
	-1,200,000 000				00	375 00	
"  WB1H  "	854	992,500 00	992,812 50	-312 50	09MAR01	13MAR01	1 000000
	1,000,000 000				00	-312.50	
31386TJ97	TOTAL	992,500 00	992,812 50	-312 50 L	00	-312 50 L	
31386TQL2	FNMA POOL	572959	2031/05/01 6 000	11JUN01	13JUN01	1 000000	
"  WB1H  "	084	867,460 93	873,930 32	-6,469 39	00	-6,469 39	
	900 089 160						
"  WB1H  "	090	96 288 10	97,006 28	-718 10	11JUN01	13JUN01	1 000000
	99,909 910				00	-718 10	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31386TQL2	TOTAL	963,749 11	970,936 60	-7,187 49 L	00	-7,187 49 L	
31386TVR3	FNMA POOL	2031/07/01 6 000	04SEP01	17SEP01	1 000000		
"  WB1E  "	430	1,956,015 99	1,944,375 36	11,640 63	00	11,640 63	
	2,000,000 370						
31386TVX0	FNMA POOL	2031/07/01 6 000	04SEP01	17SEP01	1 000000		
"  WB1E  "	461	932,181 13	926 633 55	5,547 58	00	5,547 58	
	953,142 830						
31386T3D5	FNMA POOL	573296	2031/03/01 6 500	15FEB01	13MAR01	1 000000	
"  WB1E  "	737	985,526 44	984,901 50	624 94	00	624 94	
	999,900 000						
31386T4J1	FNMA POOL	573325	2031/03/01 6 500	09MAR01	13MAR01	1 000000	
"  WB1H  "	847	992,400 75	992,713 22	-312 47	00	-312 47	
	999,900 000						
31386T6M2	FNMA POOL	573376	2031/03/01 7 000	09MAY01	13JUN01	1 000000	
"  WB1E  "	844	68,931 80	68,921 16	10 64	00	10 64	
	68,101 810						
"  WB1E  "	845	100 478 69	100,465 18	15 51	09MAY01	13JUN01	1 000000
	99,268 850				00	15 51	
"  WB1E  "	846	782,309 87	782,189 11	120 76	09MAY01	13JUN01	1 000000
	772,890 270				00	120 76	
31386T6M2	TOTAL	951,720 36	951,573 45	146 91 L	00	146 91 L	
31386UA36	FNMA POOL	573426	2016/03/01 5 500	13NOV01	18DEC01	1 000000	
"  WB1E  "	852	130,913 42	131 747 01	-833 59	00	-833 59	
	130,120 500						
"  WB1E  "	853	922,109 34	927,980 82	-5,871 48	13NOV01	18DEC01	1 000000
	916,524 270				00	-5,871 48	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE			
31386UA36	TOTAL		1,053,022 76	1,059,727 83		-6,705 07 L	-6,705 07 L
31386UC23	FNMA POOL	2031/03/01	573488	6 500	09MAR01	13MAR01	1 000000
** WB1H **	845	992,400 75	992,713 22	-312 47		00	-312 47
	999,900 000						
31386UFC1	FNMA POOL	2031/03/01	573563	6 500	09MAR01	13MAR01	1 000000
** WB1H **	843	992,400 75	992,713 22	-312 47		00	-312 47
	999,900 000						
31386UFE7	FNMA POOL	2031/03/01	573565	6 500	15FEB01	13MAR01	1 000000
** WB1E **	739	226,661 22	228,242 25	-1,581 03		00	-1,581 03
	229,967 000						
** WB1E **	740	421,725 28	424,666 93	-2,941 65	15FEB01	13MAR01	1 000000
	427,076 000					00	-2,941 65
** WB1E **	741	492,744 20	494,201 37	-3,437 17	15FEB01	13MAR01	1 000000
	499,951 000					00	-3,437 17
31386UFE7	TOTAL		1,141,150 70	1,149,110 55		-7,959 85 L	-7,959 85 L
31386UFS4	FNMA POOL	2031/03/01	573577	5 500	20FEB01	13MAR01	1 000000
** WB1E **	781	598,608 29	594,855 88	3,752 41		00	3,752 41
	631,985 000						
** WB1E **	782	947,092 78	941,155 88	5,936 90	20FEB01	13MAR01	1 000000
	999,900 000					00	5,936 90
31386UFS6	TOTAL		1,545,701 07	1,536,011 76		9,689 31 L	9,689 31 L
31386UHS4	FNMA POOL	2031/03/01	573641	6 000	21MAR01	16APR01	1 000000
** WB1E **	686	375,190 54	371,611 62	3,578 92		00	3,578 92
	381,751 900						

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE			
31386USU7	FNMA POOL	2031/03/01	573931	6 500	15FEB01	13MAR01	1 000000
** WB1E **	742	473,044 52	476,364 27	-3,299 75		00	-3,299 75
	479,944 000						
** WB1E **	897	48,247 26	48,672 55	-405 29	09JUL01	13AUG01	1 000000
	48,940 190					00	-405 29
31386USU7	TOTAL		521,331 78	525,036 82		-3,705 04 L	-3,705 04 L
31386UT93	FNMA POOL	2031/03/01	573796	5 500	20FEB01	13MAR01	1 000000
** WB1E **	783	678,113 32	673,862 52	4,250 80		00	4,250 80
	715,923 000						
** WB1E **	822	88,401 01	87,846 86	554 15	20FEB01	13MAR01	1 000000
	93,330 000					00	554 15
31386UT93	TOTAL		766,514 33	761,709 38		4,804 95 L	4,804 95 L
31386UUC4	FNMA POOL	2031/03/01	573979	6 000	21MAR01	16APR01	1 000000
** WB1E **	687	345,861 10	342,561 95	3,299 15		00	3,299 15
	351,909 550						
31386UVH2	FNMA POOL	2031/04/01	574016	6 000	14SEP01	15OCT01	1 000000
** WB1E **	216	989,687 48	985,624 98	4,062 50		00	4,062 50
	999,999 980						
** WB1E **	217	989,687 48	985,624 98	4,062 50	14SEP01	15OCT01	1 000000
	999,999 980					00	4,062 50
** WB1E **	218	705,638 65	702,077 07	3,561 58	20SEP01	15OCT01	1 000000
	712,316 620					00	3,561 58

STATEMENT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386VHZ	TOTAL	2,685,813 61	2,673,327 03	11,686 58 L	11,686 58 L
31386VKRD	FNMA POOL	574604	2031/05/01 6 000	16OCT01 14NOV01	1 000000
.. WB1Q ..	173	119,645 62	118 907 47	738 15	738 15
	119,729 810			00	
.. WB1Q ..	058	217,615 26	220,128 03	12DEC01 15DEC01	1 000000
.. WB1Q ..	221,649 980		-2,512 77	00	-2,512 77
.. WB1Q ..	061	644,444 22	655,373 13	12DEC01 13DEC01	1 000000
.. WB1Q ..	656,392 620		-10,928 91	00	-10,928 91
31386VKRD	TOTAL	981,705 10	994,408 63	-12,703 53 S	-12,703 53 S
31386VMZ0	FNMA POOL	574676	2031/04/01 6 500	09MAR01 16MAR01	1 000000
.. WB1H ..	844	992,400 75	992,713 22	-312 47	-312 47
	999,900 000			00	
31386WCC4	FNMA POOL	575395	2031/04/01 6 000	04DEC01 13DEC01	1 000000
.. WB1E ..	552	77,776 20	77 494 97	281 31	281 31
	78,277 750			00	
31386WPY8	FNMA POOL	575639	2031/03/01 5 500	20FEB01 13MAR01	1 000000
.. WB1E ..	823	493,669 39	490,574 79	3,094 60	3,094 60
	521,195 000			00	
31386WRH3	FNMA POOL	575688	2031/03/01 6 500	15FEB01 16MAR01	1 000000
.. WB1E ..	008	114,086 09	113,977 58	108 51	108 51
	115,750 000			00	
.. WB1E ..	009	104,035 68	103,936 72	15FEB01 16MAR01	1 000000
.. WB1E ..	105,553 000			98 96	98 96

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386WRH3	TOTAL	218,121 77	217,914 30	207 47 L	207 47 L
31386WT84	FNMA POOL	854	2016/12/01 5 500	13NOV01 18DEC01	1 000000
.. WB1E ..	87,548 090	88,081 59	88,642 44	-560 85	-560 85
31386WTE8	FNMA POOL	855	2016/11/01 5 500	13NOV01 18DEC01	1 000000
.. WB1E ..	298,208 110	300,025 32	301,935 71	-1,910 39	-1,910 39
31386WX05	FNMA POOL	575876	2031/03/01 7 500	11JUL01 10SEP01	1 000000
.. WB1E ..	324	256,058 52	255,043 35	1,015 17	1,015 17
	249,889 380			00	
.. WB1E ..	325	309,440 26	308,213 45	11JUL01 10SEP01	1 000000
.. WB1E ..	301,985 010			1,226 81	1,226 81
31386WX05	TOTAL	565,498 78	563,256 80	2,241 98 L	2,241 98 L
31386W7K8	FNMA POOL	576098	2031/04/01 6 500	11APR01 18APR01	1 000000
.. WB1Q ..	385	298,195 31	298,476 56	-281 25	-281 25
	300 000 000			00	
31386XC20	FNMA POOL	576189	2031/04/01 7 000	19APR01 14MAY01	1 000000
.. WB1E ..	363	887,396 23	885,048 54	2,327 69	2,327 69
	876,305 490			00	
31386XJ83	FNMA POOL	576358	2031/04/01 6 000	21MAR01 16APR01	1 000000
.. WB1E ..	688	286,429 89	283,697 65	2,732 24	2,732 24
	291,439 000			00	
.. WB1E ..	689	441,266 10	437 056 89	21MAR01 16APR01	1 000000
.. WB1E ..	448,983 000			4,209 21	4,209 21

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31386XJBS	TOTAL						
	727,695 99	720,754 54		6,941 45 L		00	6,941 45 L
31386XNJ1	FNMA POOL	2016/04/01	6 000	31OCT01	19NOV01	1 000000	
.. WBIE ..	576493						
	746	73,481 71	72,699 27	782 44		00	782 44
	71,536 800						
31386XNR0	FNMA POOL	2016/04/01	6 500	18OCT01	19NOV01	1 000000	
.. WBIO ..	576494						
	409	289,497 84	282,856 48	6,661 36		00	6,661 36
	280,533 910						
31386XF2	FNMA POOL	2031/07/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	576874						
	847	444,689 40	444,826 69	-137 29		00	-137 29
	439,335 000						
.. WBIE ..	848	727 451 47	727 876 13	-224 66	09MAY01	1 000000	-224 66
	718,890 000					00	
31386X2F2	TOTAL						
	1,172,340 87	1,172,702 82		-361 95 L		00	-361 95 L
31386YC51	FNMA POOL	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	577092						
	490	309 005 10	306 450 52	2 554 58		00	2 554 58
	314 409 000						
.. WBIE ..	491	309 006 08	306,451 50	2,554 58	21MAR01	1 000000	2,554 58
	314 410 000					00	
.. WBIE ..	492	309,006 08	306,451 50	2,554 58	21MAR01	1 000000	2,554 58
	314 410 000					00	
.. WBIE ..	493	309,007 06	306 452 47	2 554 59	21MAR01	1 000000	2,554 59
	314 411 000					00	
.. WBIE ..	494	309,007 06	306,452 47	2 554 59	21MAR01	1 000000	2,554 59
	314,411 000					00	
.. WBIE ..	495	309,007 06	306,452 47	2 554 59	21MAR01	1 000000	2,554 59
	314,411 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
.. WBIE ..	696	309,007 06	306 452 47	2 554 59	21MAR01	1 000000	2,554 59
	314,411 000					00	
.. WBIE ..	697	309,008 04	306,453 45	2,554 59	21MAR01	1 000000	2,554 59
	314,412 000					00	
.. WBIE ..	698	309 008 84	306,453 45	2 554 59	21MAR01	1 000000	2,554 59
	314,412 000					00	
.. WBIE ..	699	455,675 12	451,908 01	3 767 11	21MAR01	1 000000	3,767 11
	463 644 000					00	
31386YC51	TOTAL						
	3,236,736 70	3,209,978 31		26,758 39 L		00	26,758 39 L
31386YE42	FNMA POOL	2031/05/01	6 500	26SEP01	15OCT01	1 000000	
.. WBIO ..	577155						
	691	299,100 95	293,840 02	5 260 93		00	5,260 93
	295 044 090						
31386YJ88	FNMA POOL	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	577287						
	700	366,936 00	363 902 50	3,033 50		00	3,033 50
	373 353 000						
.. WBIE ..	701	366,936 00	363 902 50	3,033 50	21MAR01	1 000000	3,033 50
	373 353 000					00	
.. WBIE ..	702	366,937 96	363,904 45	3,033 51	21MAR01	1 000000	3 033 51
	373,355 000					00	
.. WBIE ..	703	366,937 96	363,904 45	3,033 51	21MAR01	1 000000	3 033 51
	373 355 000					00	
.. WBIE ..	704	366,977 27	363 943 44	3 033 83	21MAR01	1 000000	3,033 83
	373,395 000					00	
.. WBIE ..	705	366,977 27	363,943 44	3 033 83	21MAR01	1 000000	3,033 83
	373 395 000					00	
.. WBIE ..					21MAR01	1 000000	

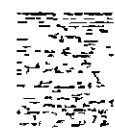
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	706 373,397 000	366,979 24	363,945 39		3,033 85		00	3,033.85
** WBIE **	707 373,397 000	366,979 24	363,945 39		21MAR01 3,033 85	16APR01	1 000000 00	3,033.85
** WBIE **	708 373,399 000	366,981 20	363,947 34		21MAR01 3,033 86	16APR01	1 000000 00	3,033.86
31386YJ88	TOTAL	3,302,642 14	3,275,338 90		27,303 24 L		00	27,303.24 L
31386YR29	FNMA POOL 849 28,009 580	577504 28,350 95	2031/04/01 28,346 57	7 000	09MAY01 4 38	13JUN01	1 000000 00	4 38
** WBIE **	850 970,491 120	982,318 98	982,167 34		09MAY01 151 64	13JUN01	1 000000 00	151.64
31386YR29	TOTAL	1,010,669 93	1,010,513 91		156 02 1		00	156.02 L
31386YR89	FNMA POOL 747 128,115 030	577511 132,859 29	2016/04/01 131,438 19	6 500	05NOV01 1,221 10	19NOV01	1 000000 00	1,221.10
** WBIE **	661 1,000,100 000	1,019,144 41	1,022,402 25		15MAY01 -3,437 84	17MAY01	1 000000 00	-3,437.84
31386YSU9	FNMA POOL 549 1,000,000 000	577531 946,914 06	2016/05/01 969,296 88	7 000	15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	607 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	608 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **					15MAY01	17MAY01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	609 1,000,000 000	966,914 06	969,296 88		-2,382 82		00	-2,382.82
** WB1H **	610 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	611 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	612 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	613 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	614 1,000,000 000	966,914 06	969,296 88		15MAY01 2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	615 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	616 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	617 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
** WB1H **	618 1,000,000 000	966,914 06	969,296 88		15MAY01 -2,382 82	17MAY01	1 000000 00	-2,382.82
31386YSV7	TOTAL	12,569,882 78	12,600,859 44		-30,976 66 L		00	-30,976.66 L
31386YS88	FNMA POOL 748 132,237 670	577543 137,134 60	2016/05/01 135,874 21	6 500	05NOV01 1,260 39	19NOV01	1 000000 00	1,260.39

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/LS
31386YTH7	FNMA POOL	2016/06/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	415	365,358 63	354,089 77	11,268 86		00	11,268 86
	354,045 760						
31387AFQ3	FNMA POOL	2031/04/01	7 000	25APR01	14MAY01	1 000000	
.. WB1E ..	364	95,001 86	94,943 10	58 76		00	58 76
	94,017 610						
31387AFY6	FNMA POOL	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	851	501,703 14	501,625 70	77 44		00	77 44
	495,662 260						
31387BBC6	FNMA POOL	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WB1E ..	709	74,584 66	73,968 06	616 60		00	616 60
	75,889 000						
31387BDG5	FNMA POOL	2031/04/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	852	168,244 45	168,218 48	25 97		00	25 97
	166,218 660						
.. WB1E ..	853	281,649 32	281,605 84	43 48	09MAY01	1 000000	43 48
	278,258 050				43 48	00	
31387BDG5	TOTAL						
-----		449 893 77	449 824 32	69 45 1		00	69 45 1
31387BEN9	FNMA POOL	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WB1E ..	710	306,845 86	304,309 13	2,536 73		00	2,536 73
	312,212 000						
.. WB1E ..	711	306,846 84	304,310 11	2,536 73	21MAR01	1 000000	2 536 73
	312,213 000				16APR01	00	
.. WB1E ..	712	306,846 84	304,310 11	2 536 73	21MAR01	1 000000	2,536 73
	312,213 000				16APR01	00	
.. WB1E ..	713	306,847 82	304,311 08	2,536 74	21MAR01	1 000000	2 536 74
	312,214 000				16APR01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/LS
.. WB1E ..	714	306 847 82	304,311 08	2 536 74	21MAR01	1 000000	2,536 74
	312,214 000				16APR01	00	
.. WB1E ..	715	306 847 82	304,311 08	2,536 74	21MAR01	1 000000	2,536 74
	312,214 000				16APR01	00	
.. WB1E ..	716	306 847 82	304,311 08	2,536 74	21MAR01	1 000000	2,536 74
	312,214 000				16APR01	00	
.. WB1E ..	717	306 848 80	304 312 06	2,536 74	21MAR01	1 000000	2 536 74
	312,215 000				16APR01	00	
.. WB1E ..	718	306 848 80	304,312 06	2,536 74	21MAR01	1 000000	2,536 74
	312,215 000				16APR01	00	
.. WB1E ..	719	452,533 07	448,791 94	3 741 13	21MAR01	1 000000	3,741 13
	460,467 000				16APR01	00	
31387BEN9	TOTAL						
-----		3,214,161 49	3,187,589 73	26,571 76 1		00	26,571 76 1
31387BGE7	FNMA POOL	2031/04/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	854	911 809 57	911,668 82	140 75		00	140 75
	900 830 700						
31387BHF3	FNMA POOL	2031/04/01	6 500	11APR01	16APR01	1 000000	
.. WB1H ..	236	996,662 16	996,818 42	-156 26		00	156 26
	1,000,100 000						
31387BLZ4	FNMA POOL	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	855	730 638 91	730,526 13	112 78		00	112 78
	721,841 470						
31387BPH0	FNMA POOL	2016/04/01	6 000	28NOV01	19DEC01	1 000000	
.. WB1E ..	118	75,469 73	75,961 96	-492 23		00	-492 23
	75,006 800						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387BR54	FNMA POOL 579308	2031/05/01 7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	856 87,826 86	87,813 30	13 56		00	13 56
	86,769 360					
.. WBIE ..	857 877,436 04	877,300 59	09MAY01	13JUN01	1 000000	135 45
	866,871 050		135 45		00	
31387BR54	TOTAL 965,242 90	965,113 89	149 01 L		00	149 01 L
31387BUN1	FNMA POOL 579389	2016/04/01 7 000	15MAY01	23MAY01	1 000000	
.. WB1H ..	640 1,019,061 93	1,022,499 43	-3,437 50		00	-3,437 50
	999,999 440					
31387BUR2	FNMA POOL 579392	2016/05/01 5 500	18SEP01	20SEP01	1 000000	
.. WB1H ..	864 981,465 14	979,902 79	1,562 35		00	1,562 35
	999,900 810					
.. WB1H ..	865 981,445 14	979,902 79	1,562 35	20SEP01	1 000000	1,562.35
	999,900 810				00	
.. WB1H ..	866 981,465 14	979,902 79	1,562 35	20SEP01	1 000000	1,562 35
	999,900 810				00	
.. WB1H ..	871 981,465 14	979,902 79	1,562 35	20SEP01	1 000000	1,562 35
	999,900 810				00	
31387BUR2	TOTAL 3,925 860 56	3,919,611 16	6,249 40 L		00	6,249 40 L
31387BVNO	FNMA POOL 579421	2016/05/01 6 000	28NOV01	21DEC01	1 000000	
.. WBIE ..	131 45,158 95	45,453 48	-294 53		00	-294 53
	44 881 940					



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387CEA5	FNMA POOL 579829	2031/05/01 6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	431 192,964 46	192,401 15	563 31		00	563 31
	190,685 180					
31387CFC0	FNMA POOL 579863	2031/04/01 7 500	11JUL01	10SEP01	1 000000	
.. WB1E ..	328 748,629 38	765,582 05	3,047 33		00	3,047 33
	750,111 010					
31387CK34	FNMA POOL 580014	2031/05/01 6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..	553 23,686 34	23,600 67	85 67		00	85 67
	25,839 060					
.. WB1E ..	554 825,091 16	822,106 87	2,984 29	13DEC01	1 000000	2,984 29
	830,410 980				00	
31387CK34	TOTAL 848,777 50	845,707 54	3,069 96 L		00	3,069 96 L
31387COA2	FNMA POOL 580508	2031/07/01 6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	644 498,012 41	491,208 47	-1,196 06		00	-1,196 06
	484,224 410					
31387C3R0	FNMA POOL 580508	2016/04/01 7 000	15MAY01	17MAY01	1 000000	
.. WB1H ..	641 1,019,062 86	1,022,500 36	-3,437 50		00	-3,437 50
	1 000 000 350					
31387C3X7	FNMA POOL 580514	2016/04/01 6 000	17APR01	19APR01	1 000000	
.. WB1H ..	288 1,000,881 33	993,849 38	7,031 95		00	7,031 95
	1,000,100 000					
.. WB1H ..	289 1,000,881 33	993,849 38	7,031 95	19APR01	1 000000	7,031 95
	1,000,100 000				00	
31387C3X7	TOTAL 2 001,762 66	1,987,698 76	14 063 90 L		00	14,063 90 L



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE
31387C7B1	FNMA POOL	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..	858	987,911 28	995,568 30	-7,657 02	00		-7,657 02
1,000,100	000						
31387C7D7	FNMA POOL	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..	859	987,911 28	995,568 30	-7,657 02	00		7,657 02
1,000,100	000						
31387DHE2	FNMA POOL	2016/05/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	854	480,487 56	484,820 52	-4,332 96	00		-4,332 96
674,345	950						
31387DKR9	FNMA POOL	2016/05/01	6 000	28NOV01	20DEC01	1 000000	
.. WB1E ..	127	885,518 12	891,293 69	-5,775 57	00		-5,775 57
880,086	340						
31387DMA3	FNMA POOL	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	860	69,010 83	69,000 18	10 65	00		10 65
68,179	898						
.. WB1E ..	861	844,043 29	843,912 99	09MAY01	13JUN01	1 000000	130 30
833,880	370			130 30	00		
31387DMA3	TOTAL						140 95 L
-----		913,054 12	912,913 17			00	
31387DRL5	FNMA POOL	2016/05/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	421	651,350 91	634,229 77	17,121 14	00		17,121 14
631,182	650						
31387DRP6	FNMA POOL	2031/05/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	898	449,516 51	473,458 90	-3,942 39	00		-3,942 39
476,042	370						
.. WB1E ..	899	908,510 41	914,138 91	-7,628 50	09JUL01	13AUG01	1 000000
921,176	590			-7,628 50	00		-7,628 50

7/21 211

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	BASE	BASE	BASE
31387DRP6	TOTAL						-11,570 89 L
		1,378,024 92	1,389,597 81			00	
31387DTK5	FNMA POOL	2031/05/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	365	680,356 14	478,466 55	1,889 59	00		1,889 59
671,853	000						
31387DUW7	FNMA POOL	2031/05/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	900	482,533 57	486,585 26	-4,051 69	00		-4,051 69
489,260	910						
31387DZS1	FNMA POOL	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	628	97,889 32	97,603 56	285 76	00		285 76
96,733	060						
31387EMM4	FNMA POOL	2031/07/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	002	986,249 98	994,531 23	8,281 25	00		-8,281 25
999,999	980						
31387E2D8	FNMA POOL	2031/07/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	001	493,700 44	497,846 10	-4,145 46	00		4,145 46
500,583	670						
31387E2Z9	FNMA POOL	2031/07/01	6 500	28NOV01	13DEC01	1 000000	
.. WB1Q ..	624	51,728 40	52,335 46	607 06	00		-607 06
51,591	360						
31387E5R4	FNMA POOL	2016/05/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	416	395,114 29	382,835 68	12,278 61	00		12,278 61
382,880	080						
31387E6B8	FNMA POOL	2016/06/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	419	530,082 13	516,531 93	13,550 20	00		13,550 20
513,668	800						

11/11/2001



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387FDH4	FNMA POOL	582504	2016/05/01	6 500	18OCT01	19NOV01	1 000000
WB10	420 368,817 050	380,601 90	371,775 20	8,826 62	00	8,826 62	
WB10	422 312,976 850	322,977 43	312,934 90	10,042 53	00	10,042 53	
31387FDH4	TOTAL	703,579 33	684,710 18	18,869 15 5	00	18,869 15 5	
31387FFM1	FNMA POOL	582527	2031/05/01	7 000	09MAY01	13JUN01	1 000000
WB1E	863 234,380 910	237,237 43	237,310 67	-73 24	00	-73 24	
31387FFZ2	FNMA POOL	582584	2031/06/01	6 500	22MAY01	13JUN01	1 000000
WB1E	864 1,000,100 000	987,911 28	995,568 30	-7,657 02	00	-7,657 02	
WB1E	865 1,000,100 000	987,911 28	995,568 30	-7,657 02	00	-7,657 02	
31387FFZ2	TOTAL	1,975,822 56	1,991,136 60	-15,314 04 1	00	-15,314 04 1	
31387FFZ5	FNMA POOL	582585	2031/06/01	6 500	22MAY01	13JUN01	1 000000
WB1E	862 1,000,100 000	987,911 28	995,568 30	-7,657 02	00	-7,657 02	
31387FGC3	FNMA POOL	582599	2031/06/01	6 500	22MAY01	13JUN01	1 000000
WB1E	866 1,000,100 000	987,911 28	995,568 30	-7,657 02	00	-7,657 02	
31387FHD9	FNMA POOL	582628	2016/06/01	6 500	05NOV01	19NOV01	1 000000
WB1E	750 707,325 040	733,518 17	726,776 40	6,741 69	00	6,741 69	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387FHV9	FNMA POOL	582644	2016/06/01	6 000	01NOV01	18DEC01	1 000000
WB1E	857 1,000,099 750	1,027,524 36	1,006,936 37	20,587 99	00	20,587 99	
WB1E	858 1,000,099 750	1,027,524 36	1,006,936 37	20,587 99	00	20,587 99	
WB1E	859 1,000,099 750	1,027,524 36	1,006,936 37	20,587 99	00	20,587 99	
WB1E	860 1,000,099 750	1,027,524 36	1,006,936 37	20,587 99	00	20,587 99	
WB1E	861 500,454 650	508,196 06	503,875 73	4,320 33	00	4,320 33	
WB1E	862 1,000,099 750	1,015,570 04	1,006,936 37	8,633 67	00	8,633 67	
31387FHV9	TOTAL	5,633,863 54	5,538,557 58	95,305 96 1	00	95,305 96 1	
31387FHB7	FNMA POOL		2016/07/01	6 000	31OCT01	19NOV01	1 000000
WB1E	751 211,457 290	217,206 29	214,893 47	2,312 82	00	2,312 82	
31387FUR3	FNMA POOL		2031/07/01	7 500	24OCT01	05DEC01	1 000000
WB10	538 482,247 140	503,194 75	501,132 02	2,062 73	00	2,062 73	
31387FW26	FNMA POOL	583065	2016/06/01	7 000	15MAY01	17MAY01	1 000000
WB1H	659 3,000,000 000	3,057,187 50	3,067,500 00	-10,312 50	00	-10,312 50	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31387F5D2	FNMA POOL	2016/05/01	6 000	31OCT01	19NOV01	1 000000	
.. WB1E ..							
	749	670,162 86	670,941 78	7,221 08		00	7 221 08
	640,213 310						
31387GCN0	FNMA POOL	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..							
	867	330,348 04	330,450 03	101 99		00	-101 99
	326,370 400						
31387GEV0	FNMA POOL	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..							
	868	134,852 27	134,831 46	20 81		00	20 81
	133,228 550						
.. WB1E ..							
	869	229,978 40	229,942 90	35 50		00	35 50
	227,209 290						
31387GEV0	TOTAL						
-----		364 830 67	364,774 36	56 31 L		00	56 31 L
31387GHC9	FNMA POOL	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..							
	870	987,911 28	995 568 30	7,457 02		00	-7,457 02
	1 000 100 000						
31387GMJ8	FNMA POOL	2031/06/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..							
	555	63,108 19	62,879 93	228 26		00	228 26
	63,515 080						
31387GMO2	FNMA POOL	2016/06/01	6 000	15JUN01	19JUL01	1 000000	
.. WB1Q ..							
	668	322 583 12	320 857 00	1,726 12		00	1 726 12
	324,484 400						
31387GMR0	FNMA POOL	2016/06/01	6 000	15JUN01	19JUL01	1 000000	
.. WB1Q ..							
	667	292 257 01	290,693 16	1,563 85		00	1,563 85
	293,979 540						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31387GPW6	FNMA POOL	2031/06/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..							
	556	78 412 65	78,129 05	283 60		00	283 60
	78,918 230						
31387GPB9	FNMA POOL	2016/06/01	5 500	18SEP01	20SEP01	1 000000	
.. WB1H ..							
	062	981 465 07	979,902 73	1 562 34		00	1 562 34
	999 900 740						
.. WB1H ..							
	063	981 465 07	979,902 73	1,562 34		00	1 562 34
	999 900 740						
.. WB1H ..							
	067	981 465 07	979,902 73	1,562 34		00	1,562 34
	999,900 740						
.. WB1H ..							
	068	981 465 07	979 902 73	1,562 34		00	1,562 34
	999,900 740						
.. WB1H ..							
	069	981 465 07	979 902 73	1,562 34		00	1,562 34
	999,900 740						
.. WB1H ..							
	070	981,465 07	979 902 73	1,562 34		00	1 562 34
	999,900 740						
31387GPB9	TOTAL						
-----		5,888,790 42	5 879 416 38	9,374 04 L		00	9,374 04 L
31387GTX0	FNMA POOL	2031/07/01	7 000	05JUN01	16JUL01	1 000000	
.. WB1E ..							
	526	1,009 475 94	1 006,350 63	3,125 31		00	3 125 31
	1,000,100 000						
31387GWW8	FNMA POOL	2031/07/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..							
	635	398 869 93	397,705 57	1,164 36		00	1 164 36
	394,158 510						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387GZM7 ** WB1E **	FNMA POOL 752 856,402 960	2016/06/01	6 000 870,319 51	31OCT01 9,366 91	19NOV01	1 000000 00	9,366 91
31387HMV7 ** WB1E **	FNMA POOL 753 134,414 770	2016/05/01	6 000 136,599 01	31OCT01 1,470 16	19NOV01	1 000000 00	1,470 16
31387HWJ5 ** WB1Q **	FNMA POOL 632 621,451 260	2031/06/01	6 500 630,414 56	20NOV01 -1,535 01	13DEC01	1 000000 00	-1,535 01
** WB1Q **	633 246,161 030		249,711 46	20NOV01 608 04	13DEC01	1 000000 00	-608 04
31387HWJ5	TOTAL		880,126 02	2,143 05 S		00	-2,143 05 S
31387JB62 ** WB1E **	FNMA POOL 003 999,999 660	2031/07/01	7 500 1,020,624 65	11JUL01 4,062 50	13AUG01	1 000000 00	4,062 50
** WB1E **	004 999,999 660		1,020,624 65	11JUL01 4,062 50	13AUG01	1 000000 00	4,062 50
** WB1E **	005 999,999 660		1,020,624 65	11JUL01 4,062 50	13AUG01	1 000000 00	4,062 50
31387JB62	TOTAL		3,061,873 95	12,187 50 L		00	12,187 50 L
31387JEP7 ** WB1E **	FNMA POOL 871 29,408 420	2031/05/01	7 000 29,964 65	09MAY01 4 62	13JUN01	1 000000 00	4 62
** WB1E **	872 931,919 680		943,131 84	09MAY01 145 61	13JUN01	1 000000 00	145 61

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387JEP7	TOTAL		973,096 49	150 23 L		00	150 23 L
31387JFW1 ** WB1Q **	FNMA POOL 755 336,065 000	2031/10/01	6 500 339,425 65	26SEP01 1,260 24	15OCT01	1 000000 00	1,260 24
** WB1Q **	756 621 951 000		628,170 51	26SEP01 2,332 32	15OCT01	1 000000 00	2 332 32
31387JFW1	TOTAL		967,596 16	3,592 56 S		00	3,592 56 S
31387JFZ4 ** WB1E **	FNMA POOL 755 57,380 100	2016/11/01	6 000 58,312 53	31OCT01 627 59	19NOV01	1 000000 00	627 59
31387JHK5 ** WB1E **	FNMA POOL 374 390,890 000	2031/05/01	7 000 394,737 82	19APR01 1,099 38	14MAY01	1 000000 00	1,099 38
** WB1E **	375 57 085 000		57 646 93	25APR01 35 68	14MAY01	1 000000 00	35 68
31387JHK5	TOTAL		452,384 75	1,135 06 L		00	1,135 06 L
31387JSN7 ** WB1E **	FNMA POOL 646 330,649 330	2031/05/01	6 500 332 664 22	19NOV01 671 64	13DEC01	1 000000 00	671 64
** WB1E **	681 332,614 570		334,641 44	19NOV01 675 62	13DEC01	1 000000 00	675 62
31387JSN7	TOTAL		667,305 66	1,347 26 L		00	1,347 26 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387JS00	FNMA POOL	2031/06/01	6 500	20NOV01	13DEC01	1 000000	
** WB10 **	434	343,979 01	362,916 45	1,062 56		00	1,062 56
	359,679 710						
** WB10 **	637	386,588 85	385,460 29	1,128 56	20NOV01	1 000000	1,128 56
	382,022 490				13DEC01	00	
31387JS00	TOTAL		748,376 74	2,191 12 S		00	2,191 12 S
31387JH9	FNMA POOL	2031/06/01	7 000	09MAY01	13JUN01	1 000000	
** WB1E **	873	983,937 72	983,785 83	151 89		00	151 89
	972,090 370						
31387JVP8	FNMA POOL	2016/05/01	7 000	15MAY01	17MAY01	1 000000	
** WB1H **	660	1,019,062 50	1,022,500 00	-3,437 50		00	-3,437 50
	1,000,000 000						
** WB1H **	660	-1,019,062 50	-1,022,500 00	3,437 50	15MAY01	1 000000	3,437 50
	CXL 1,000,000 000				17MAY01	00	
31387JVP8	TOTAL		00	00 L		00	00 L
31387JVT0	FNMA POOL	2016/05/01	6 000	01NOV01	18DEC01	1 000000	
** WB1E **	863	1,027,523 98	1,006,936 00	20,587 98		00	20,587 98
	1,000,099 380						
** WB1E **	864	1,027,523 98	1,006,936 00	20,587 98	01NOV01	1 000000	20,587 98
	1,000,099 380				18DEC01	00	
** WB1E **	865	1,027,523 98	1,006,936 00	20,587 98	01NOV01	1 000000	20,587 98
	1,000,099 380				18DEC01	00	
** WB1E **	866	1,015,569 67	1,006,936 00	8,633 67	04DEC01	1 000000	8,633 67
	1,000,099 380				18DEC01	00	

STATE

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387JVT0	TOTAL		4,027,744 00	70,397 61 L		00	70,397 61 L
31387JW3	FNMA POOL	2016/05/01	5 500	15MAY01	17MAY01	1 000000	
** WB1H **	548	966,914 06	969,296 88	-2,382 82		00	-2,382 82
	1,000,000 000						
** WB1H **	592	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	593	773,531 25	775,437 50	-1,906 25	15MAY01	1 000000	-1,906 25
	800,000 000				17MAY01	00	
** WB1H **	594	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	595	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	596	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	597	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	598	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	599	966,914 06	969,296 88	-2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	600	966,914 06	969,296 88	2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **	601	966,914 06	969,296 88	2,382 82	15MAY01	1 000000	-2,382 82
	1,000,000 000				17MAY01	00	
** WB1H **				15MAY01	17MAY01	1 000000	

STATE

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/L
1,000,000 000	602 966,914 06		969,296 88	-2,382 82		00	-2,382 82
** WBIH **				15MAY01	17MAY01	1 000000	
1,000,000 000	603 966,914 06		969,296 88	-2,382 82		00	-2,382 82
** WBIH **				15MAY01	17MAY01	1 000000	
1,000,000 000	604 966,914 06		969,296 88	-2,382 82		00	-2,382 82
** WBIH **				15MAY01	17MAY01	1 000000	
1,000,000 000	605 966 914 06		969,296 88	-2,382 82		00	-2,382 82
** WBIH **				15MAY01	17MAY01	1 000000	
1,000,000 000	606 966 914 06		969,296 88	-2,382 82		00	-2,382 82
31387JWV3	TOTAL	15,277,242 15	15,314,890 70	-37,648 55 1		00	-37,648 55 1
31387JVV9	FNMA POOL 585731	2016/05/01	7 000	15MAY01	17MAY01	1 000000	
** WBIH **							
1,000,000 000	671 1,019,062 50		1,022,500 00	-3,437 50		00	-3,437 50
31387JYX8	FNMA POOL 585826	2031/06/01	6 000	11JUN01	13JUN01	1 000000	
** WBIH **							
900,190 000	083 867,558 11		874,028 23	-6,470 12		00	-6,470 12
** WBIH **				11JUN01	13JUN01	1 000000	
1,000,100 000	085 963,846 38		971,034 59	-7,188 21		00	-7,188 21
** WBIH **				11JUN01	13JUN01	1 000000	
1,000,100 000	086 963,846 38		971,034 59	-7,188 21		00	-7,188 21
** WBIH **				11JUN01	13JUN01	1 000000	
1,000,100 000	087 963 846 38		971 034 59	-7 188 21		00	-7,188 21
** WBIH **				11JUN01	13JUN01	1 000000	
1,000,100 000	088 963,846 38		971,034 59	-7,188 21		00	-7,188 21
** WBIH **				11JUN01	13JUN01	1 000000	
1,000,100 000	089 963,846 38		971,034 59	7,188 21		00	7,188 21

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/L
1,000,100 000							
31387JYX8	TOTAL	5 686,790 01	5,729,201 18	-42,411 17 1		00	-42,411 17 1
31387JZZ8	FNMA POOL 585892	2016/05/01	6 500	05NOV01	19NOV01	1 000000	
** WBIH **							
133,009 030	754 137,934 52		136,666 78	1,267 74		00	1,267 74
31387J3H7	FNMA POOL 585900	2031/05/01	7 000	19APR01	14MAY01	1 000000	
** WBIH **							
48,366 000	370 48,978 13		48,842 10	136 03		00	136 03
** WBIH **				19APR01	14MAY01	1 000000	
109 060 000	371 110,440 29		110,133 56	306 73		00	306 73
31387J3H7	TOTAL	159,418 42	158,975 66	442 76 1		00	442 76 1
31387KAC7	FNMA POOL 586003	2016/06/01	6 000	31OCT01	19NOV01	1 000000	
** WBIH **							
877 803 350	756 901 668 63		892,067 65	9,600 98		00	9,600 98
31387KAQ6	FNMA POOL 2031/07/01	6 500		09JUL01	13AUG01	1 000000	
** WBIH **							
448,774 240	006 442,603 59		446,320 01	-3,716 42		00	-3,716 42
31387KBC6	FNMA POOL 2031/08/01	7 500		11JUL01	13AUG01	1 000000	
** WBIH **							
301,895 000	087 309,348 03		508,121 58	1,226 45		00	1,226 45
** WBIH **				11JUL01	13AUG01	1 000000	
-301,895 000	CXL 007 -309,348 03		-308,121 58	-1,226 45		00	-1,226 45
31387KBC6	TOTAL	00	00	00 1		00	00 1

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31387KE85	FNMA POOL	2031/06/01	6 500	17SEP01	19SEP01	1 000000	
.. WB1Q ..	540	1,005,681 28	1,003,181 53	2,499 75	00		2,499 75
	999,900 410						
.. WB1Q ..	693	87,583 96	86,310 52	1,273 44	00		1,273 44
	86,396 010						
.. WB1Q ..	699	723,992 64	713,466 03	10,526 61	00		10,526 61
	714,172 760						
.. WB1Q ..	630	190,108 60	187,680 48	2,428 12	00		2,428 12
	187 863 050						
31387KE85	TOTAL	2 007 366 48	1 990,638 56	16,727 92 5	00		16,727 92 5
31387KEP4	FNMA POOL	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..	874	987,911 28	995,568 30	-7 657 02	00		-7,657 02
	1,000,100 000						
31387KF65	FNMA POOL	2031/06/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..	557	831,593 96	828,586 15	3,007 81	00		3,007 81
	836,955 710						
.. WB1E ..	557	-831,593 96	-828,586 15	-3 007 81	00		-3,007 81
	-836 955 710						
.. WB1E ..	734	831 593 96	828,586 28	3,007 68	00		3 007 68
	836,955 840						
31387KF65	TOTAL	831 593 96	828,586 28	3 007 68 L	00		3 007 68 L
31387KHB2	FNMA POOL	2031/07/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	875	142,759 94	142 804 01	-44 07	00		-44 07
	141,041 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31387KUR2	FNMA POOL	2016/06/01	6 000	15NOV01	19NOV01	1 000000	
.. WB1H ..	540	1,021,522 55	1,012,811 62	8,710 93	00		8 710 93
	999,999 130						
.. WB1H ..	540	-1 021,522 55	-1,012,811 62	8,710 93	00		-8,710 93
	-999,999 130						
31387KUR2	TOTAL	00	00	00 L	00		00 L
31387MAL3	FNMA POOL	2031/07/01	6 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	697	537,889 99	529,163 27	8,726 72	00		8,726 72
	530,594 310						
.. WB1Q ..	698	289,756 98	285,055 97	4,701 01	00		4,701 01
	285,826 860						
31387MAL3	TOTAL	827,646 97	814 219 24	13,427 73 5	00		13,427 73 5
31387MBE8	FNMA POOL	2016/10/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	418	428,641 22	426,337 76	2,303 46	00		2 303 46
	415 368 890						
31387MKM0	FNMA POOL	2016/07/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	414	271,479 55	270,020 66	1,458 89	00		1 458 89
	263,073 530						
31387MPES	FNMA POOL	2031/06/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..	008	503,025 22	504,195 41	-1,170 19	00		-1,170 19
	499,280 620						
.. WB1E ..	009	503,025 22	504,195 41	-1 170 19	00		-1 170 19
	499,280 620						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31387MPES	TOTAL	1,006,850 44	1,008,390 82	-2,340 38 L		00	-2,340 38 L
31387MQF9	FNMA POOL	588254	2031/06/01 6 500	22MAY01	13JUN01	1 000000	
WB1E		877				00	-7.457 02
	1,000,100 000	987,911 28	995,568 30	-7.457 02		00	
31387MQW2	FNMA POOL	588269	2016/06/01 6 500	28AUG01	20SEP01	1 000000	
WB1Q		363				00	3.827 02
	272,152 330	277,265 82	273,438 80	3.827 02		00	
31387MQ93	FNMA POOL	588280	2031/06/01 6 500	22MAY01	13JUN01	1 000000	
WB1E		876				00	-7.457 02
	1,000,100 000	987,911 28	995,568 30	-7.457 02		00	
31387NHP5	FNMA POOL	588938	2031/06/01 6 500	31AUG01	17SEP01	1 000000	
WB1E		462				00	3.942 14
	981,068 810	905,142 94	901,200 80	3.942 14		00	
31387NHU4	FNMA POOL	588943	2031/06/01 6 000	04DEC01	13DEC01	1 000000	
WB1E		559				00	3.027 48
	842,426 530	837,029 74	834,002 26	3.027 48		00	
WB1E				04DEC01	13DEC01	1 000000	-3.027 48
	CXL 559	-837,029 74	-834,002 26	-3.027 48		00	
	-842,426 530						
WB1E				04DEC01	13DEC01	1 000000	3.027 34
	735	837,029 74	834,002 40	3.027 34		00	
	842,426 670						
31387NHU4	TOTAL	837,029 74	834,002 40	3 027 34 L		00	3.027 34 L
31387NM46	FNMA POOL		2031/08/01 6 000	04DEC01	13DEC01	1 000000	
WB1E		560				00	3.286 29
	914,447 330	908,589 15	905,302 86	3.286 29		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
31387NR41	FNMA POOL 589207	2031/06/01	6 500	26SEP01	15OCT01	1 000000	
WB1Q		700				00	2 913 14
	177,121 840	179 557 27	176,644 13	2,913 14		00	
31387NSG3	FNMA POOL	589219	2031/06/01 7 000	09MAY01	13JUN01	1 000000	
WB1E		878				00	-246 71
	789,465 000	799,086 60	799,333 31	246 71		00	
31387NXR3	FNMA POOL		2031/07/01 6 500	19NOV01	13DEC01	1 000000	
WB1E		647				00	678 94
	334,247 360	336,963 12	336,284 18	678 94		00	
WB1E				19NOV01	13DEC01	1 000000	694 99
	680	344,930 65	344,235 66	694 99		00	
	342,150 680						
31387NXR3	TOTAL	681,893 77	680,519 84	1,373 93 L		00	1,373 93 L
31387NZB6	FNMA POOL		2031/07/01 6 000	19JUL01	13AUG01	1 000000	
WB1E		810				00	1,163 76
	79,235 298	77,180 12	76,016 36	1,163 76		00	
WB1E				19JUL01	13AUG01	1 000000	1,425 15
	020	94 514 63	93,089 48	1,425 15		00	
	97,031 380						
31387NZB6	TOTAL	171,694 75	169,105 84	2,588 91 L		00	2,588 91 L
31387N2C0	FNMA POOL		2031/07/01 6 000	04DEC01	13DEC01	1 000000	
WB1E		558				00	410 40
	114,194 810	113,465 24	113,054 84	410 40		00	
31387PSW3	FNMA POOL	590133	2031/06/01 7 000	09MAY01	13JUN01	1 000000	
WB1E		879				00	-243 78
	780,089 000	789,596 33	789,840 11	-243 78		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS		NET BAS SECTY GN/LS	
31387QFW5	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **	867	1 005 993 14	1,009,977 12	-3 983 98		00	-3,983 98
	999,900 000						
31387QH86	FNMA POOL	2016/06/01	6 000	04DEC01	18DEC01	1 000000	
** WB1E **	868	214,696 22	214,118 10	578 12		00	578 12
	211,425 730						
31387QN48	FNMA POOL	2016/08/01	6 500	28AUG01	20SEP01	1 000000	
** WB1Q **	375	152 389 25	150,396 74	1 992 51		00	1,992 51
	149,578 810						
31387O6W5	FNMA POOL	2016/09/01	6 500	18OCT01	19NOV01	1 000000	
** WB1Q **	427	34,371 41	34,183 30	188 11		00	188 11
	33,307 140						
31387RD56	FNMA POOL	2016/08/01	6 500	18OCT01	19NOV01	1 000000	
** WB1Q **	410	511,393 33	508,645 18	2 748 15		00	2,748 15
	495,558 690						
** WB1Q **	423	708,975 49	705,165 56	3 809 93		00	3,809 93
	687,022 960						
** WB1Q **	424	74,199 13	73 800 39	398 74		00	398 74
	71,901 650						
31387RD56	TOTAL						
		1,294 567 95	1 287,611 13	6,956 82 S		00	6,956 82 S
31387RTD0	FNMA POOL	2031/06/01	7 000	10JUL01	13AUG01	1 000000	
** WB1E **	024	501 502 45	502,669 10	1,166 65		00	-1,166 65
	497,769 180						
** WB1E **	025	504,574 70	505,748 49	-1,173 79		00	-1 173 79
	500 818 560						

NET SECTY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS		NET BAS SECTY GN/LS	
31387RTD0	TOTAL						
		1,006,077 15	1,008,417 59	-2,340 44 L		00	-2,340 44 L
31387R2N7	FNMA POOL	2031/08/01	6 500	09JUL01	13AUG01	1 000000	
** WB1E **	021	394,584 82	397,898 03	-3,313 21		00	-3,313 21
	400 086 000						
** WB1E **	022	516,635 23	520,973 26	-4,338 03		00	-4,338 03
	523,838 000						
** WB1E **	023	651 986 21	657,460 74	-5,474 53		00	-5,474 53
	641 076 000						
31387R2N7	TOTAL						
		1,563 204 26	1 576 332 03	-13 125 77 L		00	-13,125 77 L
31387SEM2	FNMA POOL	2031/08/01	6 000	04DEC01	13DEC01	1 000000	
** WB1E **	561	795,479 21	792,602 03	2,877 18		00	2,877 18
	800,608 110						
** WB1Q **	060	337,352 44	341,247 78	-3,895 34		00	-3 895 34
	343,607 170						
** WB1Q **	063	630,227 79	641,419 52	-11,191 73		00	-11,191 73
	641,912 600						
31387SEM2	TOTAL						
		795,479 21	792,602 03	2,877 18 L		00	2,877 18 L
		967 580 23	982,667 30	-15,087 07 S		00	-15,087 07 S
31387SGQ3	FNMA POOL	2016/08/01	6 500	18OCT01	19NOV01	1 000000	
** WB1Q **	403	137 852 22	137,098 14	754 08		00	754 08
	133,583 800						

NET SECTY



ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR BASE PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
31387SJ31	FNMA POOL	592582	2016/06/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	426	882,297 01		877,758 90	4,538 11		00	4,538 11
	854,977 790							
31387SYM2	FNMA POOL		2031/08/01	7 000	10JUL01	15AUG01	1 000000	
.. WB1E ..	026	504,052 25		505,224 83	-1,172 58		00	-1,172 58
	500,300 000							
.. WB1E ..	027	504,052 25		505,224 83	-1,172 58		00	-1,172 58
	500,300 000							
31387SYM2	TOTAL	1,008,104 50	1 010,449 66		-2,345 16 L		00	-2,345 16 L
31387SY42	FNMA POOL		2031/10/01	6 500	31AUG01	17SEP01	1 000000	
.. WB1E ..	463	657,260 78		654,398 23	2,862 55		00	2,862 55
	654,296 800							
31387S3N4	FNMA POOL		2016/07/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	404	816,536 21		795,463 54	20,872 67		00	20,872 67
	791,253 200							
31387TAG9	FNMA POOL		2031/08/01	6 500	31AUG01	17SEP01	1 000000	
.. WB1E ..	464	347,170 74		345,658 72	1,512 02		00	1,512 02
	345,604 720							
31387THD9	FNMA POOL		2016/07/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	757	165,578 14		164,056 33	1,521 81		00	1,521 81
	159,665 530							
.. WB1E ..	758	798,084 69		790,749 57	7,335 12		00	7,335 12
	769,585 960							
31387THD9	TOTAL	963,662 83	954,805 90		8,856 93 L		00	8,856 93 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	SHARES/PAR BASE PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
31387THJ6	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	028	288 488 55		290,910 90	-2,422 35		00	-2,422 35
	292,510 570							
31387TRJ5	FNMA POOL	593689	2031/07/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	029	49,945 62		50,365 00	-419 38		00	-419 38
	50,641 950							
31387TWN0	FNMA POOL		2016/07/01	6 500	28AUG01	20SEP01	1 000000	
.. WB1Q ..	365	403,001 01		397,731 67	5,269 34		00	5,269 34
	395,568 640							
.. WB1Q ..	408	231,061 82		225,155 30	5,906 52		00	5,906 52
	223,907 280							
31387TWN0	TOTAL	634,062 83	622,886 97		11,175 86 S		00	11,175 86 S
31387TYZ1	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	030	949,206 84		957,177 05	-7,970 21		00	-7,970 21
	962,440 400							
31387TK4	FNMA POOL		2016/08/01	6 500	28AUG01	20SEP01	1 000000	
.. WB1Q ..	360	269 938 32		264,912 52	5,025 80		00	5,025 80
	264,959 970							
31387UB83	FNMA POOL		2031/08/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	648	351 685 70		350,977 09	708 61		00	708 61
	348,851 280							
.. WB1E ..	649	656,044 30		654,722 45	1,321 85		00	1,321 85
	650,756 900							
31387UB83	TOTAL	1,007,730 00	1,005 699 54		2,030 46 L		00	2,030 46 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387UJ28	FNMA POOL	2016/07/01	6 500	28AUG01	20SEP01	1 000000	
.. WB1Q ..	366 604.430 920		604.466 93	11.320 68		00	11.320 68
31387UHM0	FNMA POOL	2031/07/01	6 000	04SEP01	17SEP01	1 000000	
.. WB1E ..	465 46.757 800		45.457 35	272 14		00	272 14
.. WB1E ..	219 943.136 630		929.579 04	3.831 49	14SEP01 15OCT01	1 000000 00	3.831 49
.. WB1E ..	220 999.999 960		985.624 96	4.062 50	14SEP01 15OCT01	1 000000 00	4.062 50
31387UHM0	TOTAL		1 960.661 35	8.166 13 L		00	8.166 13 L
31387VUR8	FNMA POOL	2031/07/01	7 500	11JUL01	13AUG01	1 000000	
.. WB1E ..	031 149.347 820		152.428 12	604 72		00	604 72
31387VUB0	FNMA POOL	2031/07/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	636 218.399 430		220.364 79	645 20		00	645 20
.. WB1Q ..	642 49.559 800		50.005 78	146 41	20NOV01 13DEC01	1 000000 00	146 41
31387VUB0	TOTAL		270.370 57	791 61 S		00	791 61 S
31387VXL8	FNMA POOL	2031/08/01	6 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	754 615.235 120		621.387 47	2.307 13		00	2.307 13

STATE

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387VYJ2	FNMA POOL	2016/07/01	6 500	28AUG01	20SEP01	1 000000	
.. WB1Q ..	361 585.460 860		588.442 24	7.798 86		00	7.798 86
.. WB1Q ..	362 234.027 240		235.306 93	3.117 46	28AUG01 20SEP01	1 000000 00	3.117 46
.. WB1Q ..	401 906.999 540		912.055 01	23.925 99	18OCT01 19NOV01	1 000000 00	23.925 99
.. WB1Q ..	407 692.642 040		696.502 72	18.271 40	18OCT01 19NOV01	1 000000 00	18.271 40
31387VYJ2	TOTAL		2,432.526 92	53.113 71 S		00	53.113 71 S
31387V3W7	FNMA POOL	2016/07/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	759 113 084 350		116.194 17	1 077 83		00	1.077 83
31387WMS3	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..	032 499.650 000		504.568 43	-1.171 05		00	-1.171 05
.. WB1E ..	033 499.650 000		504.568 43	-1.171 05	10JUL01 13AUG01	1 000000 00	-1.171 05
31387WMS3	TOTAL		1,009.136 86	-2.342 10 L		00	-2.342 10 L
31387WMS5	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..	034 500.250 000		505.174 34	-1.172 46		00	-1.172 46
.. WB1E ..	035 500.250 000		505.174 34	-1.172 46	10JUL01 13AUG01	1 000000 00	-1.172 46

STATE

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31387WH5	TOTAL						
	1,008,003 76	1,010,348 68		-2,344 92 L		00	-2,344 92 L
31387WP8	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..	036	503,548 50	504,719 91	-1,171 41		00	-1,171 41
	499,800 000						
.. WB1E ..	037	507,885 68	505,733 79	2,151 89	19JUL01	1 000000	2,151 89
	500,804 000					00	
31387WPR	TOTAL						
	1,011,434 18	1,010,453 70		980 48 L		00	980 48 L
31387MYL5	FNMA POOL	2031/07/01	4 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	692	535,091 52	526,410 21	8,681 31		00	8,681 31
	527,833 800						
.. WB1Q ..	696	475 859 47	468,139 15	7,720 32	26SEP01	1 000000	7,720 32
	469,405 150					00	
31387MYL5	TOTAL						
	1,010,950 99	994,549 36		16,401 63 S		00	16,401 63 S
31387W5N3	FNMA POOL	2016/07/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	760	101,811 10	100,875 37	935 73		00	935 73
	98,175 540						
.. WB1E ..	761	842,571 91	834,827 92	7,743 99	05NOV01	1 000000	7,743 99
	812,484 590					00	
31387W5N3	TOTAL						
	944,383 01	935,703 29		8,679 72 L		00	8,679 72 L
31387W7H4	FNMA POOL	2031/08/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	641	417,328 14	416,109 84	1,218 30		00	1,218 30
	412,398 690						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31387YTJ2	FNMA POOL	2016/07/01	6 000	01NOV01	18DEC01	1 000000	
.. WB1E ..	865	1,027,524 19	1,006,936 20	20,587 99		00	20,587 99
	1,000,099 580						
.. WB1E ..	870	1,027,524 19	1,006,936 20	20,587 99	01NOV01	1 000000	20,587 99
	1,000,099 580					00	
.. WB1E ..	871	1,027,524 19	1,006,936 20	20,587 99	01NOV01	1 000000	20,587 99
	1,000,099 580					00	
.. WB1E ..	872	1,027,524 19	1 006,936 20	20,587 99	01NOV01	1 000000	20,587 99
	1,000,099 580					00	
.. WB1E ..	873	507,374 06	503 060 71	4,313 35	04DEC01	1 000000	4,313 35
	499,645 170					00	
.. WB1E ..	874	1,015,569 87	1 006,936 20	8,633 67	04DEC01	1 000000	8,633 67
	1,000,099 580					00	
31387YTJ2	TOTAL						
	5,433,040 69	5,537,741 71		95,298 98 L		00	95,298 98 L
31387YX01	FNMA POOL	2016/08/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	762	120,525 06	119,219 16	1,105 90		00	1,105 90
	116 028 380						
31388AAW4	FNMA POOL	2031/08/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	039	215,129 73	216,936 11	-1,806 38		00	-1,806 38
	218,129 000						
31388ARN6	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	064	351,470 52	354 351 19	-2 880 67		00	-2,880 67
	357,987 000						
.. WB1Q ..	067	630,424 54	635,591 54	-5,147 00	12DEC01	1 000000	-5,147 00
	642,113 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY			NET BAS SECTY GN/LS
31388ARN6	TOTAL		981 895 06	989,942 73	-8,047 67 S	00	-8,047 67 S
31388A2S2	FNMA POOL	2031/08/01	7 500	11 JUL 01	13AUG01	1 000000	
.. WB1E ..							
	038	1,024,687 50	1,020,625 00	4,062 50		00	4,062 50
	1,000,000 000						
31388A6L3	FNMA POOL	2031/11/01	6 000	04 DEC 01	13 DEC 01	1 000000	
.. WB1E ..							
	567	825,072 90	822,088 67	2,984 23		00	2,984 23
	830,392 600						
31388BC91	FNMA POOL	2016/08/01	6 000	15 NOV 01	19 NOV 01	1 000000	
.. WB1H ..							
	541	1,021,522 62	1,012 811 69	8,710 93		00	8,710 93
	999,999 200						
31388BT51	FNMA POOL	2031/09/01	6 500	26 SEP 01	15 OCT 01	1 000000	
.. WB1Q ..							
	767	200,524 88	199,783 11	741 77		00	741 77
	197,805 060						
.. WB1Q ..							
	CXL 767	-200,524 88	-199,783 11	-741 77		1 000000	-741 77
	-197,805 060					00	
31388BT51	TOTAL		00	00 S		00	00 S
31388CF39	FNMA POOL	2031/08/01	6 000	19 JUL 01	13AUG01	1 000000	
.. WB1E ..							
	040	973 965 09	959,279 06	14,686 03		00	14,686 03
	999,900 000						
31388CHM9	FNMA POOL	2031/08/01	6 500	09 JUL 01	13AUG01	1 000000	
.. WB1E ..							
	041	952,149 42	960 144 34	-7 994 92		00	-7,994 92
	965,424 000						
31388CHQ9	FNMA POOL	2031/08/01	6 500	26 SEP 01	15 OCT 01	1 000000	
.. WB1Q ..							
	765	592,503 57	590 311 82	2,191 75		00	2,191 75
	584,467 150						

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY			NET BAS SECTY GN/LS
31388CQL7	FNMA POOL	2016/08/01	6 500	18 OCT 01	19 NOV 01	1 000000	
.. WB1Q ..							
	411	299 408 41	297 868 38	1 540 03		00	1,540 03
	290 137 600						
31388CR36	FNMA POOL	2031/08/01	6 000	14 SEP 01	15 OCT 01	1 000000	
.. WB1E ..							
	221	56 276 51	56,045 51	231 00		00	231 00
	56 862 910						
.. WB1E ..							
	222	989,687 20	985,624 71	4,062 49	15 OCT 01	1 000000	4,062 49
	999,999 700					00	
.. WB1E ..							
	223	989,687 20	985,624 70	4 062 50	15 OCT 01	1 000000	4 062 50
	999,999 700					00	
.. WB1E ..							
	227	934,001 34	929 287 13	4,714 21	15 OCT 01	1 000000	4,714 21
	942 840 470					00	
31388CR36	TOTAL		2,956 582 05	13,070 20 L		00	13 070 20 L
31388CR49	FNMA POOL	2031/08/01	6 500	20 NOV 01	13 DEC 01	1 000000	
.. WB1Q ..							
	638	404 353 44	403,173 02	1,180 42		00	1,180 42
	399 577 240						
31388C2D1	FNMA POOL	2016/09/01	6 500	18 OCT 01	19 NOV 01	1 000000	
.. WB1Q ..							
	413	369 428 47	367 443 21	1,985 26		00	1,985 26
	357,989 580						
31388CSJ5	FNMA POOL	2016/12/01	5 500	13 NOV 01	18 DEC 01	1 000000	
.. WB1E ..							
	875	47,173 72	47 360 54	-186 82		00	-186 82
	46,888 000						
.. WB1E ..							
	876	1,006,194 36	1,010,179 13	-3 984 77	18 DEC 01	1 000000	-3,984 77
	1,000,100 000					00	
.. WB1E ..							
	877	1,006,194 36	1 010,179 13	-3,984 77	18 DEC 01	1 000000	-3,984 77
	1,000,100 000					00	

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
31388C5J5	TOTAL						
	2,059,562 44		2,067,718 80	-8,156 36 L		00	-8,156 36 L
31388DMH8	FNMA POOL	2031/09/01	6 500	31AUG01	17SEP01	1 000000	
** WB1E **	466		99,288 87	98,856 44	432 43	00	432 43
	98,841 000						
31388DNJ3	FNMA POOL	2031/08/01	7 500	11JUL01	13AUG01	1 000000	
** WB1E **	044		1,024,687 50	1,020,625 00	4,062 50	00	4,062 50
	1,000,000 000						
31388DM53	FNMA POOL	2031/08/01	4 500	09JUL01	13AUG01	1 000000	
** WB1E **	042		591,566 56	596,533 77	-4 967 21	00	-4 967 21
	599,814 000						
** WB1E **	043		848,875 76	847,936 35	-7,060 59	1 000000	-7,060 59
	852,599 000					00	
31388DM53	TOTAL						
-----	1,432 442 32		1 444,470 12	-12,027 80 L		00	-12,027 80 L
31388DQ27	FNMA POOL	2031/09/01	6 500	26SEP01	15OCT01	1 000000	
** WB1Q **	759		383,247 43	381,629 74	1,417 69	00	1,417 69
	378,049 250						
** WB1Q **	762		220,722 22	219,905 74	816 48	1 000000	816 48
	217,728 450					00	
31388DQ27	TOTAL						
-----	603,969 65		601,735 48	2,234 17 S		00	2 234 17 S
31388DXF0	FNMA POOL	2031/10/01	6 000	15OCT01	15OCT01	1 000000	
** WB1Q **	798		908 123 82	907 348 89	782 93	00	782 93
	911,042 000						
** WB1Q **	800		52,750 49	52,705 01	45 48	1 000000	45 48
	52,920 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
31388DXF0	TOTAL						
	960 874 31		960,045 90	828 41 S		00	828 41 S
31388D3X4	FNMA POOL	2031/09/01	7 500	24OCT01	05DEC01	1 000000	
** WB1Q **	539		97,859 86	97,458 70	401 16	00	401 16
	93,786 030						
31388D5J3	FNMA POOL	2016/09/01	6 000	27SEP01	02OCT01	1 000000	
** WB2J **	315		2,089,936 61	2,058,461 56	39 475 05	00	39,475 05
	2,052,101 000						
** WB2J **	CXL 315		-2 089,936 61	-2,050,461 56	-39,475 05	1 000000	-39,475 05
	-2,052,101 000					00	
** WB2J **	367		2,076,662 94	2,037,438 60	39,224 34	1 000000	39,224 34
	2,039,067 630					00	
** WB2J **	CXL 367		-2,076,662 94	2 037,438 60	-39,224 34	1 000000	-39,224 34
	-2 039,067 630					00	
** WB2J **	445		2,089 938 79	2,058,487 15	31,451 64	1 000000	31,451 64
	2 052,101 000					00	
** WB2J **	CXL 445		-2,089,938 79	-2,058,487 15	-31 451 64	1 000000	-31,451 64
	-2 052,101 000					00	
** WB2J **	484		2,089,938 79	2,045,413 22	44,525 57	1 000000	44,525 57
	2,039,067 630					00	
** WB2J **	485		13,033 37	13,073 62	-40 25	1 000000	-40 25
	13 033 370					00	
31388D5J3	TOTAL						
-----	2,102 972 16		2,058,486 84	44,485 32 L		00	44,485 32 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	NET BAS SECY GN/LS
31388EAY2	FNMA POOL	2016/10/01	6 000	04DEC01	18DEC01	1 000000	
.. WBIE ..	879		557,713 49			00	1,501 76
	549,217 780			1,501 76			
31388EA7J	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WBIE ..	878		838,352 32			00	-5,338 16
	833,274 550			-5,338 16			
31388EEU6	FNMA POOL	2031/08/01	4 500	09JUL01	13AUG01	1 000000	
.. WBIE ..	047		34,001 96			00	-285 50
	34,476 000			-285 50			
.. WBIE ..	048		36,944 93			1 000000	-318 21
	37,460 000			-318 21		00	
.. WBIE ..	049		334,165 17			1 000000	-2 805 89
	338 824 000			-2,805 89		00	
31388EEU6	TOTAL		405 112 06			00	-3,401 60 L
31388EE36	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WBIE ..	045		502,742 50			00	-1 169 53
	499,000 000			-1,169 53			
31388EE44	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WBIE ..	046		500,729 52			00	-1,164 84
	497,002 000			-1 164 84			
31388EFP6	FNMA POOL	2016/08/01	6 000	31OCT01	19NOV01	1 000000	
.. WBIE ..	743		66,474 10			00	707 83
	64,716 620			707 83			
31388EFU5	FNMA POOL	2016/08/01	6 000	05NOV01	18DEC01	1 000000	
.. WBIE ..	880		1,021,328 59			00	8,593 74
	1,000,000 460			8 593 74			
.. WBIE ..	881		1,021 328 59			1 000000	8,593 75
	1,000,000 460			8 593 75		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	NET BAS SECY GN/LS
.. WBIE ..	882		1,021,328 59			1 000000	8 593 75
	1 000,000 460			8 593 75		00	
.. WBIE ..	883		1 021,328 59			1 000000	8,593 75
	1,000,000 460			8,593 75		00	
.. WBIE ..	884		643,702 06			1 000000	1,733 32
	633,896 470			1,733 32		00	
31388EFU5	TOTAL		4,729,014 42			00	36 108 31 L
31388EM51	FNMA POOL	2031/09/01	6 000	14SEP01	15OCT01	1 000000	
.. WBIE ..	228		989 686 82			00	4 062 51
	999,999 310			4 062 51			
.. WBIE ..	229		989 686 82			1 000000	4,062 50
	999,999 310			4,062 50		00	
.. WBIE ..	230		284,985 55			1 000000	1,438 41
	287 482 570			1 438 41		00	
.. WBIE ..	231		913,167 94			1 000000	4,609 05
	921,809 910			4,609 05		00	
31388EM51	TOTAL		3,177,527 13			00	14,172 47 L
31388FR47	FNMA POOL	2031/09/01	6 500	31AUG01	17SEP01	1 000000	
.. WBIE ..	467		751,718 19			00	3,273 93
	748,327 330			3,273 93			
31388GC33	FNMA POOL	2016/09/01	6 500	18OCT01	19NOV01	1 000000	
.. WB10 ..	417		73,228 91			00	393 52
	70,961 470			393 52			
.. WB10 ..	425		75,456 29			1 000000	405 50
	73,119 880			405 50		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388CC33	TOTAL		148,685 20	147,886 18	799 02 S	00	799 02 S
31388CT05	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBJE **	650		42,258 49	42,173 35	85 14	00	85 14
	41,917 910						
31388HU00	FNMA POOL	2016/09/01	6 500	05NOV01	19NOV01	1 000000	
** WBJE **	764		79,694 23	78,961 77	732 46	00	732 46
	76,848 440						
** WBJE **	765		800,950 85	793,589 39	7 361 46	1 000000	7 361 46
	772,349 770					00	
31388HU00	TOTAL		880,645 08	872,551 16	8,093 92 I	00	8,093 92 I
31388JGJ8	FNMA POOL	2031/10/01	6 500	28NOV01	13DEC01	1 000000	
** WBJQ **	623		23,318 31	23,591 97	273 46	00	-273 46
	23,254 530						
** WBJQ **	244		1,210 37	1,232 84	26DEC01	1 000000	-22 47
	1,210 370				-22 47	00	
31388JGJ8	TOTAL		24,528 68	24,824 81	-296 13 S	00	-296 13 S
31388JJQ9	FNMA POOL	2031/10/01	6 500	20NOV01	13DEC01	1 000000	
** WBJQ **	629		824,378 32	825 874 82	-1,494 50	00	-1,494 50
	814,640 820						
** WBJQ **	639		181,608 97	181,938 65	20NOV01	1 000000	-329 68
	179,463 820				-329 68	00	
** WBJQ **	643		471,788 28	472,644 73	20NOV01	1 000000	854 45
	466,215 550				854 45	00	
** WBJQ **	625		927,609 53	937 910 05	28NOV01	1 000000	-10,300 52
	925,152 090				-10,300 52	00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
** WBJQ **	674		501,327 50	506,894 43	28NOV01	13DEC01	1 000000	-5,566 93
	499,999 380				-5,566 93	00		
** WBJQ **	250		114,231 30	114,280 09	26DEC01	26DEC01	1 000000	-2,048 79
	114,231 290				-2,048 79	00		
31388JJQ9	TOTAL		3,020,943 90	3,041,542 77	-20 598 87 S	00	-20,598 87 S	
31388JRS6	FNMA POOL	2031/09/01	6 000	05SEP01	17SEP01	1 000000		
** WBJE **	468		979 843 75	972,187 50	7,656 25	00	7,656 25	
	1,000,000 000							
31388KFK3	FNMA POOL	2031/10/01	6 000	04DEC01	13DEC01	1 000000		
** WBJE **	563		40,104 15	39,959 09	145 06	00	145 06	
	40,342 720							
31388KQR6	FNMA POOL	2016/11/01	6 000	15NOV01	19NOV01	1 000000		
** WBJH **	539		204 304 03	202,561 85	1,742 18	00	1,742 18	
	199,999 360							
31388KZ54	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000		
** WBJE **	885		168,068 69	169,138 85	-1,070 14	00	-1,070 14	
	167,050 720							
31388LBB5	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000		
** WBJE **	886		752,724 79	757,517 73	-4,792 94	00	-4,792 94	
	748,165 460							
31388LDW7	FNMA POOL	2031/11/01	6 500	19NOV01	19DEC01	1 000000		
** WBJE **	564		1,008,225 51	1 020,570 49	-12,344 98	00	-12,344 98	
	1,000,099 700							
** WBJE **	872		1,010,139 89	1,020,570 37	19NOV01	13DEC01	1 000000	-10,430 48
	1,000,099 580				-10 430 48	00		
** WBJE **	565		1,010,139 76	1,020,570 49	19NOV01	13DEC01	1 000000	-10,430 73
	1 000,099 700				-10,430 73	00		
** WBJE **					19NOV01	13DEC01	1 000000	

STATE STREET





ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388LZ78	TOTAL		3,013,192 82	2,957,072 84	56,119 98 L	00	56,119 98 L
31388MHZ4	FNMA POOL	2016/10/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	888		40,392 29	40,649 49	-257 20	00	-257.20
	40,147 640						
31388MKE7	FNMA POOL	2016/09/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	766		118,808 07	117,716 11	1,091 96	00	1,091.96
	114,565 560						
31388MTE2	FNMA POOL	2031/10/01	6 000	15OCT01	15OCT01	1 000000	
.. WB1Q ..	797		88,673 06	88,596 41	76 45	00	76.45
	88,958 000						
.. WB1Q ..	172		879,650 80	880,199 23	-548 43	1 000000	-548 43
	880,269 740					00	
31388MTE2	TOTAL		968,323 86	968,795 84	-471 98 S	00	-471 98 S
31388NE77	FNMA POOL	2016/11/01	6 000	04DEC01	18DEC01	1 000000	
.. WB1E ..	889		243,059 14	242 404 65	654 49	00	654 49
	239,356 590						
31388NF92	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..	569		30,216 57	30,107 29	109 28	00	109 28
	30,411 400						
31388NHV1	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	890		43,692 31	43,970 52	-278 21	00	-278 21
	43,427 670						
31388MYC4	FNMA POOL	2031/10/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	651		337,805 91	337,125 27	680 64	00	680 64
	335,083 360						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388PXZ9	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	891		79,760 39	80,268 26	-507 87	00	-507 87
	79,277 290						
31388QCR8	FNMA POOL	2031/09/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	652		309 721 86	309,097 81	624 05	00	624 05
	307,225 650						
31388QEV7	FNMA POOL	2016/10/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	892		215,683 65	217,057 01	-1,373 36	00	-1,373 36
	214,377 290						
31388QMB2	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	066		351,372 34	354,252 21	-2,879 87	00	-2,879 87
	357,887 000						
.. WB1Q ..	069		630,522 72	635,690 52	-5,167 80	1 000000	-5,167 80
	642,213 000					00	
31388QMB2	TOTAL		981,895 06	989,942 73	-8,047 67 S	00	-8,047 67 S
31388QPJ2	FNMA POOL	2031/10/01	6 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	761		419,572 88	418,020 82	1,552 06	00	1,552 06
	413,882 000						
31388QPP8	FNMA POOL	2031/11/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	653		656,338 97	655,016 53	1,322 44	00	1,322 44
	651,049 200						
31388QXX2	FNMA POOL	2016/10/01	6 000	31OCT01	19NOV01	1 000000	
.. WB1E ..	767		511,857 41	506,407 15	5,450 26	00	5,450 26
	498 309 620						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
31388QY89	FNMA POOL	2031/10/01	6 500	26SEP01	15OCT01	1 000000	
WB1Q	764	594,177 12	591,979 10	2,197 94	00		2,197 94
	584,118 000						
WB1Q	776	49,369 62	49,187 00	182 62	00		182 62
	48 700 000						
31388QY89	TOTAL		641,164 18	2,380 56 S	00		2,380 56 S
31388RGT8	FNMA POOL	2016/09/01	6 000	26DEC01	27DEC01	1 000000	
WB1Q	247	40,175 46	40,889 12	-713 66	00		-713 66
	40,175 460						
31388RJC2	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	893	885,680 97	891,320 50	-5,639 53	00		-5,639 53
	880,316 540						
31388RUC9	FNMA POOL	2016/10/01	6 500	18OCT01	19NOV01	1 000000	
WB1Q	412	363,115 87	361,144 54	1,951 33	00		1,951 33
	351 872 440						
31388RWD5	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	894	157,637 35	158,641 10	-1 003 75	00		-1,003 75
	156,682 570						
31388R6E2	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
WB1Q	036	984,473 44	989,942 73	-5 469 29	00		-5 469 29
	1 000,100 000						
31388SKS2	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
WB1Q	037	984,473 44	989,942 73	-5,469 29	00		-5,469 29
	1,000,100 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
31388SYE0	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	895	98 687 08	99,315 47	-628 39	00		-628 39
	98 089 350						
31388TAE3	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	897	91,438 60	92,020 83	-582 23	00		-582 23
	90,884 770						
31388TC04	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000	
WB1E	570	69,240 40	69,009 89	250 51	00		250 51
	69,706 960						
31388TC6E	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	898	122,555 75	123 336 12	-780 37	00		-780 37
	121 813 450						
31388THA4	FNMA POOL	2016/12/01	5 500	07DEC01	20DEC01	1 000000	
WB1Q	170	985,937 50	1,006,093 75	-20 156 25	00		-20,156 25
	1,000 000 000						
31388TK25	FNMA POOL	2016/12/01	5 500	07DEC01	18DEC01	1 000000	
WB1Q	149	985,937 50	1 006,093 75	20,156 25	00		-20,156 25
	1 000 000 000						
31388TMH3	FNMA POOL	2016/12/01	6 000	28NOV01	18DEC01	1 000000	
WB1E	899	1 006,171 88	1 020,859 38	-14,687 50	00		-14,687 50
	1 000,000 000						
31388TPP2	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
WB1E	571	103,235 38	102 861 99	373 39	00		373 39
	103,901 000						
313881SH2	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	896	2 012,187 50	2,020,156 25	7 968 75	00		-7,968 75
	2 000,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31388UC57	FNMA POOL	2031/12/01	6 000	06NOV01	13DEC01	1 000000	
** WB1Q **	035	1,007,210 09	989,942 73	17,267 36		00	17,267 36
	1,000,100 000						
31388UC65	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **	068	351,274 16	354,153 22	-2,879 06		00	-2,879 06
	357,787 000						
** WB1Q **	071	630,620 90	635,789 51	-5,168 61		00	-5,168 61
	642,313 000						
31388UC65	TOTAL		989,942 73	-8,047 67 S		00	-8,047 67 S
31388UC73	FNMA POOL	2031/12/01	6 000	06NOV01	13DEC01	1 000000	
** WB1Q **	034	1,007,210 09	989,942 73	17,267 36		00	17,267 36
	1,000,100 000						
31388UDA5	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
** WB1Q **	038	984,473 44	989,942 73	-5,469 29		00	-5,469 29
	1,000,100 000						
** WB1E **	572	93,554 80	93,216 42	338 38		00	338 38
	94,158 000						
31388UDA5	TOTAL		93,216 42	338 38		00	338 38
	984,473 44		989,942 73	-5,469 29 S		00	-5,469 29 S
31388UDB3	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **	072	351,077 80	353,955 26	-2,877 46		00	-2,877 46
	357,587 000						
** WB1Q **	075	630,817 26	635,987 47	-5,170 21		00	-5,170 21
	642,513 000						

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
31388UDB3	TOTAL		989,942 73	-8,047 67 S		00	-8,047 67 S
31388UD64	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **	070	351,175 98	354,054 24	-2,878 26		00	-2,878 26
	357,687 000						
** WB1Q **	073	630,719 08	635,888 49	-5,169 41		00	-5,169 41
	642,413 000						
31388UD64	TOTAL		989,942 73	-8,047 67 S		00	-8,047 67 S
31388UEDF	FNMA POOL	2016/12/01	5 500	07DEC01	18DEC01	1 000000	
** WB1Q **	168	985,937 50	1,004,453 12	-18,515 62		00	-18,515 62
	1,000,000 000						
** WB1Q **	174	985,937 50	1,004,453 12	-18,515 62		00	-18,515 62
	1,000,000 000						
31388UED8	TOTAL		2,008,906 24	-37,031 24 S		00	-37,031 24 S
31388UFR6	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
** WB1Q **	039	984,473 44	989,942 73	-5,469 29		00	-5,469 29
	1,000,100 000						
31388UP20	FNMA POOL	2016/11/01	6 000	05NOV01	18DEC01	1 000000	
** WB1E **	001	1,021,328 54	1,012,734 79	8,593 75		00	8,593 75
	1,000,000 410						
** WB1E **	001	-1,021,328 54	-1,012,734 79	-8,593 75		00	-8,593 75
	-1,000,000 410						
** WB1E **	900	1,021,328 54	1,012,734 79	8,593 75		00	8,593 75
	1,000,000 410						
** WB1E **	900	-1,021,328 54	-1,012,734 79	-8,593 75		00	-8,593 75
	-1,000,000 410						

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	002 1,000,000 410	1,006,172 29	1,012,734 79		28NOV01 -6,562 50	18DEC01	1 000000 00	-6,542 50
** WB1E **	CXL 002 -1,000,000 410	-1,006,172 29	1,012,734 79		28NOV01 6,562 50	18DEC01	1 000000 00	6,542 50
** WB1E **	003 1,000 000 410	1,006,172 29	1,012,734 79		28NOV01 -6,562 50	18DEC01	1 000000 00	-6,542 50
** WB1E **	CXL 003 -1,000 000 410	-1,006,172 29	-1,012,734 79		28NOV01 6,562 50	18DEC01	1 000000 00	6,542 50
** WB1E **	004 1,000,000 410	1,006,172 29	1,012,734 79		28NOV01 6,562 50	18DEC01	1 000000 00	-6,562 50
** WB1E **	CXL 004 -1,000,000 410	-1,006,172 29	-1,012,734 79		28NOV01 6,562 50	18DEC01	1 000000 00	6,562 50
** WB1E **	005 1,000,000 410	1,006,172 29	1,012,734 79		28NOV01 -6,562 50	18DEC01	1 000000 00	-6,562 50
** WB1E **	CXL 005 -1,000,000 410	-1,006,172 29	-1,012,734 79		28NOV01 6,562 50	18DEC01	1 000000 00	6,562 50
** WB1E **	006 366,103 670	371,766 84	370,765 77		04DEC01 1,001 07	18DEC01	1 000000 00	1,001 07
** WB1E **	CXL 006 -366,103 670	-371,766 84	370,765 77		04DEC01 1,001 07	18DEC01	1 000000 00	-1,001 07
31388UP20	TOTAL	00	00		00 L		00	00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388UJ32	FNMA POOL		2016/11/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **	007 487,458 110	490,428 56	493,551 34		-3,122 78		00	-3,122 78
31388UJ6	FNMA POOL		2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **	654 508,986 000	513,121 51	512,087 63		1,033 88		00	1,033 88
31388VH5	FNMA POOL		2031/12/01	6 000	28NOV01	13DEC01	1 000000	
** WB1Q **	040 1,000,100 000	984,473 44	989,942 73		5,469 29		00	-5,469 29
31388VP25	FNMA POOL		2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **	008 953,212 000	959,020 64	962,818 59		-3,797 95		00	-3,797 95
** WB1E **	009 1,000,100 000	1,006,194 36	1,010,179 13		-3,984 77	18DEC01	1 000000 00	-3,984 77
** WB1E **	013 1,000,100 000	1,006,194 36	1,010,179 13		-3,984 77	18DEC01	1 000000 00	-3,984 77
** WB1E **	014 1,000,100 000	1,006,194 36	1,010,179 13		-3,984 77	18DEC01	1 000000 00	-3,984 77
** WB1E **	015 1,000,100 000	1,006,194 36	1,010,179 13		-3,984 77	18DEC01	1 000000 00	-3,984 77
** WB1E **	016 1,000,100 000	1,006,194 36	1,010,179 13		-3,984 77	18DEC01	1 000000 00	-3,984 77
31388VP25	TOTAL	5,989,992 44	6,013,714 24		-23,721 80 L		00	-23,721 80 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE		NET BAS	NET SECTY GN/LS
31388VQE1	FNMA POOL	2017/01/01	5 500	13NOV01	18DEC01	1 000000	
** WBIE **							
	017	1,006,194 36	1,010,179 13	-3,984 77		00	-3,984.77
	1,000,100 000						
31388VZY7	FNMA POOL	2016/12/01	6 000	01NOV01	18DEC01	1 000000	
** WBIE **							
	018	1,027,524 62	1,006,936 62	20,588 00		00	20,588 00
	1,000,100 000						
** WBIE **	019	1,027,524 62	1,006,936 62	20,588 00	18DEC01	1 000000	20,588 00
	1,000,100 000						
** WBIE **	020	1,027,524 62	1 006,936 62	20,588 00	18DEC01	1 000000	20,588 00
	1,000,100 000						
** WBIE **	021	1,015,570 30	1 006,936 62	8 633 68	18DEC01	1 000000	8,633 68
	1,000,100 000						
** WBIE **	022	1,015,570 30	1,006,936 62	8,633 68	18DEC01	1 000000	8,633 68
	1,000,100 000						
31388VZY7	TOTAL						
-----	-----	5,113,714 66	5,034,683 10	79,031 36 1		00	79,031 36 1
31388V4G0	FNMA POOL	2031/12/01	4 000	04DEC01	13DEC01	1 000000	
** WBIE **							
	573	54,489 39	54,491 58	197 81		00	197 81
	55,042 000						
31388WBV7	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WBIE **							
	024	816,067 80	821,264 07	-5,196 27		00	-5,196 27
	811,125 010						
31388WB54	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WBIE **							
	023	90 445 40	91,021 31	-575 91		00	-575 91
	89,897 590						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE		NET BAS	NET SECTY GN/LS
31388WCC8	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **							
	656	344,599 30	343 904 96	694 32		00	694 32
	341,822 000						
31388WCH7	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **							
	657	862,645 51	860,907 38	1,738 13		00	1,738 13
	855,693 000						
31388WCZ7	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
** WBIE **							
	574	48,633 43	48,457 53	175 90		00	175 90
	48,947 000						
31388WC95	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **							
	655	663,505 53	662,168 65	1,336 88		00	1,336 88
	658,158 000						
31388WDU7	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **							
	658	145,459 33	145,166 25	293 08		00	293 08
	144,287 000						
** WBIE **	659	969 538 01	967,584 51	1,953 50	13DEC01	1 000000	1,953 50
	961,724 000						
31388WDU7	TOTAL						
-----	-----	1 114,997 34	1,112,750 76	2,246 58 1		00	2,246 58 1
31388WER3	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
** WBIE **							
	575	174 526 73	173,895 48	631 25		00	631 25
	175,652 000						
31388WET9	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **							
	660	38,566 83	38,489 12	77 71		00	77 71
	38,256 000						
** WBIE **	661	494,983 33	493,985 99	997 34	13DEC01	1 000000	997 34
	490,994 000						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
31388WET9	TOTAL						
	533,550 16		532,475 11	1,075 05 L		00	1,075 05 L
31388WJ20	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	357,487 000		353,856 27	-2,876 65		00	-2,876 65
	074						
	642,613 000		636,086 46	5,171 02		1 000000	-5,171 02
31388WJ20	TOTAL						
	981,895 06		989,942 73	-8,047 67 S		00	-8,047 67 S
31388WKP0	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **							
	516,431 000		519,578 00	1,049 00		00	1,049 00
	576						
31388WRX6	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **							
	3,000,300 000		3,030,537 40	-11,954 32		00	-11,954 32
	026						
31388WRZ1	FNMA POOL	2031/12/01	6 000	06NOV01	13DEC01	1 000000	
** WB1Q **							
	1,000,100 000		989,942 73	17,267 36		00	17,267 36
	042						
31388WR65	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **							
	3,000,300 000		3,030,537 40	-11,954 32		00	-11,954 32
	025						
31388WU6	FNMA POOL	2032/01/01	6 000	28NOV01	13DEC01	1 000000	
** WB1Q **							
	497,606 000		499,238 77	-9,407 86		00	-9,407 86
	055						
	243,922 000		244,722 37	-5,240 51		1 000000	-5,240 51
	088						
	1,000,000 000		1,003,281 25	-21,484 37		1 000000	-21,484 37
	090						
** WB1Q **							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	981,796 88		1,003,281 25	-21,484 37		00	-21,484 37
	091						
1,000,000 000							
** WB1Q **							
	981,796 88		1,003,281 25	-21,484 37		1 000000	-21,484 37
	092						
1,000,000 000							
31388WU6	TOTAL						
	3,674,703 41		3,753,804 89	-79,101 48 S		00	-79,101 48 S
31388WZQ2	FNMA POOL	2017/01/01	6 000	28NOV01	19DEC01	1 000000	
** WB1E **							
	500,000 000		506,367 19	-3,281 25		00	-3,281 25
	121						
31388XY57	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000	
** WB1E **							
	99,999 880		98,999 88	359 38		00	359 38
	577						
31388XZD9	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **							
	483,469 000		486,415 14	982 05		00	982 05
	578						
31388YTS1	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
** WB1E **							
	65,788 000		65,130 12	236 43		00	236 43
	579						
31388YT28	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	357,387 000		353,757 29	-2,875 85		00	-2,875 85
	076						
	642,713 000		636,185 44	-5,171 83		1 000000	-5,171 83
	079						
31388YT28	TOTAL						
	981,895 05		989,942 73	-8,047 68 S		00	-8,047 68 S
31388YUF7	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	357,287 000		353,658 30	-2,875 04		00	-2,875 04
	078						
** WB1Q **							
	642,813 000		636,284 43	-5,172 64		1 000000	-5,172 64
	081						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
3138BYUF7	TOTAL	981,895 05	989,942 73	-8 047 68 S		00	-8,047 68 S
31389A022	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	080	350,685 08	353,559 32	-2,874 24		00	-2,874 24
	357,187 000						
** WB1Q **							
	083	631,209 97	636,383 41	-5,173 44	12DEC01	13DEC01	1 000000
	642,913 000					00	-5,173 44
31389A022	TOTAL	981,895 05	989,942 73	-8,047 68 S		00	-8,047 68 S
31389A030	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	082	350,586 90	353,460 33	-2 873 43		00	-2,873 43
	357,087 000						
** WB1Q **							
	085	631,308 15	636,482 40	-5,174 25	12DEC01	13DEC01	1 000000
	643,013 000					00	-5,174 25
31389A030	TOTAL	981 895 05	989,942 73	-8,047 68 S		00	-8,047 68 S
31389AV47	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
** WB1E **							
	580	875,614 43	872,447 40	3,167 03		00	3,167 03
	881,260 000						
31389A4H5	FNMA POOL	2016/12/01	6 000	28NOV01	19DEC01	1 000000	
** WB1E **							
	119	727,099 04	731,841 36	-4,742 32		00	-4,742 32
	722,639 000						
** WB1E **							
	127	503,085 94	506,367 19	-3,281 25	28NOV01	19DEC01	1 000000
	500,000 000					00	-3,281 25
31389A4H5	TOTAL	1,230,184 98	1,238,208 55	-8,023 57 L		00	-8,023 57 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
31389AS22	FNMA POOL	2031/12/01	6 500	21NOV01	13DEC01	1 000000	
** WB1E **							
	606	501,612 46	503,097 18	-1,484 52		00	-1,484 52
	500,050 000						
31389BAK7	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
** WB1Q **							
	084	350,488 72	353,361 35	-2,872 63		00	-2,872 63
	356,987 000						
** WB1Q **							
	087	631,406 33	636,581 38	-5,175 05	12DEC01	13DEC01	1 000000
	643,113 000					00	-5,175 05
31389BAK7	TOTAL	981,895 05	989,942 73	-8,047 68 S		00	-8,047 68 S
31389CCHO	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
** WB1Q **							
	054	494,642 53	503,946 52	-9,303 99		00	-9,303 99
	502 494 000						
31389DCR6	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WB1E **							
	027	1,006,194 36	1 010,179 13	-3,984 77		00	-3,984 77
	1,000,100 000						
31389DDU8	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **							
	662	888,570 45	886,780 09	1,790 36		00	1,790 36
	881,409 000						
31389DJN8	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WB1E **							
	663	119,453 74	119,213 05	240 69		00	240 69
	118,491 000						
313920XU9	FEDERAL NATL HFG ASS SER 2001	2024/12/25	4 435	25SEP01	25SEP01	1 000000	
** WB1Z **							
	521	29,563 96	29,561 39	2 57		00	2 57
	29,563 960						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
313920YD6 ** WB1Z **	FEDERAL NATL MTG ASS PREASSIGN 520 530.321 400	2028/08/25	4 490	25SEP01 102 21	25SEP01	1 000000 00	102 21
** WB1Z **	CXL 520 -530.321 400			25SEP01 -102 21	25SEP01	1 000000 00	-102 21
** WB1Z **	525 530.321 400			25SEP01 102 21	25SEP01	1 000000 00	102 21
** WB1Z **	750 1,436.091 500			25OCT01 276 35	25OCT01	1 000000 00	276 35
** WB1Z **	221 1,916.682 588			25NOV01 543 83	26NOV01	1 000000 00	343 83
** WB1Z **	470 2,200.075 500			25DEC01 469 06	26DEC01	1 000000 00	469 06
313920YD6 -- ----	TOTAL -----						
		6 083.178 90	6.081,979 45	1,191 45 L		00	1,191 45 L
31564AA7 ** WB1J *	FIBERMARK INC 204 4,950 000 000	SR NT 144 4,912,875 00	2011/04/15 10 750	05OCT01 -996 99	21DEC01	1 000000 00	-996 99
317928AA7 ** WB2I **	FINOVA GROUP INC 087 500,000 000	SR SECD M 195 000 00	2009/11/15 7 500	09OCT01 -4,064 21	12OCT01	1 000000 00	-4,064 21
31925EAB7 ** WB2J **	FIRST BANK N A 310 1,000 000 000	SUB NT 1,044,680 00	2003/10/15 6 000	26SEP01 11 461 37	28SEP01	1 000000 00	11,461 37

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
COMPOSITE  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2001 TO DECEMBER 31, 2001

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AS-OF DATE 31DEC01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31999E9W9 ** WB1X **	FUNDING OF VOUGHT AI TERM LOAN 144 778.894 470	2007/06/30	9 585	01JUL01 5,841 71	01JUL01	1 000000 00	5,841 71
31999E9X7 ** WB1X **	FUNDING OF VOUGHT AI TERM LOAN 361 3,140 710	2007/06/30	9 745	30MAR01 23 56	30MAR01	1 000000 00	23 56
** WB1X **	776 3,140 700			29JUN01 23 56	29JUN01	1 000000 00	23 56
** WB1X **	142 12,562 810			30JUL01 94 22	30JUL01	1 000000 00	94 22
** WB1X **	211 1 231 160			14AUG01 9 23	14AUG01	1 000000 00	9 23
** WB1X **	CXL 211 -1 231 160			14AUG01 -9 23	14AUG01	1 000000 00	-9 23
** WB1X **	302 18,844 220			30AUG01 141 33	30AUG01	1 000000 00	141 33
31999E9X7 -----	TOTAL -----						
		37,688 44	37,405 77	282 67 L		00	282 67 L
31999E9Y5 ** WB1X **	FUNDING OF VOUGHT AI TERM LOAN 140 778.894 470	2008/06/30	9 835	01JUL01 5,841 71	01JUL01	1 000000 00	5,841 71
31999E9Z2 ** WB1X **	FUNDING OF VOUGHT AI TERM LOAN 360 157 035 180	2008/06/30	9 995	16FEB01 1 177 76	16FEB01	1 000000 00	1,177 76
** WB1X **	362 103 643 220			30MAR01 777 32	30MAR01	1 000000 00	777 32
** WB1X **	146	144 472 36	143 388 81	30JUL01 1 083 55	30JUL01	1 000000 00	1,083 55



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
144,472 360							
** WB1X **	212 844 85		838 51	14AUG01 6 34	14AUG01	1 000000 00	6.34
** WB1X **	CXL 212 -844 85		-838 51	14AUG01 -6 34	14AUG01	1 000000 00	-6.34
31999E922	TOTAL	405,150 76	402,112 13	3,038 63 L		00	3,038 63 L
31999F982	FDNG OF SUNRISE MED TERM LOAN 2007/05/29	1 000		01JUL01	01JUL01	1 000000	
** WB1X **	064 20,256 60		19,965 41	291 19		00	291 19
** WB1X **	066 33,392 190	33,392 19	32,912 18	01JUL01 480 01	01JUL01	1 000000 00	480 01
** WB1X **	068 83,989 410	83,989 41	82,782 04	01JUL01 1,207 35	01JUL01	1 000000 00	1,207 35
** WB1X **	070 98,825 950	98,825 95	97,405 33	01JUL01 1,420 62	01JUL01	1 000000 00	1,420 62
31999F982	TOTAL	236,464 15	233,064 98	3,399 17 L		00	3,399 17 L
3199979J3	FED HM LN MTG	2005/08/01	7 880	02AUG00	28AUG00	1 000000	
** WB1E **	083 50,000,000 000	50,125,000 00	50,031,250 00	93,750 00		00	93,750 00
** WB1E **	CXL 083 -50,000,000 000	-50,125,000 00	-50,031,250 00	-93,750 00	02AUG00 28AUG00	1 000000 00	-93,750 00
** WB1E **	332 50,124,999 98	50,124,999 98	50,031,250 00	93,749 98	02AUG00 28NOV00	1 000000 00	93,749 98

WILLIAM H GATES FOUNDATION  
 1307 S STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR	GN/L	NET BAS SECTY GN/L
3199979J3	TOTAL	50,124,999 98	50,031,250 00	93,749 98 L		00	93,749 98 L
3199999Y6	FUNDING OF ST JOHN S KNITS	2007/07/31	1 000	30JUL01	30JUL01	1 000000	
** WB1X **	143 795 360	795 36	791 38	3 98		00	3 98
** WB1X **	544 795 360	795 36	791 38	31OCT01 3 98	31OCT01	1 000000 00	3 98
** WB1X **	768 12,002 580	12,002 58	11,942 57	31DEC01 60 01	31DEC01	1 000000 00	60 01
3199999Y6	TOTAL	13,593 30	13,525 33	47 97 L		00	47 97 L
32099W9C1	FHA 221D4 P8 98 2 PCT N1	2019/04/01	7 480	01JUN00	02JUN00	1 000000	
** WB1E **	CXL 468 -2,391 290	-2,391 29	-2,481 59	90 30		00	90 30
** WB1E **	070 2,382 400	2,382 40	2,463 92	01DEC00 -81 52	02JAN01	1 000000 00	-81 52
** WB1E **	CXL 070 -2,382 400	-2,382 40	-2,463 92	01DEC00 81 52	02JAN01	1 000000 00	81 52
** WB1E **	104 2,495 260	2,495 26	2,580 64	01DEC00 -85 38	02JAN01	1 000000 00	-85 38
** WB1E **	CXL 104 -2,495 260	-2,495 26	-2,580 64	01DEC00 85 38	02JAN01	1 000000 00	85 38
** WB1E **	105 1,495 260	1,495 26	1,546 42	01DEC00 -51 16	02JAN01	1 000000 00	-51 16
** WB1E **	307 2,382 400	2,382 40	2,463 92	01DEC00 -81 52	02JAN01	1 000000 00	-81 52
** WB1E **				01DEC00 81 52	02JAN01	1 000000 00	81 52

WILLIAM H GATES FOUNDATION  
 1307 S STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
CXL	307	-2,382 40	-2 463 92	01 52		00	01 52
-2,382 400							
** WB1E **	319	1,750 78	1,810 24	01JAN01	05FEB01	1 000000	-59 46
1,750 780				-59 46		00	
** WB1E **	533	1,815 32	1 876 55	01FEB01	08MAR01	1 000000	-61 23
1,815 320				-61 23		00	
** WB1E **	211	2 773 83	2,866 75	25MAR01	03APR01	1 000000	-92 92
2,773 830				-92 92		00	
** WB1E **	120	2,875 36	2 973 05	01MAY01	04MAY01	1 000000	-97 69
2,875 360				-97 69		00	
** WB1E **	627	79,210 98	81 882 57	01JUN01	06JUN01	1 000000	-2,671 59
79,210 980				-2,671 59		00	
** WB1E **	412	2 980 58	3 080 89	25JUN01	25JUN01	1 000000	-100 31
2,980 580				-100 31		00	
** WB1E **	657	14,816 51	15 309 37	25JUL01	02AUG01	1 000000	-492 86
14 816 510				-492 86		00	
** WB1E **	288	4,090 45	4,227 46	25AUG01	04SEP01	1 000000	-137 01
4,090 450				137 01		00	
** WB1E **	001	25 661 48	26,518 08	01OCT01	02OCT01	1 000000	-856 60
25,661 480				856 60		00	
** WB1E **	459	960 23	992 17	01NOV01	02NOV01	1 000000	-31 94
960 230				-31 94		00	
** WB1E **	342	3,841 21	3 968 46	01DEC01	04DEC01	1 000000	-127 25
3,841 210				127 25		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
32099W9G1	TOTAL	139,880 70	144,570 42	-4,689 72 1		00	-4 689 72 1
3219909F2	FHA 22104 REILLY APP CP	2012/05/01	7 430	01MAR00	30MAR00	1 000000	
** WB1E **	099	1,205 412 67	1,235,171 30	-29,758 63		00	-29,758 63
1,205 412 660							
** WB1E **	CXL 494	-1,205 412 67	-1,235,171 30	29,758 63	30MAR00	1 000000	29,758 63
-1 205 412 660						00	
3219909F2	TOTAL	00	00	00 1		00	00 1
32399E9E3	FUNDING OF TRANSDIGM TERM LOAN 2004/05/15	1 000		16AUG01	16AUG01	1 000000	
** WB1X **	276	281 25	280 90	35		00	35
281 250							
** WB1X **	278	47,727 28	47 667 62	30AUG01	30AUG01	1 000000	59 66
47,727 280				59 66		00	
** WB1X **	CXL 278	-47,727 28	-47 667 62	-59 66	30AUG01	1 000000	-59 66
-47,727 280						00	
** WB1X **	280	47,727 28	47,667 62	30AUG01	30AUG01	1 000000	59 66
47,727 280				59 66		00	
** WB1X **	604	281 25	280 90	15NOV01	15NOV01	1 000000	35
281 250				35		00	
32399E9E3	TOTAL	48,289 78	48,229 42	60 36 1		00	60 36 1
32399E9W3	FUNDING OF TRANSDIGM TERM LOAN 2007/05/15	1 000		16AUG01	16AUG01	1 000000	
** WB1X **	277	718 75	717 85	90		00	90
718 750							
** WB1X **	603	718 75	717 85	15NOV01	15NOV01	1 000000	90
718 750				90		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
32399E9W3	TOTAL		1,437 50 1,435 70	1 80 L	00	1 80 L
336212AR6	FIRST SEC AUTO OWNER SER 2000	2003/05/15	7 200	17DEC01	17DEC01	1 000000
.. WB12 ..	376 882,185 300		882,185 27 886,293 59	-4,108 32	00	-4,108 32
.. WB1U ..	764 352,874 120		352,874 11 353,272 32	17DEC01 -398 21	17DEC01 00	1 000000 -398 21
336212AR6	TOTAL		1,235,059 38 1,239,565 91	-4,506 53 L	00	-4 506 53 L
337365AA8	FIRST UNION MASTER C SER 1996	2001/02/15	1 000	15FEB01	15FEB01	1 000000
.. WB1U ..	727 7,000,000 000		7,000,000 00 7,003 847 76	-3,847 76	00	-3,847 76
.. WB1U ..	727 -7,000,000 000		-7,000,000 00 -7,003 847 76	15FEB01 3,847 76	15FEB01 00	1 000000 3,847 76
.. WB1U ..	728 7,000,000 000		7,000,000 00 7,003,847 76	15FEB01 -3 847 76	15FEB01 00	1 000000 -3,847 76
337365AA8	TOTAL		7,000,000 00 7,003,847 76	-3,847 76 S	00	-3,847 76 S
337367AB2	FIRST UNION LEHMAN B SER 1998	2035/11/18	6 560	05DEC01	10DEC01	1 000000
.. WB2F ..	168 190,000 000		198,987 89 200,758 09	-1,770 20	00	-1,770 20
337435AH4	FIRST USA CR CARD MA ASSET BKD	2003/08/15	1 000	15NOV01	15NOV01	1 000000
.. WB12 ..	093 1 424,166 240		1,424,166 66 1,424,855 32	-688 66	00	-688 66
33901MKH4	FLEET MATL BK RI MTN TRANCHE T	2002/03/06	1 000	12MAR01	15MAR01	1 000000
.. WB1U ..	282 10,000,000 000		10,009,710 00 10 000,000 00	9,710 00	00	9,710 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
33901MKV3	FLEET MATL BK RI MTN TRANCHE T	2003/03/06	1 000	24AUG01	29AUG01	1 000000
.. WB1U ..	232 20,000,000 000		20,025,400 00 19,998,472 92	26,927 08	00	26,927 08
.. WB1U ..	461 15,000,000 000		15,041,850 00 14,998,951 27	10OCT01 42,898 73	15OCT01 00	1 000000 42,898 73
33901MKV3	TOTAL		15,041,850 00 14,998,951 27	42,898 73 L	00	42,898 73 L
			20,025,400 00 19,998,472 92	26,927 08 S	00	26,927 08 S
34527RBA0	FORD CR AUTO OWNER T 1998 B AS	2001/10/15	5 850	15FEB01	15FEB01	1 000000
.. WB1F ..	692 13,303 320		13,303 30 13,286 09	17 21	00	17 21
34527RBB8	FORD CR AUTO OWNER T 1998 B AS	2002/06/15	5 900	01AUG01	15AUG01	1 000000
.. WB1F ..	317 219 482 390		219,482 39 218,759 91	722 48	00	722 48
34527RCE1	FORD CR AUTO OWNER T SER 1999	2002/06/15	5 800	15SEP01	17SEP01	1 000000
.. WB1U ..	325 898,340 000		898,340 17 898 323 58	16 59	00	16 59
.. WB1F ..	685 89 834 000		89,834 01 89,530 00	15SEP01 304 01	17SEP01 00	1 000000 304 01
34527RCE1	TOTAL		89,834 01 898 340 17	304 01 L	00	304 01 L
			898,323 58	16 59 S	00	16 59 S
34527RCM1	FORD CR AUTO OWNER T 1999 C AS	2001/11/15	5 770	15MAR01	16MAR01	1 000000
.. WB1F ..	249 84,563 650		84,563 59 84 432 19	131 40	00	131 40

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
34527RCP6	FORD CR AUTO OWNER T SER 1999	2002/09/16	6 080	17DEC01	17DEC01	1 000000	
** WBIF **							
	257	15,455 95	15,424 77	31 18		00	31 18
	15,454 030						
34527RCX9	FORD CR AUTO OWNER T 1999 D AS	2002/04/15	6 200	16JUL01	16JUL01	1 000000	
** WBIF **							
	004	139 764 69	139,560 99	203 70		00	203 70
	139 764 690						
** WBIF **							
	763	139 764 69	139,560 99	203 70	16JUL01	1 000000	203 70
	139,764 690					00	
** WBIF **							
	CXL 763	-139,764 69	139,560 99	-203 70	16JUL01	1 000000	-203 70
	-139,764 690					00	
34527RCX9	TOTAL						
-----		139 764 69	139,560 99	203 70 1		00	203 70 1
34527RDG5	FORD CR AUTO OWNER T SER 2000	2002/06/17	6 820	15JUN01	15JUN01	1 000000	
** WB1U **							
	121	1,219 476 28	1,219,476 27	01		00	01
	1,219 476 280						
** WB1F **							
	158	1,323 21	1 323 03	15OCT01	15OCT01	1 000000	18
	1 323 190			18		00	
** WB1U **							
	471	13 232 13	13 232 26	15OCT01	15OCT01	1 000000	- 13
	13,232 260			- 13		00	
34527RDG5	TOTAL						
-----		14,555 34	14 555 29	05 1		00	05 1
		1,219 476 28	1,219,476 27	01 5		00	01 5
34527REY5	FORD CR AUTO OWNER T 2000 G MT	2004/07/15	6 620	03APR01	06APR01	1 000000	
** WB1Q *							
	310	1,338 441 41	1,320 180 17	18,261 24		00	18,261 24
	1,300,000 000						

WB2C MONTHLY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTL	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
345370CA6	FORD MTR CO DEL GLOBAL LA	2001/07/16	7 450	19OCT01	24OCT01	1 000000	
** WB2L **							
	148	978 827 20	985,536 80	-6,709 60		00	-6,709 60
	1 040 000 000						
** WB2L **							
	CXL 148	-978 827 20	-985 536 80	6,709 60	24OCT01	1 000000	6,709 60
	1,040,000 000					00	
** WB2L **							
	157	216 471 40	216 496 13	-24 73	26OCT01	1 000000	-24 73
	230,000 000					00	
** WB2L **							
	158	291,765 80	292 168 53	-402 73	26OCT01	1 000000	-402 73
	310 000 000					00	
** WB2L **							
	159	470,590 00	476 885 90	-6,295 90	26OCT01	1 000000	-6 295 90
	500 000 000					00	
345370CA6	TOTAL						
-----		978 827 20	985 550 56	-6,723 36 1		00	-6,723 36 1
345397SK0	FORD MTR CR CO GLOBAL LA	2002/07/16	1 000	10AUG01	15AUG01	1 000000	
** WB1U **							
	052	22 021,318 00	22 028 847 95	-7 529 95		00	-7,529 95
	22,000 000 000						
** WB1U *							
	591	5,002,630 00	5 004 852 20	-2 222 20	01JUN01	1 000000	-2 222 20
	5 000,000 000					00	
** WB1U							
	CXL 591	-5,002,630 00	-5 004 852 20	2,222 20	01JUN01	1 000000	2,222 20
	-5,000,000 000					00	
** WB1U **							
	624	5,002,630 00	5 004 852 20	-2,222 20	01JUN01	1 000000	-2,222 20
	5 000,000 000					00	
** WB1U **							
	750	20,007,400 00	20,022 141 10	-14,741 10	06JUN01	1 000000	-14,741 10
	20 000 000 000				11JUN01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
345397SK0	TOTAL	47,031,348 00	47,055,841 25	-24,493 25 5		00	-24,493 25 5
345397SR5	FORD MTR CR CO	GLB LANDM 2003/03/17	1 000	100CT01	150CT01	1 000000	
** WB1U **	456	14,787,000 00	15,000,000 00	-213,000 00		00	-213,000 00
	15,000,000 000						
345397SV4	FORD MTR CR CO	GLOBAL NT 2002/08/01	1 000	23JUL01	26JUL01	1 000000	
** WB1U **	678	40,011,200 00	40,000,000 00	11,200 00		00	11,200 00
	40,000,000 000						
** WB1U **	521	9,910,500 00	10,000,000 00	-89,500 00	23OCT01	26OCT01	1 000000
	10,000,000 000					00	-89,500 00
** WB1U **	531	16,873,350 00	17,002,744 66	-129,394 66	24OCT01	29OCT01	1 000000
	17,000,000 000					00	-129,394 66
** WB1Y **	378	7,988,800 00	2002/08/01 6 910	01MAR01	06MAR01	1 000000	
	8,000,000 000		7,994,522 75			00	-5,722 73
345397SV6	TOTAL	34,772,650 00	34,997,267 39	-224,617 39 1		00	-224,617 39 1
	40,011,200 00	40,000,000 00		11,200 00 5		00	11,200 00 5
345397TR4	FORD MTR CR CO	GLOBAL LA 2006/02/01	6 875	18APR01	23APR01	1 000000	
** WB1Q **	415	2,037,480 00	2,029,780 00	7,900 00		00	7,900 00
	2,000,000 000						
** WB1Q **	396	2,068,680 00	2,030,423 21	38,256 75	14NOV01	19NOV01	1 000000
	2,000,000 000					00	38,256 79
345397TR4	TOTAL	4,106,360 00	4,060,203 21	46,156 79 5		00	46,156 79 5

STATE REPT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
345397IS2	FORD MTR CR CO	GLOBAL LA 2011/02/01	7 375	03OCT01	09OCT01	1 000000	
** WB2L **	074	516,840 00	512,200 00	4,640 00		00	4,640 00
	500,000 000						
** WB1H **	510	1,232,412 00	1,249,008 60	-16,596 60	14NOV01	19NOV01	1 000000
	1,200,000 000					00	-16,596 60
345397IS2	TOTAL	1,749,252 00	1,761,208 60	-11,956 60 1		00	-11,956 60 1
345397T10	FORD MTR CR CO	NT 2004/03/20	6 125	24SEP01	27SEP01	1 000000	
** WB1U **	379	14,834,950 00	14,646,333 87	188,616 13		00	188,616 13
	14,500,000 000						
345397TW3	FORD MTR CR CO	GLOBAL LA 2004/10/25	1 000	14DEC01	19DEC01	1 000000	
** WB2L **	582	1,418,722 00	1,420,000 00	-1,278 00		00	-1,278 00
	1,420,000 000						
345402H61	FORD MTR CR MED TERM TRANCHE T	2001/03/19	6 570	19MAR01	19MAR01	1 000000	
** WB1U **	201	5,704,161 00	5,694,276 54	7,884 46		00	7,884 46
	5,700,000 000						
** WB1U **	201	-5,704,161 00	-5,694,276 54	-7,884 46	19MAR01	19MAR01	1 000000
	-5,700,000 000					00	-7,884 46
** WB1U **	297	5,704,161 00	5,694,276 54	7,884 46	19MAR01	19MAR01	1 000000
	5,700,000 000					00	7,884 46
** WB1U **	481	5,704,161 00	5,700,000 00	4,161 00	19MAR01	19MAR01	1 000000
	5,700,000 000					00	4,161 00
** WB1U **	401	-5,704,161 00	-5,700,000 00	-4,161 00	19MAR01	19MAR01	1 000000
	-5,700,000 000					00	-4,161 00

STATE REPT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
345402H61	TOTAL						
	5,704,161 00	5,696,276 54		7 884 46 5		00	7,884 46 5
345402Y62	FORD MTR CR	2001/09/03	1 000	02MAY01	04MAY01	1 000000	
.. WB1Z ..	134	2,998,950 00	2,999 583 95	-633 95		00	-633 95
	3,000,000 000						
3454024V0	FORD MTR CR	2002/05/20	1 000	10APR01	16APR01	1 000000	
.. WB1U ..	725	19,970,922 00	19,998,613 06	-27,691 06		00	-27,691 06
	20,000,000 000						
.. WB1U ..	117	14,987,337 00	14,995,994 69	-8,657 69	26APR01	01MAY01	1 000000
	15,000 000 000					00	-8,657 69
3454024V0	TOTAL						
	34,958,259 00	34,994,607 75		-36,348 75 5		00	-36,348 75 5
3454025J6	FORD MTR CR	2004/03/00	1 000	24SEP01	27SEP01	1 000000	
.. WB1U ..	381	24,576,202 50	25 044,672 51	-470,470 01		00	-470,470 01
	25 000,000 000						
345517A02	FORENINGSBANKEN AB	SUB NT ST 2049/12/18	1 000	18DEC01	18DEC01	1 000000	
.. WB1Y ..	604	8 000,000 00	7 988,028 99	11,971 01		00	11,971 01
	8,000 000 000						
35177PAA5	FRANCE TELECOM SA	NT 144A 2004/03/01	7 200	02OCT01	05OCT01	1 000000	
.. WB2L ..	067	1,055,560 00	1,058 790 00	-3,230 00		00	-3,230 00
	1,000 000 000						
35177PAB5	FRANCE TELECOM SA	NT 144A 2011/03/01	7 750	13NOV01	16NOV01	1 000000	
.. WB2F ..	134	1,654 020 00	1 585,538 48	68,481 52		00	68 481 52
	1,500 000 000						
35177PAC1	FRANCE TELECOM SA	NT 144A 2031/03/01	8 500	31OCT01	05NOV01	1 000000	
.. WB2L ..	195	486,252 60	481,006 34	5,246 26		00	5 246 26
	430,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
35177PAD9	FRANCE TELECOM SA	NT FLTG R 2003/03/14	1 000	08MAR01	15MAR01	1 000000	
.. WB1Y ..	391	1,003,400 00	1,000 000 00	3 400 00		00	3,400 00
	1,000 000 000						
.. WB1Z ..	691	6 654,298 00	2003/03/14 6 307	17OCT01	22OCT01	1 000000	
	6,600,000 000		6,675,337 99	-19,039 99		00	-19 039 99
35177PAD9	TOTAL						
	7,659,698 00	7,675,337 99		-15,639 99 1		00	-15,639 99 1
36099A9A3	FUNDING OF SPX CORP	PRIV PLAC 2007/12/31	1 000	02APR01	02APR01	1 000000	
.. WB1X ..	494	3,472 22	3,467 01	5 21		00	5 21
	3,472 220						
.. WB1X ..	013	3 472 22	3,467 01	02JUL01	03JUL01	1 000000	
	3,472 220			5 21		00	5 21
.. WB1X ..	457	3 466 66	3 461 46	01OCT01	01OCT01	1 000000	
	3,466 660			5 20		00	5 20
.. WB1X ..	757	3,466 66	3 461 46	31DEC01	31DEC01	1 000000	
	3,466 660			5 20		00	5 20
36099A9A3	TOTAL						
	13,877 76	13,856 94		20 82 1		00	20 82 1
36099A9A5	FUNDING OF R K POLYM	TERM LOAN 2009/02/28	11 750	14DEC01	14DEC01	1 000000	
.. WB1X ..	744	102,739 73	100,684 94	2,054 79		00	2 054 79
	102,739 730						
3609919D7	FUNDING OF RENT A CE	BANK (N P 2007/01/31)	1 000	02MAR01	02MAR01	1 000000	
.. WB1X ..	248	5,003 06	4,965 19	37 87		00	37 87
	5,003 060						
.. WB1X ..	747	10,301 29	2007/01/31 7 820	22JUN01	22JUN01	1 000000	
	10,301 290		10,223 32	77 97		00	77 97
.. WB1X ..	101	10,006 11	9,930 37	20JUL01	20JUL01	1 000000	
	10,006 110			75 74		00	75 74

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
** WBIX **	717	30,056 17	29,828 68	19DEC01	19DEC01	1 000000	227 49
	30,056 170			227 49		00	
3609919D7	TOTAL	55,366 63	54,947 56	419 07 L		00	419 07 L
3609919E5	FUNDING OF RENT A CE BANK LOAN 2007/01/31	1 000		10AUG01	10AUG01	1 000000	
** WBIX **	199	5,003 06	4,965 19	37 87		00	37 87
	5,003 060						
** WBIX **	455	20 43	20 28	05OCT01	05OCT01	1 000000	15
	20 430			15		00	
** WBIX **	792	140,238 16	139,174 71	31DEC01	31DEC01	1 000000	1,061 45
	140,238 160			1,061 45		00	
** WBIX **	CXL 792	-140,238 16	-139,174 71	31DEC01	31DEC01	1 000000	-1,061 45
	140,238 160			-1,061 45		00	
3609919E5	TOTAL	5,023 49	4 985 47	38 02 L		00	38 02 L
3609919F2	FUNDING OF RENT A CE BANK LOAN 2007/01/31	1 000		16MARD1	16MARD1	1 000000	
** WBIX **	298	138,318 03	137,271 12	1,046 91		00	1,046 91
	138,318 030						
** WBIX **	CXL 298	-138,318 03	-137,271 12	16MARD1	16MARD1	1 000000	-1,046 91
	-138,318 030			-1,046 91		00	
** WBIX **	299	5,003 06	4,965 19	16MARD1	16MARD1	1 000000	37 87
	5,003 060			37 87		00	
** WBIX **	174	5,003 06	4,965 19	03AUG01	03AUG01	1 000000	37 87
	5,003 060	2007/01/31	7 820	37 87		00	
** WBIX **	408	1,403 30	1,392 68	28SEP01	28SEP01	1 000000	10 62
	1,403 300			10 62		00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
3609919F2	TOTAL	11 409 42	11,323 06	86 36 L		00	86 36 L
3609919G0	FUNDING FO RENT A CE BANK LOAN 2006/01/31	1 000		09MARD1	09MARD1	1 000000	
** WBIX **	249	8,175 70	8,113 82	61 88		00	61 88
	8,175 700						
** WBIX **	765	20,198 08	20,045 20	01JUN01	01JUN01	1 000000	152 88
	20,198 080	2006/01/31	7 570	152 88		00	
** WBIX **	133	8,175 70	8,113 82	27JUL01	27JUL01	1 000000	61 88
	8,175 700			61 88		00	
3609919G0	TOTAL	36,549 48	36,272 84	276 64 L		00	276 64 L
3609919H8	FUNDING OF RENT A CE BANK LOAN 2006/01/31	1 000		02MARD1	02MARD1	1 000000	
** WBIX **	247	4,087 85	4,056 91	30 94		00	30 94
	4,087 850						
** WBIX **	CXL 247	-4,087 85	-4,056 91	02MARD1	02MARD1	1 000000	-30 94
	-4,087 850			-30 94		00	
** WBIX **	267	4,087 85	4,056 91	02MARD1	02MARD1	1 000000	30 94
	4,087 850			30 94		00	
** WBIX **	CXL 267	-4,087 85	-4,056 91	02MARD1	02MARD1	1 000000	-30 94
	-4,087 850			-30 94		00	
** WBIX **	514	4,087 85	4,056 91	02MARD1	02MARD1	1 000000	30 94
	4,087 850	2006/01/31	6 810	30 94		00	
** WBIX **	CXL 514	-4,087 85	4,056 91	02MARD1	02MARD1	1 000000	-30 94
	-4,087 850			-30 94		00	
** WBIX **	523	4,087 85	4,056 91	02MARD1	02MARD1	1 000000	30 94
	4,087 850			30 94		00	
** WBIX **		2006/01/31	7 570	22JUN01	22JUN01	1 000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
	748	8,416 89	8,553 18	63 71		00	63 71
8,416 890							
** WB1X **	102	8 175 70	8,113 82	20JUL01	20JUL01	1 000000	61 88
8 175 700				61 88		00	61 88
** WB1X **	716	24,541 21	24,355 46	19DEC01	19DEC01	1 000000	185 75
24,541 210				185 75		00	185 75
3609919HB	TOTAL	45 221 65	44,879 37	342 28 L		00	342 28 L
3609919J4	FUNDING OF RENT A CE BANK LOAN 2006/01/31		1 000	10AUG01	10AUG01	1 000000	
** WB1X **	198	4,087 85	4 056 91	30 94		00	30 94
4,087 850							
** WB1X **	454	16 68	16 55	05OCT01	05OCT01	1 000000	13
16 680				13		00	13
3609919J4	TOTAL	4 104 53	4 073 46	31 07 L		00	31 07 L
3609919K1	FUNDING OF RENT A CE BANK LOAN 2006/01/31		1 000	16MAR01	16MAR01	1 000000	
** WB1X **	300	4,087 85	4 056 91	30 94		00	30 94
4 087 850							
** WB1X **	173	4 087 85	2006/01/31 7 570	03AUG01	03AUG01	1 000000	30 94
4 087 850			4,056 91	30 94		00	30 94
** WB1X **	409	1 403 29	1 392 67	28SEP01	28SEP01	1 000000	10 62
1,403 290				10 62		00	10 62
3609919K1	TOTAL	9 578 99	9,506 49	72 50 L		00	72 50 L
3609919L9	FUNDING OF RENT A CE BANK LOAN 2007/01/31		1 000	09MAR01	09MAR01	1 000000	
** WB1X **	546	10 006 11	9,930 37	75 74		00	75 74
10,006 110							
** WB1X **	681	24 720 11	24 533 01	01JUN01	01JUN01	1 000000	187 10
24,720 110				187 10		00	187 10

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
** WB1X **	134	10 006 11	9,930 37	27JUL01	27JUL01	1 000000	75 74
10,006 110				75 74		00	75 74
3609919L9	TOTAL	44,732 33	44,393 75	338 58 L		00	338 58 L
360991908	FUNDING OF ALLIED WA BANK LOAN 2006/07/30		1 000	27NOV01	27NOV01	1 000000	
** WB1X **	627	15 665 55	15 508 89	156 66		00	156 66
15,665 550							
** WB1X **	628	65,495 34	64 840 39	27NOV01	27NOV01	1 000000	654 95
65 495 340				654 95		00	654 95
** WB1X **	746	3,555 30	3 519 75	28DEC01	28DEC01	1 000000	35 55
3,555 300				35 55		00	35 55
** WB1X **	747	4,266 36	4,223 70	28DEC01	28DEC01	1 000000	42 66
4,266 360				42 66		00	42 66
** WB1X **	CXL 747	4,266 36	-4 223 70	28DEC01	28DEC01	1 000000	42 66
-4,266 360				-42 66		00	42 66
** WB1X **	784	4,266 36	4 223 70	31DEC01	31DEC01	1 000000	42 66
4 266 360				42 66		00	42 66
360991908	TOTAL	88,982 55	88 092 73	889 82 L		00	889 82 L
36157LS90	G E CAP MTG SVCS INC SER 1994	2009/02/25	5 500	25JUL01	25JUL01	1 000000	
** WB1E **	893	32 410 74	32,265 81	144 93		00	144 93
32,410 740							
** WB1E **	621	32 410 74	32,265 81	25JUL01	25JUL01	1 000000	144 93
32,410 740				144 93		00	144 93
** WB1E **	CXL 621	-32 410 74	-32 265 81	25JUL01	25JUL01	1 000000	-144 93
32,410 740				-144 93		00	-144 93

STATE SEC



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36157LS90	TOTAL		32,410 74	32,265 81	144 93 L	00	144 93 L
36157LX06	G E CAP MTG SVCS INC SER 1993	2023/12/25	6 250	25JAN01	25JAN01	1 000000	
WB1E	265	21,864 97	21,820 17	44 80		00	44 80
	21,864 980						
36157LZ68	G E CAP MTG SVCS INC REMIC MC	2024/03/25	6 500	25JAN01	25JAN01	1 000000	
WB1E	139	303,369 17	302 467 17	902 00		00	902 00
	303 369 170						
WB1E	CXL 139	-303,369 17	-302,467 17	-902 00	25JAN01	1 000000	-902 00
	-303,369 170				25JAN01	00	
WB1E	353	303,369 17	302 466 59	902 58	25JAN01	1 000000	902 58
	303,369 200					00	
36157LZ68	TOTAL		303,369 17	302,466 59	902 58 L	00	902 58 L
361849BT8	GMAC COML MTG SEC IN MTG CTF S	2003/12/15	6 830	15NOV01	15NOV01	1 000000	
WB2F	137	1,791,356 43	1,803,141 74	-11,785 31		00	-11,785 31
	1,791,356 430						
361849DY5	GMAC COML MTG SEC IN MTG PASS	2035/05/15	6 420	22MAY01	25MAY01	1 000000	
WB1Q	769	327,069 34	326 401 28	668 06		00	668 06
	325,000 000						
361849JU7	GMAC COML MTG SEC IN MTG CTF 9	2009/07/15	0 000	25JAN01	25JAN01	1 000000	
WB1H	457	00	4,046 27	-4,046 27		00	-4,046 27
	130,423 800						
WB1H	722	00	3,259 34	-3,259 34	28FEB01	1 000000	-3,259 34
	105,058 770				28FEB01	00	
WB1H	428	00	1,022 64	-1,022 64	01APR01	1 000000	-1 022 64
	32,962 780				01APR01	00	
WB1H	263	00	1,262 80	-1,262 80	30JUN01	1 000000	-1,262 80
					30JUN01	00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	40,703 890						
WB1H	735	00	12,571 52	-12,571 52	31AUG01	1 000000	-12,571 52
	405,219 290				31AUG01	00	
WB1H	420	00	1,218 39	-1,218 39	31OCT01	1 000000	-1,218 39
	39,272 500				31OCT01	00	
WB1H	662	00	917 07	-917 07	30NOV01	1 000000	-917 07
	29,559 930				30NOV01	00	
WB1H	041	00	553 62	-553 62	31DEC01	1 000000	-553 62
	17,844 800				31DEC01	00	
361849JU7	TOTAL		00	24,851 65	-24,851 65 L	00	-24,851 65 L
36185HAJ2	GMACH HOME LN TR	2000 CL 1	2015/03/25	1 000	25AUG01	27AUG01	1 000000
WB1U	243	1,026,693 75	1,026,639 75	54 00		00	54 00
	1,026,639 750						
361957AF0	GE CAP CORP COML MTG SER 96 1	2006/01/21	1 000	29DEC99	29DEC99	1 000000	
WB1H	518	16,101 23	61,110 20	-45,008 97		00	-45 008 97
	61,047 650						
WB1H	CXL 518	-16,101 23	-61,110 20	45,008 97	29DEC99	1 000000	45,008 97
	-61,047 650				29DEC99	00	
WB1H	530	16,301 23	61,110 20	-44,808 97	29DEC99	1 000000	-44,808 97
	61,047 650				29DEC99	00	
WB1H	CXL 682	-21,308 73	-61,110 20	39,801 47	29DEC99	1 000000	39,801 47
	-61 047 650				29DEC99	00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
361957AF0	TOTAL		-5,007 50	00	-5,007 50 L	00	-5,007 50 L
36199E9E6	FUNDING OF TERMI PLE TERM LOAN	2008/06/23	1 000		30MAR01	30MAR01	1 000000
.. WB1X ..	351	4,642 62	4,214 88	428 54		00	428 54
	4 642 620						
.. WB1X ..	467	1,703,056 06	1,703,056 06	01APR01	01APR01	1 000000	00
	1,843,122 130			00		00	
.. WB1X ..	780	4,642 63	4,289 82	29JUN01	29JUN01	1 000000	352 81
	4,642 630			352 81		00	
.. WB1X ..	440	4,642 62	4,289 81	30SEP01	30SEP01	1 000000	352 81
	4,642 620			352 81		00	
.. WB1X ..	745	4,642 63	4,289 82	28DEC01	28DEC01	1 000000	352 81
	4,642 630			352 81		00	
36199E9E6	TOTAL		1,703,056 06	1,703,056 06	00	00	00
			18,570 50	17 083 53	1,486 97 L	00	1,486 97 L
36199E9W6	FUNDING OF GRIEF BRO PRIVATE P	2008/02/28	1 000		31OCT01	31OCT01	1 000000
.. WB1X ..	547	3,249 54	32,499 54	-29 250 00		00	-29 250 00
	32 499 540						
.. WB1X ..	CXL 547	-3,249 54	-32 499 54	29,250 00	31OCT01	31OCT01	1 000000
	-32,499 540					00	29,250 00
36199E9W6	TOTAL		00	00	00 L	00	00 L

MONTHLY

WILLIAM H GATES FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31 2001

AS-OF DATE 31DEC01  
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36199N9B2	FUNDING OF ALLIED WA BANK LOAN	2007/07/30	1 000		21JUN01	21JUN01	1 000000
.. WB1X ..	762	31,464 43	31,149 78	314 65		00	314 65
	31,464 430						
36199N9F3	FUNDING OF ALLIED WA BANK LOAN	2006/07/30	1 000		27NOV01	27NOV01	1 000000
.. WB1X ..	626	62,928 86	62,299 57	629 29		00	629 29
	62,928 860						
36200RMV1	GNMA POOL	2031/09/15	6 500		30AUG01	20NOV01	1 000000
.. WB1E ..	009	1 006,350 17	1,000 490 21	5,859 96		00	5,859 96
	1,000,099 550						
36200RPJ5	GNMA POOL	2031/11/15	6 000		18DEC01	20DEC01	1 000000
.. WB1H ..	776	290,577 43	301,593 03	-11,015 60		00	-11,015 60
	299,999 280						
36200SSU5	GNMA POOL	2031/10/15	6 500		30AUG01	20NOV01	1 000000
.. WB1E ..	010	189,901 22	192,850 00	-2,948 78		00	-2,948 78
	188,721 710						
.. WB1E ..	011	627,870 48	627,199 16	671 32	24OCT01	20NOV01	1 000000
	613,772 880				671 32	00	671 32
36200SSU5	TOTAL		820 049 16	-2,277 46 L		00	-2,277 46 L
36200SMV8	GNMA POOL	2031/12/15	6 000		18DEC01	20DEC01	1 000000
.. WB1H ..	771	968,593 75	1,005,312 50	-36,718 75		00	-36,718 75
	1,000,000 000						
.. WB1H ..	772	968,593 75	1,005 312 50	-36,718 75	18DEC01	20DEC01	1 000000
	1,000,000 000					00	-36,718 75
36200SMV8	TOTAL		2 010,625 00	-73,437 50 L		00	-73 437 50 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT SELL RATE BASE CURR GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
36200SWY2 ** WB1H ** 1,000,000 000	GNMA POOL 768 968,593 75	2031/12/15 6 000 1,005,312 50	18DEC01 -36,718 75	20DEC01 1 000000 00	-36,718 75
36200T3Y2 ** WB1H ** 999,999 600	GNMA POOL 767 968,593 36	2031/11/15 6 000 1,005,312 10	18DEC01 -36,718 74	20DEC01 1 000000 00	-36,718 74
36200UCU7 ** WB1E ** 949,612 470	GNMA POOL 012 452,422 55	2031/10/15 6 500 449 788 10	30AUG01 2 634 45	20NOV01 1 000000 00	2,634 45
36200UMX0 ** WB1E ** 1,000,000 000	GNMA POOL 013 1,004,250 00	2031/11/15 6 500 1,000,390 63	30AUG01 5,859 37	20NOV01 1 000000 00	5,859 37
36200UYX7 ** WB1E ** 1,000,099 210	GNMA POOL 014 1,006,349 83	2031/10/15 6 500 1,000,489 87	30AUG01 5,859 96	20NOV01 1 000000 00	5,859 96
36200VP72 ** WB1E ** 1,000,000 000	GNMA POOL 015 1,004,250 00	2031/11/15 6 500 1,000,390 63	30AUG01 5 859 37	20NOV01 1 000000 00	5 859 37
36200VP77 ** WB1E ** 1,000,000 000	GNMA POOL 016 1,006,250 00	2031/11/15 6 500 1,000,390 63	30AUG01 5,859 37	20NOV01 1 000000 00	5 859 37
36200VP77 ----- -----	TOTAL ----- 2 012,500 00	2 000,781 26	11,718 74 1	00	11,718 74 1
36200XG78 ** WB1H ** 1,000,000 000	GNMA POOL 770 968,593 75	2031/11/15 6 000 1,005,312 50	18DEC01 -36,718 75	20DEC01 1 000000 00	-36,718 75

STATE STREET

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT SELL RATE BASE CURR GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
36201ANY6 ** WB1H ** 1,000,000 000	GNMA POOL 773 968,593 75	2031/12/15 6 000 1,005,312 50	18DEC01 -36,718 75	20DEC01 1 000000 00	-36,718 75
36202KJ55 ** WB1E ** 3,212 220	GNMA II POOL 187 3,212 22	2024/02/20 1 000 3,202 12	20JUN01 10 10	20JUN01 1 000000 00	10 10
36207J4F7 ** WB1E ** 154,106 480	GNMA POOL 115 158,344 41	2028/06/15 7 500 158,151 78	18MAY01 192 63	20JUN01 1 000000 00	192 63
36207J4F7 CXL 154,106 480	115 -158,344 41	-158,151 78	18MAY01 -192 63	20JUN01 1 000000 00	-192 63
36207J4F7 ----- -----	TOTAL ----- 00	00	00 1	00	00 1
36207LDA3 ** WB1E ** 66,908 160	GNMA POOL 577 69,218 58	2030/10/15 7 500 69,208 13	22AUG01 10 45	24SEP01 1 000000 00	10 45
36207U2D9 ** WB1E ** 951,385 150	GNMA POOL 070 977,548 24	2030/06/15 8 000 979,034 78	15FEB01 -1,486 54	27MARD1 1 000000 00	-1,486 54
36208R226 ** WB1E ** 505,747 860	GNMA POOL 017 508,908 78	2029/01/15 6 500 505,945 42	30AUG01 2,963 36	20NOV01 1 000000 00	2,963 36
36208UL78 ** WB1E ** 70,638 480	GNMA POOL 578 73,077 72	2030/08/15 7 500 73,066 68	22AUG01 11 04	24SEP01 1 000000 00	11 04

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
36208UTG2	GNMA POOL 461451	2028/04/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	116 197,679 54	197,639 06	240 48			00	240 48
	192,388 850						
** WBIE **	CXL 116 -197,679 54	-197,439 04	-240 48	18MAY01	20JUN01	1 000000	-240 48
	-192,388 850					00	
36208UTG2	TOTAL	00	00	00 L		00	00 L
36208U3B1	GNMA POOL 461694	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
** WBIE **	018 259,242 13	257,732 57	1,509 56			00	1,509 56
	257,631 930						
36208VJE6	GNMA POOL 462061	2028/04/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	117 298,926 30	298,562 64	363 66			00	363 66
	290 925 840						
** WBIE **	CXL 117 -298,926 30	-298,562 64	-363 66	18MAY01	20JUN01	1 000000	-363 66
	-290,925 840					00	
36208VJE6	TOTAL	00	00	00 L		00	00 L
36209CXR2	GNMA POOL 467888	2028/09/15	7 000	20JUL01	24JUL01	1 000000	
** WBIE **	389 578,072 91	526,123 10	1 949 81			00	1,949 81
	519,948 710						
36209DJBE	GNMA POOL 468387	2030/01/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	118 48,534 13	48,475 08	59 05			00	59 05
	47,235 160						
36209ER20	GNMA POOL 469505	2028/03/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	119 199,995 80	199,751 70	243 30			00	243 30
	194,642 340						
** WBIE **	CXL 119 -199,995 80	-199 751 70	243 30	18MAY01	20JUN01	1 000000	-243 30
	-194,642 340					00	

STATE STREET

WB2C MONTHLY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	LOCAL COST BASE COST	LOCAL SECY GN/LS BASE SECY GN/LS	TRD DT GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
36209ER20	TOTAL	00	00	00 L		00	00 L
36209E6Z0	GNMA POOL 469888	2029/01/15	6 500	30AUG01	20NOV01	1 000000	
** WBIE **	019 210,840 45	209,612 93	1,227 72			00	1,227 72
	209,531 080						
36209F7C7	GNMA POOL 470791	2029/08/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	120 429,723 09	428,957 01	766 08			00	766 08
	412,869 198						
36209GU39	GNMA POOL 471402	2030/11/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	121 977,308 04	976,119 10	1,188 94			00	1,188 94
	951,151 380						
36209LH5E	GNMA POOL 474652	2029/02/15	6 500	30AUG01	20NOV01	1 000000	
** WBIE **	028 404,905 21	402,547 45	2,357 76			00	2,357 76
	402,390 270						
36209LHQ6	GNMA POOL 474767	2031/03/15	7 000	17MAY01	01JUN01	1 000000	
** WBIE **	647 811,830 40	811,080 33	750 07			00	750 07
	800,079 240						
36209N4C3	GNMA POOL 477019	2029/12/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	122 250,286 10	249,981 62	304 48			00	304 48
	243,587 450						
36209ORS6	GNMA POOL 478497	2030/09/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	763 325,668 81	323,322 24	2 346 57			00	2,346 57
	315,513 230						
36209QY33	GNMA POOL 478730	2029/09/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **	579 475,215 78	474,282 72	933 06			00	933 06
	459,353 720						

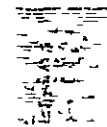
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36209RCB7	GNMA POOL	2029/12/15	8 000	19OCT01	20NOV01	1 000000	
** WBIE **							
	313	272,480 23	264,630 83	7,849 40		00	7,849 40
	258,208 180						
** WBIE **	CXL						
	313	-272,480 23	-264,630 83	-7,849 40		00	-7,849 40
	-258,208 180						
** WBIE **							
	653	251,958 85	244,700 61	7,258 24		00	7,258 24
	238,761 670						
** WBIE **							
	786	19,446 50	19,981 28	-534 78		00	-534 78
	19,446 510						
36209RCB7	TOTAL						
		271,405 35	264,681 89	6,723 46 L		00	6,723 46 L
36209RDB4	GNMA POOL	2030/01/15	8 000	19OCT01	20NOV01	1 000000	
** WBIE **							
	315	359,309 12	348,964 51	10,344 61		00	10,344 61
	340,489 120						
** WBIE **	CXL						
	315	-359,309 12	-348,964 51	-10,344 61		00	-10,344 61
	340,489 120						
** WBIE **							
	654	359,015 28	348,679 13	10,336 15		00	10,336 15
	340,210 670						
** WBIE **							
	787	278 45	286 10	-7 65		00	-7 65
	278 450						
36209RDB4	TOTAL						
		359,293 73	348,965 23	10,328 50 L		00	10,328 50 L
36209RGP2	GNMA POOL 479106	2030/01/15	8 000	19OCT01	20NOV01	1 000000	
** WBIE **							
	314	332,226 50	322,461 63	9,564 87		00	9,564 87
	314,825 040						
** WBIE **	CXL						
	314	-332,226 50	-322,461 63	-9,564 87		00	-9,564 87
	-314,825 040						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WBIE **							
	655	292,191 23	283,778 99	8,412 24		00	8,412 24
	276,886 750						
** WBIE **							
	788	37,938 29	38 980 98	-1 042 69		00	-1,042 69
	37,938 290						
36209RGP2	TOTAL						
		330,129 52	322,759 97	7,369 55 L		00	7,369 55 L
36209RS46	GNMA POOL	2030/07/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **							
	580	981,860 72	981,712 43	148 30		00	148 30
	949,087 550						
36209RTC7	GNMA POOL	2030/07/15	8 500	31OCT01	20NOV01	1 000000	
** WBIE **							
	022	242 671 57	241,531 60	1,139 97		00	1,139 97
	227,994 430						
36209RVL4	GNMA POOL	2030/08/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **							
	764	96,740 96	96,043 91	697 05		00	697 05
	93,724 210						
** WBIE **							
	765	451,584 53	448,330 70	3,253 83		00	3,253 83
	437,502 420						
36209RVL4	TOTAL						
		548,325 49	544,374 61	3,950 88 L		00	3,950 88 L
36209R5D1	GNMA POOL	2030/11/15	7 500	20JUL01	24JUL01	1 000000	
** WBIE **							
	394	534,125 57	535,587 93	-1,462 36		00	-1,462 36
	519,948 840						
36209R6E8	GNMA POOL	2030/06/15	6 500	30AUG01	20NOV01	1 000000	
** WBIE **							
	021	553,927 49	550,701 98	3,225 51		00	3,225 51
	550 486 950						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
36209SAX9	GNMA POOL	2030/12/15	8 000	15FEB01	22MAR01	1 000000	
** WBIE **	071	1,027,602 32	1 029,164 97	-1,562 65		00	-1,562 65
	1,000,099 580						
** WBIE **	072	1,027,602 32	1,029,164 97	1,562 65	15FEB01	22MAR01	1 000000
	1,000,099 580						00
** WBIE **	076	1,027,602 32	1,029,164 97	-1,562 65	15FEB01	22MAR01	1 000000
	1,000,099 580						00
36209SAX9	TOTAL	3,082 806 96	3,087,494 91	-4 687 95 L		00	-4,687 95 L
36209TNK1	GNMA POOL	2028/07/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	123	28,645 98	28,611 13	34 85		00	34 85
	27,879 300						
** WBIE **	CXL 123	-28,645 98	-28,611 13	34 85	18MAY01	20JUN01	1 000000
	27 879 300						00
36209TNK1	TOTAL	00	00	00 L		00	00 L
36209UM64	GNMA POOL	2030/08/15	8 500	31OCT01	20NOV01	1 000000	
** WBIE **	023	247,702 71	246,539 11	1,163 60		00	1,163 60
	232,721 280						
36209WG30	GNMA POOL	2040/05/15	6 800	29JAN01	01FEB01	1 000000	
** WBIE **	077	809 508 91	792,596 53	16,912 38		00	16 912 38
	797 545 730						
** WBIE **	CXL 077	-809 508 91	-792,596 53	-16 912 38	29JAN01	01FEB01	1 000000
	-797,545 730						00
** WBIE **	155	809 189 24	792 596 53	16,592 71	29JAN01	02FEB01	1 000000
	797 545 730						00
** WBIE **	180	809 508 91	792 581 68	14,927 23	29JAN01	01FEB01	1 000000
	797 545 730						00

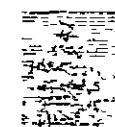
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** WBIE **	CXL 180	-809 508 91	-792 581 68	-14,927 23	29JAN01	01FEB01	1 000000
	-797,545 730						00
** WBIE **	519	809,508 91	792,596 52	16 912 39	29JAN01	01FEB01	1 000000
	797 545 730						00
** WBIE **	CXL 519	-809 508 91	-792,596 52	-16,912 39	29JAN01	01FEB01	1 000000
	-797,545 730						00
** WBIE **	534	809,508 91	792,596 52	16,912 39	29JAN01	01FEB01	1 000000
	797,545 730						00
** WBIE **	CXL 534	-809 508 91	-792 596 52	-16,912 39	29JAN01	01FEB01	1 000000
	-797,545 730						00
36209WG30	TOTAL	809,189 24	792 596 53	16,592 71 L		00	16,592 71 L
36209YEJ3	GNMA POOL	2031/03/15	8 500	31OCT01	21NOV01	1 000000	
** WBIE **	024	476,391 35	474 153 49	2,237 90		00	2,237 90
	447,578 520						
36209YGL6	GNMA POOL	2031/04/15	8 500	31OCT01	21NOV01	1 000000	
** WBIE **	025	545 464 85	542 902 48	2,562 37		00	2,562 37
	512,474 320						
36209YR86	GNMA POOL	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
** WBIE **	033	1,006,350 12	1,000,490 16	5,859 96		00	5,859 96
	1,000,099 500						
36209YRE0	GNMA POOL	2031/08/15	6 500	24OCT01	20NOV01	1 000000	
** WBIE **	034	792,555 97	791,708 58	847 39		00	847 39
	774,760 690						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
36209YUR7	GNMA POOL	2031/09/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	035	1,004,349 70	1,000,489 74	5,859 96	00		5,859 96
	1,000,099 080						
36209YU0	GNMA POOL	2031/09/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	036	1,004,350 00	1,000,490 04	5,859 96	00		5,859 96
	1,000,099 380						
36210ABR2	GNMA POOL	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	561	72,308 17	72,297 25	10 92	00		10 92
	69,894 420						
36210DG62	GNMA POOL	2029/06/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	124	231,548 88	231,267 19	281 49	00		281 49
	225,351 710						
36210FU61	GNMA POOL	2029/02/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	037	585,407 89	581,999 07	3,408 82	00		3,408 82
	581,771 820						
36210F6K7	GNMA POOL	2029/05/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	125	509,393 29	508,773 59	619 70	00		619 70
	495,759 890						
36210JGR3	GNMA POOL	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	766	167,853 09	166,643 66	1,209 43	00		1,209 43
	142,618 800						
.. WBIE ..	767	359,670 38	357 078 83	2,591 55	00		2,591 55
	348,454 490						
36210JGR3	TOTAL		523,722 49	3,800 98 1	00		3,800 98 L



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
36210JHT8	GNMA POOL	2031/02/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	126	66,284 22	66,203 58	80 64	00		80 64
	64,510 190						
.. WBIE ..	CXL 126	-66,284 22	-66,203 58	-80 64	00		-80 64
	-64,510 190						
36210JHT8	TOTAL		00	00 1	00		00 1
36210NKK0	GNMA POOL	2029/02/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	036	210,101 48	208,878 06	1,223 42	00		1,223 42
	208,796 500						
36210RQZ6	GNMA POOL 500072	2029/11/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	039	25,310 97	25,192 06	118 91	00		118 91
	23,780 120						
.. WBIE ..	040	524,524 24	522,060 24	2,464 00	00		2,464 00
	492,800 230						
36210RQZ6	TOTAL		547,252 30	2,582 91 1	00		2,582 91 L
36210RT83	GNMA POOL	2029/12/15	8 500	31OCT01	04DEC01	1 000000	
.. WBIE ..	331	466,834 88	464,641 88	2,193 00	00		2,193 00
	438,600 000						
36210RUL2	GNMA POOL 500195	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	582	58,474 43	58,465 60	8 83	00		8 83
	56,522 630						
36210XBC0	GNMA POOL	2029/05/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	041	730,955 42	726,499 08	4,256 34	00		4,256 34
	726,415 320						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	GN/LS	NET BAS SECTY GN/LS
36210XBH9	GNMA POOL	2029/05/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	583	708,093 41	704,703 10	1 390 31		00	1,390 31
	684,458 210						
36210XN45	GNMA POOL	2030/02/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	042	460,687 24	458 523 12	2,144 12		00	2,144 12
	432 824 180						
36210XYS0	GNMA POOL	2029/06/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	128	251,051 01	250,745 59	305 42		00	305 42
	244,331 880						
36210X510	GNMA POOL	2029/09/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	127	25 090 93	25 060 41	30 52		00	30 52
	24 419 400						
36210YK95	GNMA POOL 504220	2030/04/15	8 000	20MAY01	23APR01	1 000000	
.. WBIE ..	768	344,211 74	341,731 57	2 480 17		00	2 480 17
	333,477 920						
36210YLR4	GNMA POOL	2030/06/15	8 000	15FEB01	27MAR01	1 000000	
.. WBIE ..	077	24,882 86	24 920 70	-37 84		00	-37 84
	24,216 980						
36210YMY4	GNMA POOL 504272	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	043	732 812 17	728 545 02	4 267 15		00	4,267 15
	728 260 540						
36210Y404	GNMA POOL	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	584	78 543 41	78,539 10	4 31		00	4 31
	27 590 670						
36211AMC7	GNMA POOL	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	044	273,537 86	271 945 06	1,592 80		00	1 592 80
	271 838 870						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	GN/LS	NET BAS SECTY GN/LS
36211BMA9	GNMA POOL	2029/06/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	045	710 094 44	705,941 56	4,134 88		00	4,134 88
	705,685 900						
36211BWC4	GNMA POOL	2030/05/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	046	553 973 74	551,371 40	2,402 34		00	2,402 34
	520 468 580						
36211CJR9	GNMA POOL 508866	2029/09/15	7 500	18MAY01	22JUN01	1 000000	
.. WBIE ..	182	298 927 02	298 563 36	363 46		00	363 46
	290 926 540						
.. WBIE ..	183	28,446 08	28 611 23	34 85		00	34 85
	27,879 400						
36211CJE9	TOTAL						
-----		327 573 10	327 174 59	398 51 1		00	398 51 1
36211CS86	GNMA POOL	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	585	945,283 46	945 137 47	145 79		00	145 79
	933 063 610						
36211CTG7	GNMA POOL	2031/02/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	129	42,513 55	42 437 50	76 05		00	76 05
	60 840 440						
36211C6N7	GNMA POOL	2030/01/15	8 000	19OCT01	20NOV01	1 000000	
.. WBIE ..	316	383 084 12	372 055 05	11,029 07		00	11,029 07
	363 018 820						
.. WBIE ..	CXL 316	-383,084 12	-372,055 05	-11,029 07		00	-11,029 07
	363 018 820						
.. WBIE ..	656	377 153 90	366,295 56	10 858 34		00	10,858 34
	357,399 220						
.. WBIE ..	789	5,419 60	5 774 05	154 45		00	-154 45
	5 619 600						



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DATE LOCAL COST	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36211C6N7	TOTAL						
	382,773 50		372,049 41	10.703 89 L		00	10.703 89 L
36211D3M0	GNMA POOL	2029/08/15	4 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	510304						
	047	348,878 78	346,847 26	2,031 52		00	2,031 52
	344,711 850						
36211EQM1	GNMA POOL	2029/12/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	510861						
	130	693,931 88	693,087 68	844 20		00	844 20
	475,359 490						
36211ER24	GNMA POOL	2029/05/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	510905						
	131	17,402 46	17,381 29	21 17		00	21 17
	16,936 700						
36211ET65	GNMA POOL	2029/05/15	4 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	510973						
	848	275,394 41	273,798 99	1,603 42		00	1,603 42
	273,484 080						
36211FFX8	GNMA POOL	2029/09/15	7 500	22AUG01	26SEP01	1 000000	
.. WBIE ..	511482						
	586	437,425 22	436,546 36	858 86		00	858 86
	422,824 560						
36211FHFS	GNMA POOL	2030/07/15	8 000	15FEB01	22MAR01	1 000000	
.. WBIE ..	511530						
	078	25,382 41	25,421 21	-38 60		00	-38 60
	24,703 270						
36211FJDE	GNMA POOL	2030/07/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	511560						
	050	566,822 57	564,159 87	2,462 70		00	2,462 70
	532,540 290						
36211FJTS	GNMA POOL	2030/07/15	8 000	15FEB01	22MAR01	1 000000	
.. WBIE ..	511574						
	079	974,992 45	978,478 35	-1 485 70		00	-1,485 70
	950,844 450						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	DATE LOCAL COST	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36211FJUD	GNMA POOL	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	511575						
	769	257,435 14	255,580 24	1,854 90		00	1 854 90
	249,487 340						
36211FLD5	GNMA POOL	2030/08/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	511624						
	051	606,347 95	603,499 57	2,848 38		00	2,848 38
	549,675 110						
36211FT62	GNMA POOL	2031/01/15	7 500	18MAY01	27JUN01	1 000000	
.. WBIE ..	511873						
	184	197,679 80	197,439 31	248 49		00	248 49
	192,389 100						
.. WBIE ..	185	199,995 82	199,752 51	243 31		00	243 31
	194,643 130						
36211FT62	TOTAL						
	397,675 42		397,191 82	483 80 L		00	483 80 L
36211F4A0	GNMA POOL	2029/09/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	512117						
	849	346,446 47	344,429 12	2,017 35		00	2,017 35
	344,294 630						
36211GCR8	GNMA POOL	2030/02/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	512408						
	052	334,395 49	332,824 64	1,570 85		00	1,570 85
	314,178 750						
36211GMC4	GNMA POOL	2030/04/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	512555						
	770	177,176 37	175,899 75	1,276 62		00	1,276 62
	171,651 340						
.. WBIE ..	771	371,359 30	368,683 51	2,675 79		00	2,675 79
	359,778 920						
36211GMC4	TOTAL						
	548,535 67		544,583 26	3,952 41 L		00	3,952 41 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36211HRA8 ** WBIE **	GNMA POOL 587 42 841 110	513389 44,320 47	2029/09/15 7 500 44,233 45	22AUG01 87 02	24SEP01	1 000000 00	87 02
36211HRB9 ** WBIE **	GNMA POOL 772 447,876 590	513582 462,292 67	2030/05/15 8 000 458,941 63	20MAR01 3,330 99	23APR01	1 000000 00	3 330 99
** WBIE **	304 20,137 170	21,250 27	20 638 08	19OCT01 612 14	20NOV01	1 000000 00	612 14
** WBIE **	CXL 304 -20,137 170	-21,250 27	-20 638 08	19OCT01 -612 14	20NOV01	1 000000 00	-612 14
** WBIE **	657 18,800 410	19 839 57	19,260 07	19OCT01 571 50	20NOV01	1 000000 00	571 50
** WBIE **	790 1,336 760	1,336 76	1,373 52	15NOV01 -36 76	14NOV01	1 000000 00	-36 76
36211HRB9 -----	TOTAL	483 468 95	479,603 22	3 865 73 L		00	3,865 73 1
36211JRT6 ** WBIE **	GNMA POOL 132 772,943 390	514498 794 199 33	2029/07/15 7 500 793,233 15	18MAY01 966 18	20JUN01	1 000000 00	966 18
36211J4V6 ** WBIE **	GNMA POOL 514836 773 338 692 960	349 594 64	2030/05/15 8 000 347,075 68	20MAR01 2,518 96	23APR01	1 000000 00	2,518 96
36211KX16 ** WBIE **	GNMA POOL 053 222,244 140	515590 236,551 11	2030/03/15 8 500 235,439 89	31OCT01 1,111 22	20NOV01	1 000000 00	1,111 22

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36211LWF5 ** WBIE **	GNMA POOL 080 24,353 130	516446 25 022 84	2030/03/15 8 000 25 060 89	15FEB01 -38 05	22MAR01	1 000000 00	-38 05
36211LXF4 ** WBIE **	GNMA POOL 516478 774 485,550 880	501,179 55	2030/04/15 8 000 497,568 38	20MAR01 5,611 17	23APR01	1 000000 00	3,611 17
** WBIE **	302 17 819 110	18 804 03	18,262 34	19OCT01 541 69	20NOV01	1 000000 00	541 69
** WBIE **	CXL 302 -17,819 110	-18 804 03	-18,262 34	19OCT01 -541 69	20NOV01	1 000000 00	541 69
** WBIE **	658 17,257 170	18 211 03	17,686 42	19OCT01 524 61	20NOV01	1 000000 00	524 61
** WBIE **	791 561 940	561 94	577 39	15NOV01 15 45	16NOV01	1 000000 00	-15 45
36211LXF4 -----	TOTAL	519,952 52	515,832 19	4,120 33 L		00	4,120 33 L
36211L3L4 ** WBIE **	GNMA POOL 588 31 218 998	516603 32 297 02	2030/02/15 7 500 32,292 14	22AUG01 4 88	24SEP01	1 000000 00	4 88
36211M2H2 ** WBIE **	GNMA POOL 589 43,487 100	517476 44 988 74	2030/01/15 7 500 44,981 97	22AUG01 6 79	24SEP01	1 000000 00	6 79
36211PD83 ** WBIE **	GNMA POOL 146 520 051 860	518627 533,093 79	2029/11/15 7 500 532,078 06	18JUN01 1,015 73	20JUN01	1 000000 00	1 015 73

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GM/LS STL DT BASE CURR GM/LS	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS	
36211PHR7	GNMA POOL 518740	2030/01/15 7 500	22AUG01	24SEP01 1 000000		
.. WBIE ..	590 45,587 06	45,580 10	6 88	00	6 88	
	44,045 430					
36211PZT3	GNMA POOL 519254	2030/07/15 8 000	20MARD01	23APR01 1 000000		
.. WBIE ..	775 335,261 81	332,846 13	2,415 68	00	2,415 68	
	324,807 080					
36211QAP4	GNMA POOL 519414	2030/06/15 8 500	31OCT01	20NOV01 1 000000		
.. WBIE ..	054 516,380 34	513,954 62	2,425 74	00	2,425 74	
	485,148 980					
36211OCU3	GNMA POOL 519483	2031/01/15 8 500	31OCT01	21NOV01 1 000000		
.. WBIE ..	055 54,309 93	54,054 80	255 13	00	255 13	
	51,025 180					
.. WBIE ..	056 466,928 04	464,734 40	31OCT01 2,193 44	2 000000 00	2,193 44	
	438,687 530					
.. WBIE ..	056 -466,928 04	-464,734 60	31OCT01 -2,193 44	1 000000 00	-2,193 44	
	CXL 056					
	-438,687 530					
36211OCU3	TOTAL	54,309 93	54,054 80	255 13 L	00	255 13 L
36211OY72	GNMA POOL 520122	2030/08/15 8 000	20MARD01	23APR01 1 000000		
.. WBIE ..	776 366,738 20	364,095 71	2,642 49	00	2,642 49	
	355,301 920					
36211RCG2	GNMA POOL 520371	2030/01/15 7 500	22AUG01	24SEP01 1 000000		
.. WBIE ..	591 975,288 32	975,141 02	147 30	00	147 30	
	942,734 520					
36211RH44	GNMA POOL 520551	2030/02/15 7 500	22AUG01	24SEP01 1 000000		
.. WBIE ..	592 21,254 13	21,250 92	3 21	00	3.21	
	20,544 700					

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GM/LS STL DT BASE CURR GM/LS	SELL RATE GM/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211SAU1	GNMA POOL 521219	2030/11/15 7 500	18MAY01	20JUN01 1 000000	
.. WBIE ..	133 901,603 52	900,506 68	1,096 84	00	1,096 84
	877,473 010				
36211SOS9	GNMA POOL 521665	2029/11/15 8 500	31OCT01	21NOV01 1 000000	
.. WBIE ..	057 467,764 55	465,567 19	2,197 36	00	2,197 36
	439,473 450				
36211SW06	GNMA POOL 521855	2029/10/15 7 500	18MAY01	20JUN01 1 000000	
.. WBIE ..	181 158,344 80	158,152 17	192 63	00	192 63
	154,106 860				
.. WBIE ..	181 -158,344 80	-158,152 17	18MAY01 -192 63	1 000000 00	-192 63
	CXL 181				
	-154,106 860				
36211SW06	TOTAL	00	00 L	00	00 L
36211S5Y1	GNMA POOL 522015	2030/07/15 7 500	22AUG01	24SEP01 1 000000	
.. WBIE ..	593 21,559 37	21,556 12	3 25	00	3 25
	20,839 750				
36211AS4	GNMA POOL 522117	2030/03/15 8 000	19OCT01	20NOV01 1 000000	
.. WBIE ..	312 222,718 66	216,604 00	6,112 66	00	6,112 66
	211,053 030				
.. WBIE ..	312 -222,718 66	-216,606 00	19OCT01 -6,112 66	1 000000 00	-6,112 66
	CXL 312				
	-211,053 030				
.. WBIE ..	659 173,227 66	168,473 32	4,754 34	1 000000 00	4,754 34
	164,154 290				
.. WBIE ..	792 46,898 74	48,256 62	15NOV01 -1,357 88	1 000000 00	-1,357 88
	46,898 740				

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STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
36211TAS4	TOTAL						
	220,124 40		214,729 94	3,394 46 L		00	3,394 46 L
36211TAK9	GNMA POOL	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	522686						
	594	30,931 33	30,926 65	4 68		00	4 68
	29,898 880						
36211TV49	GNMA POOL 522737	2030/04/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	595	26,287 91	26,283 94	3 97		00	3 97
	25 410 460						
36211TX17	GNMA POOL	2030/02/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	522790						
	596	33,973 23	33,968 10	5 13		00	5 13
	32,839 250						
36211UDK5	GNMA POOL	2030/10/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	523104						
	777	391,948 27	389,123 29	2,824 98		00	2,824 98
	379,725 000						
.. WBIE ..							
	CXL 777	391,948 27	389,123 29	2,824 98	23APR01	23APR01	1 000000
	-379,725 000					00	-2,824 98
.. WBIE ..							
	093	391,948 27	390,213 44	1,734 83	23APR01	23APR01	1 000000
	379,725 430					00	1,734 83
36211UDK5	TOTAL						
	391,948 27		390,213 44	1,734 83 L		00	1,734 83 L
36211ULJ9	GNMA POOL	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	523329						
	598	19,047 98	19,045 10	2 88		00	2 88
	18,412 180						
36211JZNS	GNMA POOL 523749	2030/01/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	778	387,015 92	384,227 32	2,788 60		00	2,788 60
	374,947 300						

SPALLS

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
36211USL4	GNMA POOL	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	523803						
	597	913,808 32	913,670 31	138 01		00	138 01
	883,306 640						
36211WKQ0	GNMA POOL	2030/05/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	525103						
	058	262,592 39	261,358 84	1,233 55		00	1,233 55
	246,710 410						
36211WLN6	GNMA POOL 525133	2030/05/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	779	448,754 69	445,523 22	3,233 47		00	3,233 47
	434,742 760						
.. WBIE ..							
	380	12,900 57	12,528 93	190CT01	20NOV01	1 000000	371 64
	12,224 860			371 64		00	
.. WBIE ..							
	CXL 300	-12,900 57	12,528 93	-371 64	190CT01	20NOV01	1 000000
	-12,224 860					00	-371 64
.. WBIE ..							
	660	12,099 18	11,750 63	348 55	190CT01	20NOV01	1 000000
	11,465 450					00	348 55
.. WBIE ..							
	793	759 41	780 29	20 88	15NOV01	16NOV01	1 000000
	759 410					00	-20 88
36211WLN6	TOTAL						
	441,615 28		458,054 14	3,561 14 L		00	3,561 14 L
36211WHR6	GNMA POOL	2030/05/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	525148						
	780	336,249 01	333,846 04	2,422 95		00	2,422 95
	325,782 870						
36211WNZ7	GNMA POOL 525208	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	782	374,410 41	371,712 66	2,697 75		00	2,697 75
	362,734 880						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211WN38	GNMA POOL 525210	2030/06/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	781 460,148 480	474,951 25	471,529 06	3,422 19		00	3,422 19
** WBIE **	303 18 403 280	19,631 55	19,066 01	19OCT01 565 54	20NOV01	1 000000 00	565 54
** WBIE **	CXL 303 -18,403 280	-19,631 55	19,066 01	-565 54	20NOV01	1 000000 00	565 54
** WBIE **	661 18,589 020	19,616 50	19,051 40	19OCT01 565 10	20NOV01	1 000000 00	565 10
** WBIE **	794 14 260	14 26	14 65	15NOV01 - 39	16NOV01	1 000000 00	- 39
36211WN38	TOTAL	494,582 01	490,595 11	3,986 90 L		00	3,986 90 L
36211WPS1	GNMA POOL 525233	2030/06/15	8 000	15FEB01	27MAR01	1 000000	
** WBIE **	081 24,298 110	24,966 31	25 004 27	-37 96		00	-37 96
36211WP44	GNMA 1 POOL 525243	2030/07/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **	599 20,907 190	21,629 14	21,625 87	3 27		00	3 27
36211WQV3	GNMA 1 POOL 525268	2030/07/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	783 327,641 620	338,187 58	335,750 83	2,434 75		00	2,434 75
36211XJ00	GNMA POOL 525971	2030/08/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	784 299,970 020	309,625 31	307 394 32	2,230 99		00	2,230 99
** WBIE **	306 70,024 230	73,894 71	71,766 00	19OCT01 2,128 71	20NOV01	-1 000000 00	2,128 71
** WBIE **				19OCT01	20NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 306 -70,024 230	-73,894 71	-71,766 00	-2,128 71		00	-2,128 71
** WBIE **	662 42,521 840	65,977 64	64 077 00	19OCT01 1,900 64	20NOV01	1 000000 00	1,900 64
** WBIE **	795 7,502 390	7,502 39	7,708 70	15NOV01 -206 31	16NOV01	1 000000 00	-206 31
36211XJ00	TOTAL	383,105 34	379,180 02	3,925 32 L		00	3,925 32 L
36211XLY0	GNMA POOL 526043	2030/09/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	785 327 304 850	337,842 04	335,407 76	2 434 28		00	2 434 28
36211XNK8	GNMA POOL 526094	2030/09/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **	600 63,161 740	65,342 79	65 332 92	9 87		00	9 87
36211XPC4	GNMA POOL 526119	2030/10/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	786 116,153 550	119,892 24	119,028 37	863 87		00	863 87
36211XTW6	GNMA POOL 526265	2030/08/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	787 380,039 650	392,272 18	389 445 70	2,826 48		00	2,826 48
36211YSJ4	GNMA POOL 527121	2030/02/15	7 500	18MAY01	20JUN01	1 000000	
** WBIE **	134 64,848 280	66,631 61	66,550 55	81 06		00	81 06
36211YSQ8	GNMA POOL 527127	2030/02/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **	601 876,386 520	906,649 24	906,512 31	136 93		00	136 93

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
36211YT38	GNMA POOL	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	602	14,861 66	14,859 42	2 24		00	2 24
	14,365 600						
36211YVQ4	GNMA POOL	2030/01/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..							
	135	766 892 14	765,959 19	932 95		00	932 95
	746,367 050						
36211YW34	GNMA 1 POOL 527266	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	788	256,890 13	255 039 14	1,850 99		00	1 850 99
	248 879 330						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	308	101,287 84	98,370 00	2,917 84		00	2,917 84
	95,982 550						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	CXL 308	-101,287 84	-98,370 00	-2,917 84		00	-2,917 84
	-95 982 550						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	663	96,736 56	93,949 83	2,786 73		00	2,786 73
	91,649 660						
.. WBIE ..				15NOV01	16NOV01	1 000000	
	794	4,312 89	4 431 49	-118 60		00	-118 60
	4,312 890						
36211YW34	TOTAL						
-----		357,939 58	353,420 46	4,519 12 L		00	4 519 12 L
36211YYQ1	GNMA POOL 527319	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	789	244,296 43	242,536 38	1,760 25		00	1,760 25
	236 678 540						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	510	131,702 47	127,908 48	3,793 99		00	3,793 99
	124,804 120						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	CXL 510	-131,702 47	127 908 48	-3,793 99		00	-3,793 99
	-124,804 120						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	664	129,855 35	126,114 57	3,740 78		00	3,740 78

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	123,053 750						
.. WBIE ..				15NOV01	16NOV01	1 000000	
	797	1,750 37	1,798 50	-48 13		00	-48 13
	1,750 370						
36211YYQ1	TOTAL						
-----		375,902 35	370 449 45	5,452 90 L		00	5 452 90 L
36212AF83	GNMA POOL	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	603	32,738 44	32,733 50	4 94		00	4 94
	31,645 680						
36212AHD8	GNMA POOL 527228	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	604	35 027 60	35,022 31	5 29		00	5 29
	33,858 430						
36212BLJ0	GNMA POOL	2030/04/15	8 500	11JAN01	23JAN01	1 000000	
.. WBIE ..							
	077	415,708 85	411,709 23	3,999 60		00	3 999 60
	399,960 390						
36212BXD0	GNMA POOL	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	790	287,978 11	285,903 15	2 074 96		00	2,074 96
	278,997 870						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	307	93,196 61	90,511 87	2,684 74		00	2 684 74
	88,315 130						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	CXL 307	-93 196 61	90,511 87	-2,684 74		00	-2,684 74
	-88 315 130						
.. WBIE ..				19OCT01	20NOV01	1 000000	
	665	86,671 49	84,174 71	2,496 78		00	2,496 78
	82 131 780						
.. WBIE ..				15NOV01	16NOV01	1 000000	
	796	6,183 35	6 353 39	-170 04		00	-170 04
	6 183 350						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR GM/LS	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS		
36212BXDD	TOTAL		380,832 95	374,431 25	4,401 70 L	00	4,401 70 L		
36212BZX4	GNMA POOL		529158	2030/05/15	8 000	15FEB01	23MAR01	1 000000	
.. WBIE ..	082		975,709 97	977,193 77	-1,483 75	00			-1 483 75
	949,596 080								
36212B4B6	GNMA POOL		529218	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	605		992,550 12	992,400 21	149 91	00			149 91
	959,420 140								
36212CHM4	GNMA POOL		529537	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	791		343,132 71	340,460 32	2,472 39	00			2,472 39
	332,432 540								
36212CJAD	GNMA POOL		529557	2030/09/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	604		26,279 25	26,275 28	3 97	00			3 97
	25,402 080								
36212CJ28	GNMA POOL		529581	2030/10/15	8 000	15FEB01	22MAR01	1 000000	
.. WBIE ..	083		25,430 16	25,460 83	-38 67	00			-38 67
	24,749 550								
36212CL41	GNMA POOL		529647	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	607		45,112 59	45,105 77	6 82	00			6 82
	43,606 790								
36212CPE5	GNMA POOL		529721	2030/12/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	059		585,045 93	582,297 62	2 748 31	00			2,748 31
	549,661 470								
36212CYM7	GNMA POOL		530016	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	792		336,351 21	333,927 68	2,423 53	00			2,423 53
	325,862 510								

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STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR GM/LS	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS		
36212CZE4	GNMA POOL		530041	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	793		154,629 32	153,515 15	1,114 17	00			1,114 17
	149,807 390								
.. WBIE ..	794		338,483 76	336,044 86	2,438 90	00			2,438 90
	327,928 560								
36212CZE4	TOTAL		493,113 08	489,560 01	3 553 07 L	00			3,553 07 L
36212CZK0	GNMA POOL		530046	2030/07/15	7 500	29JAN01	20FEB01	1 000000	
.. WBIO ..	743		785,174 19	777,358 92	7,815 27	00			7 815 27
	767,544 650								
36212CZUB	GNMA POOL		530055	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	795		303,954 11	301,764 00	2,190 11	00			2,190 11
	294,475 670								
.. WBIE ..	309		126,629 57	122,981 71	3,647 86	00			3,647 86
	119,996 930								
.. WBIE ..	CXL 309		-126,629 57	-122,981 71	-3,647 86	00			-3,647 86
	-119,996 930								
.. WBIE ..	666		115,619 70	112,289 01	3,330 69	00			3,330 69
	109,563 740								
.. WBIE ..	799		10,433 20	10,720 10	-286 90	00			-286 90
	10,433 190								
36212CZU8	TOTAL		430,007 01	424,773 11	5,233 90 L	00			5,233 90 L
36212DDV8	GNMA POOL 530316			2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	796		371,382 42	368,706 47	2,675 95	00			2,675 95
	359,801 320								

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36212DKE8	GNMA POOL 530493	2030/09/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	797 473,256 97	469,847 00		3,409 97		00	3,409 97
	458,499 030						
36212DKJ7	GNMA POOL 530497	2030/09/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	798 361,597 88	358,992 43		2,605 45		00	2,605 45
	350,321 890						
36212DKS7	GNMA POOL 530505	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	608 944,326 81	944,184 18		142 63		00	142 63
	912,806 460						
.. WBIE ..	609 1,000,518 37	1,000 367 25		22AUG01 151 12	24SEP01	1 000000 00	151 12
	967,122 420						
36212DKS7	TOTAL						
	1,944,845 18	1,944,551 43		293 75 L		00	293 75 L
36212D7A1	GNMA POOL 531089	2030/03/15	8 000	15FEB01	28MAR01	1 000000	
.. WBIE ..	114 28 328 95	28,372 02		43 07		00	-43 07
	27,578 750						
36212EC88	GNMA POOL 531195	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	799 537,987 83	534,111 43		3 876 40		00	3 876 40
	521,211 340						
.. WBIE ..	301 18 608 22	18,072 19		190CT01 536 03	20NOV01	1 000000 00	536 03
	17,633 550						
.. WBIE ..	301 -18,608 22	-18,072 19		190CT01 -536 03	20NOV01	1 000000 00	-536 03
	CXL 301 -17,633 550						
.. WBIE ..	667 17,724 46	17,213 89		190CT01 510 57	20NOV01	1 000000 00	510 57
	16,796 080						
.. WBIE ..	801 837 47	860 50		15NOV01 -23 03	16NOV01	1 000000 00	-23 03
	837 470						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36212EC88	TOTAL						
	556,549 76	552,185 82		4,363 94 L		00	4,363 94 L
36212EE45	GNMA POOL 531255	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	800 428,904 27	425,813 82		3,090 45		00	3,090 45
	415,529 420						
36212ES32	GNMA POOL 531638	2030/05/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	061 27,436 84	27,307 95		128 89		00	128 89
	25,777 420						
.. WBIE ..	061 -27 436 84	-27,307 95		31OCT01 -128 89	20NOV01	1 000000 00	-128 89
	CXL 061 -25,777 420						
.. WBIE ..	062 49,702 97	49,469 49		31OCT01 233 48	20NOV01	1 000000 00	233 48
	46,696 860						
.. WBIE ..	062 -49,702 97	-49 469 49		31OCT01 -233 48	20NOV01	1 000000 00	-233 48
	CXL 062 -46,696 860						
.. WBIE ..	063 53 055 87	52 806 63		31OCT01 249 24	20NOV01	1 000000 00	249 24
	49 846 970						
.. WBIE ..	063 -53,055 87	52 806 63		31OCT01 249 24	20NOV01	1 000000 00	-249 24
	CXL 063 -49,846 970						
.. WBIE ..	064 485 646 67	483,365 30		31OCT01 2,281 37	20NOV01	1 000000 00	2,281 37
	456,274 030						
.. WBIE ..	064 485 646 67	-483 365 30		31OCT01 -2 281 37	20NOV01	1 000000 00	-2,281 37
	CXL 064 -456,274 030						
36212ES32	TOTAL						
	00	00		00 L		00	00 L



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS			
36212EVM4	GNMA531729	2030/08/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	801	178,775 71	177,487 59	1,288 12		00	1,288.12
	173,200 810						
** WBIE **	802	350,949 68	348,440 83	2,528 85	23APR01	1 000000	2,528.85
	340,025 120					00	
36212EVM4	TOTAL			3,816 97 L		00	3,816 97 L
36212E2N4	GNMA POOL	2031/02/15	8 500	31OCT01	21NOV01	1 000000	
** WBIE **	531801	469,313 60	467,188 96	2,204 64		00	2,204 64
	440,928 810						
36212FBB6	GNMA POOL	2030/04/15	8 500	31OCT01	20NOV01	1 000000	
** WBIE **	532063	271,648 05	270,371 96	1,276 09		00	1,276 09
	255,218 370						
36212FC36	GNMA POOL	2030/04/15	8 500	31OCT01	27NOV01	1 000000	
** WBIE **	532090	52,844 30	52,596 06	248 24		00	248 24
	49 648 200						
** WBIE **	281	27,224 59	27,096 70	127 89	27NOV01	1 000000	127 89
	25,578 010					00	
** WBIE **	282	49 490 33	49,257 84	232 49	27NOV01	1 000000	232 49
	46 497 080					00	
36212FC36	TOTAL	129,559 22	128,950 60	608 62 L		00	608 62 L
36212FZM9	GNMA POOL	2030/08/15	7 500	22AUG01	24SEP01	1 000000	
** WBIE **	532748	30,596 37	30,591 74	4 63		00	4 63
	29,575 100						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS			
36212GDS8	GNMA POOL	2030/07/15	8 500	31OCT01	21NOV01	1 000000	
** WBIE **	533013	562,778 97	560,135 26	2,643 71		00	2,643 71
	528,741 250						
36212GEA6	GNMA POOL	2030/07/15	8 500	31OCT01	21NOV01	1 000000	
** WBIE **	533029	123,737 54	123,156 28	581 24		00	581 24
	114,253 710						
** WBIE **	068	470 221 88	468,012 96	2,208 92	21NOV01	1 000000	2,208 92
	441,782 150					00	
36212GEA6	TOTAL	593,959 42	591,169 24	2,790 18 L		00	2,790 18 L
36212GHV7	GNMA 1 POOL 533144	2030/07/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	803	378,563 31	375,835 63	2,727 68		00	2,727 68
	366,758 280						
36212GLH3	GNMA POOL 533228	2030/07/15	8 000	20MAR01	23APR01	1 000000	
** WBIE **	804	517,271 81	513 544 68	3,727 13		00	3,727 13
	501,141 320						
** WBIE **	305	21,701 42	21,076 26	625 14	20NOV01	1 000000	625 14
	20,564 740					00	
** WBIE **	CXL 305	-21,701 42	-21,076 26	-625 14	20NOV01	1 000000	-625 14
	-20,564 740					00	
** WBIE **	668	21,014 04	20,408 68	605 36	20NOV01	1 000000	605 36
	19,913 360					00	
** WBIE **	002	651 38	669 29	-17 91	16NOV01	1 000000	-17 91
	651 380					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
36212GLH3	TOTAL						
	538,937 23		534,422 65	4,314 58 L		00	4,314 58 L
36212GLK6	GNMA I POOL 533230	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	808	395,721 03	392,869 70	2 851 33		00	2,851 33
	383,380 960						
36212GPC0	GNMA POOL	2030/09/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..							
	136	34,539 77	34,497 75	42 02		00	42 02
	33,415 350						
36212G062	GNMA POOL	2030/10/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	809	388,384 56	385,586 11	2 798 45		00	2,798 45
	376,273 260						
36212J4A1	GNMA POOL	2030/07/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	411	65,393 70	65,383 83	9 87		00	9 87
	63,210 950						
36212J6P6	GNMA POOL	2031/02/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..							
	137	63,280 58	63,203 60	76 98		00	76 98
	61,586 940						
36212KXX0	GNMA POOL	2030/09/15	8 000	15FEB01	28MAR01	1 000000	
.. WBIE ..							
	115	690,849 87	688,988 66	1,861 21		00	1,861 21
	672,359 970						
.. WBIE ..							
	810	251,279 22	249,468 66	1,810 56	23APR01	1 000000	1,810 56
	243,443 390					00	
.. WBIE ..							
	311	132,732 59	128,908 91	3,823 68	20NOV01	1 000000	3,823 68
	125,780 280					00	
.. WBIE ..							
	311	-132,732 59	-128,908 91	-3,823 68	20NOV01	1 000000	-3,823 68
	-125,780 280					00	
.. WBIE ..							
	669	125,534 51	121,928 13	3,416 38	20NOV01	1 000000	3,416 38
	118,941 170					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
.. WBIE ..							
	003	6,819 16	7,006 68	15NOV01	16NOV01	1 000000	-187 52
	6,819 160			-187 52		00	
36212KXX0	TOTAL						
	1,074,484 76		1,067,384 13	7,100 63 L		00	7,100 63 L
36212KLF8	GNMA POOL	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	411	959,704 68	959,559 73	144 95		00	144 95
	927,671 040						
36212KL50	GNMA POOL	2030/11/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..							
	612	231,376 86	230,922 56	454 30		00	454 30
	223,653 810						
36212KV17	GNMA POOL	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	811	323,270 47	328,941 20	2 329 27		00	2,329 27
	313,189 680						
36212KWU3	GNMA POOL	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..							
	812	389,062 86	386,259 52	2 803 34		00	2,803 34
	376,930 410						
36212KX40	GNMA POOL	2030/10/15	7 500	29JAN01	20FEB01	1 000000	
.. WB1Q ..							
	744	271,063 47	268,366 53	2 696 94		00	2,696 94
	264,977 280						
.. WB1Q ..							
	756	979,422 72	969,677 99	9,744 73	20FEB01	1 000000	9,744 73
	957,431 710					00	
.. WBIE ..							
	614	62,145 39	62,136 00	22AUG01	24SEP01	1 000000	9 39
	60,071 060			9 39		00	
36212KX40	TOTAL						
	62,145 39		62,136 00	9 39 L		00	9 39 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE COST	BASE SECTY GN/LS			
		1,250,486 19	1,238,044 52	12,441 67 5		00	12,441 67 5
36212KY23	GNMA POOL	536329	2030/10/15 7 500	17MAY01	21MAY01	1 000000	
WB1H		820,793 63	820,981 11	-187 48		00	-187 48
	649 799,920 700						
36212LTU5	GNMA POOL	537063	2030/07/15 8 500	31OCT01	21NOV01	1 000000	
WB1E		376,132 92	374,366 01	1,766 91		00	1,766 91
	869 353,383 840						
36212MKQ1	GNMA POOL	537703	2030/11/15 8 000	15FEB01	22MAR01	1 000000	
WB1E		26,257 15	26,297 07	-39 92		00	-39 92
	084 25,554 400						
36212MMZ8	GNMA POOL	537808	2031/01/15 7 500	18MAY01	21JUN01	1 000000	
WB1E		894,481 81	893,393 64	1,088 17		00	1,088 17
	138 870,541 910						
36212MVN6	GNMA POOL	538021	2030/08/15 8 000	20MAR01	23APR01	1 000000	
WB1E		372,929 33	370,242 26	2,687 07		00	2,687 07
	813 361,299 990						
36212MYP8	GNMA POOL	538118	2030/08/15 7 500	22AUG01	24SEP01	1 000000	
WB1E		34,117 07	34,111 92	5 15		00	5 15
	615 32,978 290						
36212M6F1	GNMA POOL	538270	2031/11/15 6 500	30AUG01	20NOV01	1 000000	
WB1E		1 006,250 00	1,000 390 63	5,859 37		00	5,859 37
	070 1,000,000 000						
36212NHX4	GNMA POOL	538534	2030/10/15 7 500	22AUG01	24SEP01	1 000000	
WB1E		940,200 73	940,058 72	142 01		00	142 01
	616 908,818 100						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE COST	BASE SECTY GN/LS			
		538551	2030/10/15 8 500	31OCT01	21NOV01	1 000000	
36212NH42	GNMA POOL	331 795 70	330,237 06	1,558 64		00	1,558 64
WB1E							
	071 311,728 200						
36212NJE8	GNMA POOL	538561	2030/10/15 7 500	22AUG01	24SEP01	1 000000	
WB1E		20,623 98	20,620 87	3 11		00	3 11
	617 19,935 580						
36212NJG3	GNMA POOL	538563	2030/10/15 8 500	31OCT01	21NOV01	1 000000	
WB1E		635,292 40	632,308 05	2,984 35		00	2,984 35
	072 596,868 960						
36212NJ40	GNMA POOL	538583	2030/11/15 8 500	31OCT01	27NOV01	1 000000	
WB1E		485,434 83	483,154 45	2,280 38		00	2,280 38
	269 456,075 000						
36212NK63	GNMA POOL	538617	2030/11/15 7 500	22AUG01	24SEP01	1 000000	
WB1E		62 434 22	62,426 79	9 43		00	9 43
	618 60,352 180						
36212NLS4	GNMA POOL	538637	2030/12/15 7 500	29JAN01	20FEB01	1 000000	
WB1Q		237,794 54	235,428 31	2,366 23		00	2,366 23
	742 232,455 330						
WB1Q		751,904 76	744,422 73	7,482 03		00	7 482 03
	745 735,022 220						
36212NLS4	TOTAL	989,699 30	979,851 04	9,848 26 5		00	9,848 26 5
36212PDG4	GNMA POOL	539303	2030/09/15 8 000	20MAR01	23APR01	1 000000	
WB1E		363,257 77	360,640 36	2,617 41		00	2,617 41
	814 351,930 020						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212PD33 .. WBIE ..	GNMA POOL 619 37.216 580	539322	2030/10/15	7 500 38,501.72 38,495.90	22AUG01	24SEP01	1 000000 00	5 82
36212PRV6 .. WBIE ..	GNMA POOL 670 47.014 910	539700	2030/10/15	7 500 48,440.44 48,433.12	22AUG01	24SEP01	1 000000 00	7 34
36212OR58 .. WBIE ..	GNMA POOL 624 938.782 370	540416	2030/09/15	7 500 971,199.70 971,053.01	22AUG01	24SEP01	1 000000 00	146 69
36212QNB2 .. WBIE ..	GNMA POOL 625 35.012 860	540486	2030/10/15	7 500 36,221.90 36,216.43	22AUG01	24SEP01	1 000000 00	5 47
36212QZJ8 .. WBIE ..	GNMA POOL 621 935.415 330	540877	2030/10/15	7 500 967,714.39 967,570.23	22AUG01	24SEP01	1 000000 00	146 16
36212Q3K4 .. WBIE ..	GNMA POOL 627 859 367 400	540902	2030/11/15	7 500 889,042.43 888,908.15	22AUG01	24SEP01	1 000000 00	134 28
.. WBIE ..	623 958 153 490	991 239 73		991,090.02	22AUG01 149 71	24SEP01	1 000000 00	149 71
36212Q3K4	TOTAL	1 880 282 16		1,879,998.17	283 99 L		00	283 99 L
362121A08 .. WBIE ..	GNMA POOL 626 801 972 180	542819	2031/05/15	7 500 829,665.28 828,036.28	22AUG01	24SEP01	1 000000 00	1,629 00

WB2C MONTHLY WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 547 AS-OF DATE: 31DEC01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
362121UXD .. WBIE ..	GNMA POOL 073 259.532 780	543398	2030/10/15	8 500 274,240.20 274,942.54	31OCT01	20NOV01	1 000000 00	1,297 44
3621217G3 .. WBIE ..	GNMA POOL 139 350 034 320	543495	2030/11/15	7 500 359,660.24 359,222.72	18MAY01	20JUN01	1 000000 00	437 54
36212UBK6 .. WBIE ..	GNMA POOL 180 64.510 610	543742	2030/12/15	7 500 66,284.65 66,204.01	18MAY01	22JUN01	1 000000 00	80 44
.. WBIE ..	221 154 106 230	158,344.15		158,151.52	18MAY01 192 63	10JUL01	1 000000 00	192 63
36212UBK6	TOTAL	224,628 80		224,355.53	273 27 L		00	273 27 L
36212UFL0 .. WBIE ..	GNMA POOL 147 280 027 930	543871	2031/01/15	7 500 286,678.59 286,503.58	18JUN01	20JUN01	1 000000 00	175 81
36212VF87 .. WBIE ..	GNMA POOL 140 28,181 830	544791	2030/12/15	7 500 28,954.83 28,921.60	18MAY01	20JUN01	1 000000 00	35 23
36212VM22 .. WBIE ..	GNMA POOL 141 210 020 490	544977	2031/02/15	7 500 215,796.05 215,533.53	18MAY01	20JUN01	1 000000 00	262 52
36212VND7 .. WBIE ..	GNMA POOL 147 24 329 850	544988	2031/02/15	7 500 24,998.92 24,968.51	18MAY01	20JUN01	1 000000 00	30 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212VP45 ** WBIE **	GNMA POOL 143 924,786 150	545043 950,217 77	2031/01/15 7 500 949,061 79	18MAY01 20JUN01	1 000000 00 1,155 98
36212VYQ9 ** WBIE **	GNMA POOL 627 869,781 190	545223 899,815 82	2030/12/15 7 500 899,679 92	22AUG01 24SEP01	1 000000 00 135 90
36212WMJ3 ** WBIE **	GNMA POOL 074 1,000,099 480	545861 1,006,350 10	2031/08/15 6 500 1,000,490 14	30AUG01 20NOV01	1 000000 00 5,859 96
36212WNH6 ** WBIE **	GNMA POOL 075 1,000,099 500	545892 1,006,350 12	2031/08/15 6 500 1,000,490 14	30AUG01 20NOV01	1 000000 00 5,859 96
36212XWS0 ** WBIE **	GNMA POOL 076 113,481 080	547057 114,190 34	2031/09/15 6 500 115,963 48	30AUG01 20NOV01	1 000000 00 -1,773 14
** WBIE **	077 225,338 950	230,514 70	230,268 25	24OCT01 246 45	1 000000 00 246 45
** WBIE **	078 386,326 440	395,199 88	394,777 33	24OCT01 422 55	1 000000 00 422 55
** WBIE **	079 65,160 080	66,661 82	66,585 46	24OCT01 74 36	1 000000 00 76 36
** WBIE **	080 64,539 710	68,073 24	67,995 24	24OCT01 77 98	1 000000 00 77 98
36212XWS0	TOTAL	874,639 98	875,589 78		-949 80 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212Y7D9 ** WBIE **	GNMA POOL 081 1,000,099 320	548192 1,006,349 94	2031/10/15 6 500 1,000,489 98	30AUG01 20NOV01	1 000000 00 5,859 96
36213ABX1 ** WBIE **	GNMA POOL 082 294,413 500	548254 296,253 58	2031/10/15 6 500 294,528 51	30AUG01 20NOV01	1 000000 00 1,725 07
36213BY97 ** WBIE **	GNMA POOL 628 519,144 920	549836 537,071 64	2031/04/15 7 500 536,017 13	22AUG01 24SEP01	1 000000 00 1,054 51
36213B6F4 ** WBIE **	GNMA POOL 083 407,767 310	549970 410,315 86	2031/03/15 6 500 407,926 59	30AUG01 20NOV01	1 000000 00 2,389 27
36213CSW6 ** WBIE **	GNMA POOL 084 1,000,099 220	550861 1,006,349 84	2031/09/15 6 500 1,000,489 88	30AUG01 20NOV01	1 000000 00 5,859 96
36213EPX8 ** WB1H **	GNMA POOL 774 1,000,000 000	552238 968,593 75	2031/12/15 6 000 1,005,312 50	18DEC01 20DEC01	1 000000 00 -36,718 75
36213GLF6 ** WBIE **	GNMA POOL 085 936,728 350	553926 958,317 01	2031/09/15 6 500 957,219 28	24OCT01 20NOV01	1 000000 00 1,097 73
36213GLU3 ** WBIE **	GNMA POOL 086 63,370 870	553939 64,831 37	2031/09/15 6 500 64,757 11	24OCT01 20NOV01	1 000000 00 74 26
** WBIE **	087 934,939 870	956,487 31	955,391 68	24OCT01 1,095 63	1 000000 00 1,095 63

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
36213GLU3	TOTAL						
	1,021,318 68		1,020,148 79	1,169 89 L		00	1,169 89 L
36213HHG7	GNMA POOL						
.. WBIE ..	554731	2031/04/15	6 500	30AUG01	20NOV01	1 000000	
	088						
	311,024 78		309,213 69	1,811 09		00	1,811 09
	309,092 950						
36213HM71	GNMA POOL						
.. WBIE ..	554882	2031/06/15	6 500	30AUG01	20NOV01	1 000000	
	089						
	191,128 98		190,016 04	1,112 94		00	1,112 94
	189,941 840						
36213JC86	GNMA POOL						
.. WBIE ..	555495	2031/09/15	6 000	18DEC01	20DEC01	1 000000	
	766						
	968,593 75		1,005,312 50	36,718 75		00	-36,718 75
	1,000 000 000						
36213JE76	GNMA POOL						
.. WBIE ..	555558	2031/10/15	6 500	30AUG01	20NOV01	1 000000	
	090						
	1,006,349 64		1,000,489 68	5,859 96		00	5 859 96
	1,000 099 020						
36213LNQ9	GNMA POOL						
.. WBIE ..	557599	2031/07/15	6 500	30AUG01	20NOV01	1 000000	
	091						
	497,441 26		494,544 67	2,896 59		00	2,896 59
	494,351 560						
36213LPL8	GNMA POOL						
.. WBIE ..	557677	2031/07/15	8 500	31OCT01	21NOV01	1 000000	
	092						
	129,788 39		129,178 70	609 49		00	609 49
	121,938 590						
.. WBIE ..	093						
	271,998 44		270,720 70	1,277 74		00	1,277 74
	255 547 570						
36213LPL8	TOTAL						
-----	401,786 83		399,899 40	1 887 43 L		00	1 887 43 L
36213MMS1	GNMA POOL						
.. WBIE ..	559401	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
	094						
	1,006,349 87		1,000,489 91	5 859 96		00	5,859 96
	1,000,099 250						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
36213NPC4	GNMA POOL						
.. WBIE ..	559419	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
	095						
	1,006,349 88		1 000,489 92	5 859 96		00	5,859 96
	1,000,099 260						
36213PGT2	GNMA POOL						
.. WBIE ..	560110	2031/10/15	6 500	30AUG01	20NOV01	1 000000	
	096						
	747,107 91		742,757 52	4 350 39		00	4,350 39
	742 467 490						
36213RFV4	GNMA POOL						
.. WBIE ..	561880	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
	097						
	1,006,349 80		1,000 489 84	5,859 96		00	5,859 96
	1,000,099 180						
36213SKJ3	GNMA POOL						
.. WBIE ..	562897	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
	098						
	1 006,349 81		1,000,489 85	5,859 96		00	5,859 96
	1 000,099 190						
36213TQ71	GNMA POOL						
.. WBIE ..	563978	2031/07/15	7 000	20JUL01	24JUL01	1 000000	
	392						
	528,450 00		526,500 00	1,950 00		00	1,950 00
	520,000 000						
36213TY64	GNMA POOL						
.. WBIE ..	564233	2031/08/15	6 500	30AUG01	20NOV01	1 000000	
	101						
	1,006,349 73		1 000,489 77	5,859 96		00	5,859 96
	1 000,099 110						
36213T387	GNMA POOL						
.. WBIE ..	564294	2031/09/15	6 500	30AUG01	20NOV01	1 000000	
	099						
	1,006,350 07		1,000 490 11	5,859 96		00	5,859 96
	1 000,099 450						
36213T4R1	GNMA POOL						
.. WBIE ..	564332	2031/09/15	6 500	30AUG01	20NOV01	1 000000	
	100						
	892 159 78		906 013 19	13,853 41		00	-13 853 41
	886,618 410						
36213UWX4	GNMA POOL						
.. WBIE ..	565062	2031/12/15	6 000	18DEC01	20DEC01	1 000000	
	775						
	968 490 61		1 005,413 83	-36,722 42		00	-36 722 42
	1,000,100 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36213VBD9	GNMA POOL	2031/08/15	6 500	24OCT01	20NOV01	1 000000	
WBIE	102	955,075 87	953,981 85	1,094 82		00	1,094 02
	935,560 220						
36213XGG3	GNMA POOL	2031/11/15	6 500	30AUG01	20NOV01	1 000000	
WBIE	103	816,449 11	829,126 89	-12,677 78		00	-12,677 78
	811,378 000						
36213YPC0	GNMA POOL	2031/09/15	6 500	30AUG01	20NOV01	1 000000	
WBIE	104	1,006,349 86	1,000,489 98	5,859 96		00	5,859 96
	1,000,099 240						
36213YPR7	GNMA POOL	2031/11/15	6 500	30AUG01	20NOV01	1 000000	
WBIE	105	1,006 250 00	1,000,390 63	5,859 37		00	5,859 37
	1,000,000 000						
WBIE	106	1,006,250 00	1,000,390 63	5,859 37	20NOV01	1 000000	5,859 37
	1,000,000 000					00	
36213YPR7	TOTAL						
	2,012,500 00	2,000,781 26		11,718 74 L		00	11,718 74 L
36213Y5R9	GNMA POOL	2031/12/15	6 000	18DEC01	20DEC01	1 000000	
WBIE	769	968,593 75	1,005,312 50	-36,718 75		00	-36,718 75
	1,000,000 000						
362194Y50	GNMA POOL	2019/07/15	10 500	15NOV01	16NOV01	1 000000	
WBIF	555	11,313 44	12,307 75	-994 31		00	-994 31
	11,313 440						
36225BBL1	GNMA POOL	2020/12/15	9 500	01AUG01	01AUG01	1 000000	
WBIF	371	427 28	454 89	-26 81		00	-26 81
	427 280						
WBIF	371	-427 28	-454 89	26 81	01AUG01	1 000000	26 81
CXL	-427 280					00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36225BBL1	TOTAL		00	00 L		00	00 L
36225BED6	GNMA POOL 781032	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
WBIE	107	1,006,350 20	1,000,490 24	5,859 96		00	5,859 96
	1,000,099 580						
WBIE	108	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	109	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	110	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	111	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	112	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	113	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
WBIE	114	1,006,350 20	1,000,490 24	5,859 96	20NOV01	1 000000	5,859 96
	1,000,099 580					00	
36225BED6	TOTAL		8,050,801 60	8,003,921 92	46,879 68 L	00	46,879 68 L
36225BK11	GNMA POOL	2030/07/15	7 500	18MAY01	20JUN01	1 000000	
WBIE	144	526,060 51	525,420 53	639 98		00	639 98
	511,981 030						
WBIE	629	160,442 81	160,127 79	315 02	22AUG01	000000	315 02
	155,087 450					00	
WBIE				315 02	24SEP01	000000	
						00	
WBIE				315 02	24SEP01	000000	
						00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
315 442 633 030	326,334 64	325,693 90	640 74		00	640 74
** WBIE **			22AUG01 717 89	24SEP01	1 000000 00	717 89
353,422 634 070	365 626 18	364 908 29				
** WBIE **			22AUG01 976 54	24SEP01	1 000000 00	976 54
480,755 635 770	497,356 87	496,380 33				
** WBIE **			22AUG01 1,097 98	24SEP01	1 000000 00	1,097 98
540 546 636 980	559,212 74	558,114 76				
36225BKL1 TOTAL	2,435,033 75	2,430,645 60	4,388 15 L		00	4,388 15 L
36225CNM4 GNMA II POOL	80395	2030/04/20 1 000	25APR01	21MAY01	1 000000	
** WBIE **	5,899,842 98	5 798 618 86	101,224 12		00	101,224 12
5,841 428 070 670						
** WBIE **			25APR01 -101,224 12	21MAY01	1 000000 00	-101,224 12
CXL 070 670	-5,899,842 98	-5,798 618 86				
-5,841,428 670						
** WBIE **	5 899 842 98	5 798 623 64	101,219 34	23MAY01	1 000000 00	101,219 34
5,841,428 086 670						
** WBIE **			25APR01 -101 219 34	23MAY01	1 000000 00	-101,219 34
CXL 086 670	-5 899,842 98	-5,798,623 64				
-5 841,428 670						
** WBIE **	5,536 058 50	5,438 670 67	97 387 83	23MAY01	1 000000 00	97,387 83
5 481 746 485 030						
** WBIE **	360,182 65	358 722 29	1 460 36	21MAY01	1 000000 00	1,460 36
360,182 493 660						

WILLIAMS

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36225CNM4 TOTAL	5,896,241 15	5,797 392 96	98,848 19 L		00	98,848 19 L
36225CN28 GNMA POOL II	80408	2030/05/20 1 000	25APR01	21MAY01	1 000000	
** WBIE **	6,869,434 98	6 822,949 01	46,485 97		00	46,485 97
6,801,420 071 770						
** WBIE **			25APR01 -46,485 97	21MAY01	1 000000 00	46,485 97
CXL 071 770	-6,869 434 98	-6 822 949 01				
-6,801,420 670 770						
** WBIE **	6,869 434 98	6,822 957 01	46,477 97	23MAY01	1 000000 00	46 477 97
6 801,420 085 770						
** WBIE **			25APR01 -46,477 97	23MAY01	1 000000 00	-46,477 97
CXL 085 770	-6,869 434 98	-6,822,957 01				
-6,801,420 670 770						
** WBIE **	6 483 337 48	6 438,547 88	44 789 60	23MAY01	1 000000 00	44,789 60
6,419,144 420 020						
** WBIE **	382,274 75	385 652 68	-3,377 93	21MAY01	1 000000 00	-3,377 93
382,274 497 750						
36225CN28 TOTAL	6,845,612 23	6 824 200 56	41,411 67 L		00	41,411 67 L
3649989R7 FUNDING OF IMC GLOBA TERM LOAN 2001/06/27	1 000	22JUN01	22JUN01	1 000000		
** WBIX **	362,068 97	361,176 47	892 50		00	892 50
362 068 738 970						
3649989S5 FUNDING OF IMC GLOBA TERM LOAN 2001/07/25	1 000	23JUL01	23JUL01	1 000000		
** WBIX **	362,068 97	361 176 47	892 50		00	892 50
362,068 099 970						
3649989T3 FUNDING OF IMC GLOBA TERM LOAN 2001/08/27	1 000	22AUG01	22AUG01	1 000000		
** WBIX **	325,862 87	325,022 06	840 01		00	840 01
325 862 239 870						
** WBIX **			22AUG01 -840 01	22AUG01	1 000000 00	-840 01
CXL 239 870	-325,862 87	-325 022 06				
-325,862 070 870						

WILLIAMS



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY GM/LS
** WB1X **	253	325,862 07		325,022 06	22AUG01 840 01	22AUG01	1 000000 00	840 01
3649989T3	TOTAL	325,862 07		325 022 06	840 01 L		00	840 01 L
36962GLE2	GENERAL	ELEC CAP CDR TRANCHE T	2001/09/15	6 350	17JAN01	22JAN01	1 000000	
** WB1U **	401	10,046,560 00		9,946,670 09	99,889 91		00	99,889 91
36962GLM4	GENERAL	ELEC CAP CORP MTN	2001/11/05	4 150	28MAR01	02APR01	1 000000	
** WB1U **	517	10,080,000 00		9,923,175 58	156,824 42		00	156,824 42
** WB1U **	575	14,000,000 00		14,000,000 00	05NOV01 00	05NOV01	1 000000 00	00
36962GLM4	TOTAL	14,000,000 00		14,000 000 00	00		00	00
		10,080,000 00		9,923,175 58	156,824 42 S		00	156,824 42 S
36962CRM6	GENERAL	ELEC CAP CDR TRANCHE T	2001/01/16	5 190	16JAN01	16JAN01	1 000000	
** WB1U **	349	4,069,776 67		4,000,000 00	69,776 67		00	69,776 67
36962GUAD	GENERAL	ELEC CAP CDR TRANCHE T	2002/09/03	6 650	28AUG01	31AUG01	1 000000	
** WB1U **	259	16,468,800 00		16,314,916 27	153,883 73		00	153,883 73
36962GUP7	GENERAL	ELEC CAP CDR TRANCHE T	2002/03/01	7 000	23OCT01	26OCT01	1 000000	
** WB1U **	529	10,162,000 00		9,999,288 24	162,711 76		00	162,711 76
36962GUV4	GENERAL	ELEC CAP CDR TRANLH TR	2001/05/23	7 380	08MAY01	23MAY01	1 000000	
** WB1U **	486	25,982,000 00		25,000,000 00	902 000 00		00	902 000 00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GM/LS	STL DT BASE CURR	SELL RATE GM/LS	NET SECY NET BAS SECY GM/LS
36962GVK7	GENERAL	ELEC CAP CDR TRANCHE T	2002/10/01	6 700	24SEP01	27SEP01	1 000000	
** WB1U **	384	25,991,500 00		24,989,317 68	1,002,182 32		00	1,002,182 32
** WB1U **	568	12,475,320 00		12,089,660 31	31OCT01 279,946 71	05NOV01	1 000000 00	279,946 71
** WB1U **					105,712 98		00	105,712 98
36962GVK7	TOTAL	12,475,320 00		12,089,660 31	279,946 71 L		00	279,946 71 L
		38,466,820 00		37,078,977 99	1,107,895 30 S		00	1,107,895 30 S
36962GVM3	GENERAL	ELEC CAP CDR TRANCHE T	2005/11/01	6 800	11DEC01	14DEC01	1 000000	
** WB1U **	720	4,709,980 00		4,612,392 39	97,587 61		00	97,587 61
369997989	UNITED RENTALS INC	TERM LN B	2001/06/20	7 560	20JUN01	20JUN01	1 000000	
** WB1X **	722	150,000 00		149,625 00	375 00		00	375 00
3699979C7	UNITED RENTALS INC		2001/07/20	7 500	02JUL01	02JUL01	1 000000	
** WB1X **	014	1,250 00		1,246 90	3 10		00	3 10
** WB1X **	CXL 014	-1,250 00		-1,246 90	02JUL01 -3 10	02JUL01	1 000000 00	-3 10
** WB1X **	092	215,416 67		214,882 27	20JUL01 534 40	20JUL01	1 000000 00	534 40
** WB1X **	CXL 092	-215,416 67		214,882 27	20JUL01 -534 40	20JUL01	1 000000 00	-534 40
** WB1X **	100	215,416 67		214,882 27	20JUL01 534 40	20JUL01	1 000000 00	534 40
** WB1X **					20JUL01	20JUL01	1 000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GM/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GM/LS	NET BAS SECY GN/LS
CXL 100	-215,416 67	-214,882 27	-534 40			00	-534 40
-215,416 670							
** WB1X **	216 666 67	216 129 17	537 50	20JUL01	20JUL01	1 000000	537 50
216,666 670						00	
3699979C7	TOTAL	216,666 67	216,129 17	537 50 L		00	537 50 L
37042WA35	GENERAL MTRS ACCEP C TRANCHE T	2004/07/21	1 000	100CT01	15OCT01	1 000000	
** WB1U **	459 14,550,450 00	14,980,966 66	-430,514 66			00	-430,514 66
15,000,000 000							
37042WB91	GENERAL MTRS ACCEP C TRANCHE T	2004/01/16	1 000	10JUL01	13JUL01	1 000000	
** WB1U **	459 10,043,000 00	10,045 500 00	2,500 00			00	-2,500 00
10,000,000 000							
** WB1U **	CXL 459 -10,043,000 00	-10,045,500 00	2,500 00	10JUL01	13JUL01	1 000000	2,500 00
-10 000 000 000						00	
** WB1U **	511 10 043 000 00	10,045 157 59	-2,157 59	10JUL01	13JUL01	1 000000	-2,157 59
10 000,000 000						00	
37042WB91	TOTAL	10,043,000 00	10,045,157 59	2,157 59 S		00	-2,157 59 S
37042WVR9	GENERAL MTRS ACCEP C FRM MTM	2001/12/17	1 000	11JAN01	17JAN01	1 000000	
** WB1U **	366 9 439,282 60	9,426,385 50	12,897 10			00	12,897 10
9,400,000 000							
37042WXR7	GENERAL MTRS ACCEP C TERM NTS	2002/05/28	1 000	11MAY01	16MAY01	1 000000	
** WB1U **	292 2,274,072 03	2,275 466 36	-1,394 33			00	-1,394 33
2,275,000 000							
37042WYL9	GENERAL MTRS ACCEP C TRANCHE T	2001/09/21	6 400	07MAR01	12MAR01	1 000000	
** WB1U **	260 17,498,658 00	17 335 121 05	163,536 95			00	163 536 95
17 400 000 000							

WB2C MONTHLY

WILLIAM H GATES FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GM/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET SECY GM/LS	NET BAS SECY GN/LS
37042WYS4	GENERAL MTRS ACCEP CO TRANCHE T	2002/10/07	1 000	23OCT01	26OCT01	1 000000	
** WB1U **	522 9 894 100 00	10,011,442 91	-117,342 91			00	-117,342 91
10 000 000 000							
37042WZCE	GENERAL MTRS ACCEP C TRANCHE D	2002/01/28	1 000	10JAN01	18JAN01	1 000000	
** WB1Y **	267 5,005,230 00	5 002,195 00	3 035 00			00	3,035 00
5,000 000 000							
37042WZ47	GENERAL MTRS ACCEP C TRANCHE T	2002/02/14	1 000	11JAN01	17JAN01	1 000000	
** WB1U **	365 10 006,230 00	9,995,907 69	10 322 31			00	10,322 31
10 000,000 000							
37042WZ44	GENERAL MTRS ACCEP C TRANCHE T	2003/03/10	1 000	10OCT01	15OCT01	1 000000	
** WB1U **	455 14,773,650 00	14,993,307 70	-219,657 70			00	-219,657 70
15 000,000 000							
37042WZ11	GENERAL MTRS ACCEP C TRANCHE T	2002/04/18	1 000	20APR01	25APR01	1 000000	
** WB1U **	054 9,983 000 00	9,998,140 33	-15,140 33			00	-15,140 33
10 000,000 000							
** WB1U **	076 9 983 000 00	9,998,140 32	15,140 32	20APR01	25APR01	1 000000	-15,140 32
10 000 000 000						00	
37042WZ11	TOTAL	19,966,000 00	19,996,280 65	-30,280 65 S		00	-30,280 65 S
370424CK7	GENERAL MTRS ACCEP C 5 SPT DE	2001/12/15	5 500	02APR01	05APR01	1 000000	
** WB1U **	584 5,639,445 20	5,549,334 61	90,110 59			00	90,110 59
5 620,000 000							
370425QE3	GENERAL MTRS ACCEP C FLTG RATE	2002/04/29	1 000	29APR01	07MAY01	1 000000	
** WB1U **	195 14 970,150 00	15 001,406 43	-31,256 43			00	-31 256 43
15 000,000 000							
** WB1U **	329 4 996,636 00	5 000 451 93	-3 815 93	11MAY01	16MAY01	1 000000	-3 815 93
5 000,000 000						00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
370425QE3	TOTAL	19,966,786 00	20,001,858 36		-35,072 36 S			00		-35,072 36 S
370425QV5	GENERAL	MOTORS ACCEP FLTG RT 1	2003/08/18	1 000	26SEP01	01OCT01	1 000000			
** WB1U **	409	14,674,350 00	14,873,701 92		-199,351 92			00		-199,351.92
	15,000,000 000									
** WB1U **	460	4,897,800 00	4,959,151 97		10OCT01	15OCT01	1 000000			-61,351 97
	5,000,000 000				-61,351 97			00		
370425QV5	TOTAL	19,572,150 00	19,832,853 89		-240,703 89 S			00		-240,703 89 S
370425RG7	GENERAL	MTRS ACCEP C NT	2007/04/05	6 150	10OCT01	15OCT01	1 000000			
** WB1H **	248	3,698,126 40	3,636,107 02		62,019 38			00		62,019 38
	3,720,000 000									
370425RH5	GENERAL	MTRS ACCEP C NT	2004/04/05	1 000	24SEP01	27SEP01	1 000000			
** WB1U **	382	9,688,500 00	10,003,010 67		-314,510 67			00		-314,510 67
	10,000,000 000									
** WB1U **	389	9,676,900 00	10,003,010 68		24SEP01	27SEP01	1 000000			-326,110 68
	10,000,000 000				326,110 68			00		
370425RH5	TOTAL	19,365,400 00	20,006,021 35		-640,621 35 S			00		-640,621 35 S
370425RP7	GENERAL	MTRS ACCEP C NT	2010/01/19	7 750	23FEB01	02MARD1	1 000000			
** WB1H **	659	82,723 20	79,414 51		3,308 69			00		3,308 69
	80,000 000									
370425RX0	GENERAL	MTRS ACCEP C NT	2011/09/15	4 805	29OCT01	01NOV01	1 000000			
** WB2L **	177	442,059 80	450,263 29		-8,203 49			00		-8,203 49
	455,000 000									
** WB2L **	178	1,015,572 80	1,034,121 19		29OCT01	01NOV01	1 000000			-18,548 39
	1,045,000 000				-18,548 39			00		
** WB2F **	167	2,440,568 20	2,479,376 05		06DEC01	11DEC01	000000			-38,807 85
	2,485,000 000				-38,807 85			00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECTY BASE SECTY	DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
370425RX0	TOTAL	3,898,200 80	3,963,760 53		-65,559 73 L			00		-65,559 73 L
370425RZ5	GENERAL	MTRS ACCEP C NT	2031/11/01	8 000	01NOV01	06NOV01	1 000000			
** WB2L **	209	236,357 20	229,172 08		7,185 12			00		7,185 12
	230,000 000									
** WB2L **	210	531,554 40	518,128 17		01NOV01	06NOV01	1 000000			13,426 23
	520,000 000				13,426 23			00		
** WB2L **	229	301,551 95	293,938 14		05NOV01	08NOV01	1 000000			7,613 81
	295,000 000				7,613 81			00		
** WB1Q **	374	788,242 50	741,767 63		13NOV01	16NOV01	1 000000			46,474 87
	750,000 000				46,474 87			00		
** WB2L **	434	548,027 25	554,489 19		28NOV01	03DEC01	1 000000			-6,461 94
	535,000 000				-6,461 94			00		
370425RZ5	TOTAL	1,617,490 80	1,595,727 58		21,763 22 L			00		21,763 22 L
		788,242 50	741,767 63		46,474 87 S			00		46,474 87 S
370442B00	GENERAL	MTRS CORP SR UNSECD	2011/01/15	7 200	18JAN01	23JAN01	1 000000			
** WB1Q **	524	998,960 00	995,151 17		3,808 83			00		3,808 83
	1,000,000 000									
373298B07	GEORGIA PAC CORP	DEB	2025/12/01	7 375	07DEC01	12DEC01	1 000000			
** WB2L **	510	89,191 30	95,072 31		-5,881 01			00		-5,881 01
	110,000 000									
373298B08	GEORGIA PAC CORP	DEB	2029/11/15	7 750	07DEC01	12DEC01	1 000000			
** WB2L **	495	66,571 20	72,089 21		-5,518 01			00		-5,518 01
	80,000 000									

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
373298BU1	GEORGIA PAC CORP	NT	2031/05/15	8 875	28NOV01	03DEC01	1 000000
.. WB2L ..	432	124,548 00	122 605 20	1,942 80		00	1,942 80
	120,000 000						
38141EC00	GOLDMAN SACHS GROUP TRANCHE T	2003/01/17	1 000	01OCT01	04OCT01	1 000000	
.. WB1E ..	773	1,000 140 00	1,000 000 00	140 00		00	140 00
	1 000,000 000						
38141EDDB	GOLDMAN SACHS GROUP TRANCHE T	2002/03/15	1 000	23OCT01	26OCT01	1 000000	
.. WB1U ..	528	10,015,900 00	10 000,542 40	15,357 60		00	15,357 60
	10,000,000 000						
38141EEM7	GOLDMAN SACHS GROUP TRANCHE T	2002/02/25	1 000	08MAY01	11MAY01	1 000000	
.. WB1U ..	221	15,017,100 00	15,000 000 00	17 100 00		00	17,100 00
	15,000 000 000						
38142EAQ1	GOLDMAN SACHS GROUP NT 144A	2003/02/01	6 250	19OCT01	24OCT01	1 000000	
.. WB1U ..	517	10,385 900 00	10,254,745 13	131,154 87		00	131,154 87
	10 000,000 000						
3837H2B24	GOVERNMENT NATL MTG REMIC TR	2029/08/16	0 000	16JAN01	16JAN01	1 000000	
.. WB1F ..	422	00	4,688 90	-4 688 90		00	-4,688 90
	83 358 210						
.. WB1F ..	030	00	9,187 01	-9,187 01	01FEB01	01FEB01	1 000000
	163,324 550					00	-9,187 01
.. WB1F ..	385	00	8 347 23	-8,347 23	02MAR01	02MAR01	1 000000
	148,395 250					00	-8,347 23
.. WB1F ..	385	00	-8,347 23	8 347 23	02MAR01	02MAR01	1 000000
	-148,395 250					00	8,347 23
.. WB1F ..	392	00	8,347 23	-8,347 23	02MAR01	01MAR01	1 000000
	148,395 250					00	-8,347 23
.. WB1F ..	697	00	8,507 20	-8,507 20	01APR01	01APR01	1 000000
	151,239 090					00	-8,507 20

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
.. WB1F ..	219	00	10,496 98	-10 496 98	31MAY01	31MAY01	1 000000
	184,613 030					00	-10,496 98
.. WB1F ..	544	00	10,719 03	-10 719 03	30JUN01	30JUN01	1 000000
	190,560 460					00	-10,719 03
.. WB1F ..	054	00	8 999 08	8 999 08	31JUL01	31JUL01	1 000000
	159,983 570					00	-8,999 08
.. WB1F ..	424	00	8 057 39	-8,057 39	31AUG01	31AUG01	1 000000
	143,242 450					00	-8,057 39
.. WB1F ..	744	00	7,608 45	-7 608 45	30SEP01	30SEP01	1 000000
	135,261 330					00	-7,608 45
.. WB1F ..	338	00	7,914 55	-7 914 55	31OCT01	31OCT01	1 000000
	140,703 190					00	-7,914 55
.. WB1F ..	088	00	8,701 03	-8,701 03	30NOV01	30NOV01	1 000000
	154,684 950					00	-8,701 03
.. WB1F ..	374	00	9,259 83	-9,259 83	31DEC01	31DEC01	1 000000
	144,619 280					00	-9,259 83
3837H2B24	TOTAL	00	102,486 68	-102 486 68 L		00	-102,486 68 L
38373RBR4	GOVERNMENT NATL MTG 2001 22 R	2031/05/16	0 000	30JUN01	30JUN01	1 000000	
.. WB1F ..	542	00	202,328 04	202,328 04		00	-202,328 04
	3,173,773 110						
.. WB1F ..	542	00	-202 328 04	202 328 04	30JUN01	30JUN01	1 000000
	-3,173,773 110					00	202,328 04
.. WB1F ..	543	00	19,999 96	-19,999 96	30JUN01	30JUN01	1 000000
	313 724 800					00	-19,999 96
.. WB1F ..	053	00	18 238 96	-18 238 96	31JUL01	31JUL01	1 000000
						00	-18,238 96

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	286,101	300						
** WBIF **	423		00	17,633 84	31AUG01 -17,633 84	31AUG01	1 000000 00	-17,633 84
	276,409	230						
** WBIF **	763		00	18,118 00	30SEP01 -18,118 00	30SEP01	1 000000 00	-18,118 00
	284,203	940						
** WBIF **	337		00	15,314 38	31OCT01 -15,314 38	31OCT01	1 000000 00	-15,314 38
	240,225	640						
** WBIF **	807		00	17,852 68	30NOV01 -17,852 68	30NOV01	1 000000 00	-17,852 68
	280,042	050						
** WBIF **	375		00	20,188 29	31DEC01 -20,188 29	31DEC01	1 000000 00	-20,188 29
	316,679	020						
38373R8K4	TOTAL		00	127,346 11	-127,346 11 1		00	-127,346.11 1
393505DL3	GREEN TREE FINL CORP CTF SER 1 2014/10/15	7 450			15SEP99	15SEP99	1 000000	
** WBIE **	042	16,342 90		16,445 15	-102 25		00	102 25
	16,343	000						
** WBIE **	CXL 690	-16,342 90		-14,445 15	15SEP99 102 25	15SEP99	1 000000 00	102 25
	-16,343	000						
393505DL3	TOTAL		00	00	00 1		00	00 1
393533AYD	GREEN TREE RECREATIO 1997 A AS 2018/04/15	1 000			16JUL01	16JUL01	1 000000	
** WBIE **	537	10,340 85		10,288 11	52 74		00	52 74
	10,340	850						
** WBIE **	536	10,340 85		10,288 12	17JUL01 52 73	17JUL01	1 000000 00	52 73
	10,340	850						
** WBIE **	CXL 536	-10,340 85		-10,288 12	17JUL01 -52 73	17JUL01	1 000000 00	-52 73
	-10,340	850						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
393533AYD	TOTAL			10,340 85	10,288 11		00	52 74 L
395386AA3	GREENPOINT MANUFACTU SER 1999	2009/12/15	5 780		18OCT01	18OCT01	1 000000	
** WBIF **	276	43,989 05		43,543 50	445 55		00	445 55
	43,989	050						
** WBIF **	CXL 276	-43,989 05		-43,543 50	18OCT01 -445 55	18OCT01	1 000000 00	-445 55
	-43,989	050						
** WBIF **	277	43,989 05		43,543 60	18OCT01 445 45	18OCT01	1 000000 00	445 45
	43,989	150						
395386AA3	TOTAL			43,989 05	43,543 60		00	445 45 L
402514116	ARGENTINA (REP OF)	FRM 31MAR 2005/03/31	1 000		27JUL01	03AUG01	1 000000	
** WBIS **	289	417,600 00		454,848 00	-37,248 00		00	-37,248 00
	1,000,000	000						
** WBIS **	604	225,671 40	2005/03/31	1 000 232,785 08	22FEB01 -7,113 68	01MAR01	1 000000 00	-7,113 68
	345,000	000						
** WBIS **	607	356,299 20		368,972 85	23FEB01 -12,673 65	02MAR01	1 000000 00	-12,673 65
	545,000	000						
** WBIM **	494	1,483,776 00		1,529,632 07	13MAR01 -45,856 07	16MAR01	1 000000 00	-45,856 07
	1,656,000	000						
** WBIM **	496	680,400 00		705,923 13	13MAR01 -25,523 13	16MAR01	1 000000 00	-25,523 13
	756,000	000						
** WBIE **	095	1 085 074 20		1,099 350 00	20MAR01 14,275 80	27MAR01	1 000000 00	-14,275 80
	1,240,000	000						
** WBIE **	235	1,037,610 00		1 085,600 00	23MAR01 45,990 00	28MAR01	1 000000 00	45,990 00
	1 240,000	000						
** WBIE **					23MAR01	28MAR01	000000	

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	GN/LS
324,000 000							
** WB1M **	091 93,474 00	100,665 34	-7,191 34	21MAR01	27MAR01	1 000000	-7,191 34
108,000 000							
** WB1M **	092 155,340 00	167,775 57	-12,435 57	21MAR01	27MAR01	1 000000	-12,435 57
180,000 000							
** WB1M **	101 311,040 00	330,177 47	-19,137 47	21MAR01	27MAR01	1 000000	-19,137 47
340,000 000							
** WB1M **	094 277,830 00	295,096 18	-17,266 18	22MAR01	27MAR01	1 000000	-17,266 18
324,000 000							
** WB1M **	095 623,700 00	680,493 29	-56,793 29	22MAR01	27MAR01	1 000000	-56,793 29
756,000 000							
** WB1M **	096 61,812 00	64,880 13	-3,068 13	22MAR01	27MAR01	1 000000	-3,068 13
72,000 000							
** WB1M **	097 122,940 00	129,760 27	-6,820 27	22MAR01	27MAR01	1 000000	-6,820 27
144,000 000							
** WB1M **	098 153,810 00	162,200 33	-8,390 33	22MAR01	27MAR01	1 000000	-8,390 33
180,000 000							
** WB1M **	099 123,120 00	129,760 27	-6,640 27	22MAR01	27MAR01	1 000000	-6,640 27
144,000 000							
** WB1M **	100 188,244 00	194,628 38	-6,384 38	22MAR01	26MAR01	1 000000	-6,384 38
216,000 000							
** WB1M **	CX1 100 188,244 00	-194,628 38	6,384 38	22MAR01	26MAR01	1 000000	6,384 38
-216,000 000							
** WB1M **	186 188,244 00	194,628 38	-6,384 38	22MAR01	26MAR01	1 000000	-6,384 38
216,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	GN/LS	GN/LS	GN/LS	GN/LS
402514114	TOTAL	10,076,776 16	10,078,888 80	118,369 10 L		00	118,369 10 L
		6,146,121 40	6,488,803 30	-342,681 70 S		00	-342,681 70 S
403570117	BULGARIA (MAT REP) FRN 28JUL 2024/07/28	1 000		10JAN01	16JAN01	1 000000	
** WB1M **	533 424,875 00	447,894 72	-23,019 72			00	-23,019 72
550,000 000							
** WB1M **	376 268,625 00	285,401 07	-16,776 07	07MAR01	12MAR01	1 000000	-16,776 07
350,000 000							
** WB1M **	141 716,656 25	772,041 10	-55,384 85	26MAR01	29MAR01	1 000000	-55,384 85
950,000 000							
** WB1M **	384 225,000 00	2024/07/26 7 062 237,233 64	-12,233 64	03APR01	06APR01	1 000000	-12,233 64
300,000 000							
** WB1M **	106 113,625 00	116,877 34	-3,252 34	21MAY01	24MAY01	1 000000	-3,252 34
150,000 000							
** WB1M **	132 75,875 00	75,529 33	345 67	21MAY01	24MAY01	1 000000	345 67
100,000 000							
** WB1M **	134 113,437 50	113,294 00	143 50	21MAY01	24MAY01	1 000000	143 50
150,000 000							
** WB1M **	195 228,375 00	226,964 19	1,410 81	22MAY01	25MAY01	1 000000	1,410 81
300,000 000							
** WB1M **	256 228,375 00	227,178 89	1,196 11	23MAY01	29MAY01	1 000000	1,196 11
300,000 000							
** WB1M **	257 533,750 00	2024/07/28 7 750 529,690 78	4,059 22	23MAY01	29MAY01	1 000000	4,059 22
700,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
403570117	TOTAL	2,928,593 75	3 032,105 06	-103 511 31 S		00	-103,511 31 S
404140AB4	HDA PTS SYS INC SR SUB NT 2005/08/01 12 000			04JAN01	09JAN01	1 000000	
.. WB1J ..	711	2,957 625 00	3,578 159 65	620 534 65		00	-620 534 65
4 950,000 000							
.. WB1J ..	023	5,402,700 00	5,694,828 72	03MAY01	08MAY01	1 000000	
7,830,000 000				-292 128 72		00	-292,128 72
404140AB4	TOTAL	8 360 325 00	9,272 988 37	-912 663 37 L		00	-912 663 37 L
41011WAR1	HANCOCK JOHN GLOBAL TRANCHE 1 2004/09/27 1 000			26NOV01	29NOV01	1 000000	
.. WB2L ..	394	2 101 421 50	2,105 000 00	-3,578 50		00	-3,578 50
2,105 000 000							
41283AAD1	HARLEY DAVIDSON MOTOR 2001 1 CD 2005/09/15 6 650			15JUN01	15JUN01	1 000000	
.. WB1U ..	102	209 993 55	209,983 54	10 01		00	10 01
209,993 550							
412906B00	HARLEY DAVIDSON EAGL SER 2000 2004/08/15 6 880			17SEP01	17SEP01	1 000000	
.. WB2J ..	240	71 283 15	72,143 11	-859 96		00	-859 96
71 283 150							
.. WB2J ..	389	59 463 92	60 154 37	15OCT01	15OCT01	1 000000	
59 463 920				490 45		00	-690 45
.. WB2J ..	538	63 444 24	64,159 80	15NOV01	15NOV01	1 000000	
63 444 240				-715 54		00	-715 54
412906B00	TOTAL	194 191 31	194 457 28	-2,265 97 L		00	-2 265 97 L
414737119	BRAZIL (FEDERATIVE RE FRM 15APR 2006/04/15 1 000			27SEP00	27SEP00	1 000000	
.. WB1A ..	551	-4 388,437 50	-3 906 000 00	-482 437 50		00	-482 437 50
-4,650 000 000							
.. WB1A ..	552	21 981 500 00	18,271 094 25	3 630 405 75		-1 000000	-3 630,405 75
-21,622,250 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	BASE
.. WB1A ..	553	-13,165,312 50	-12 835,570 10	27SEP00	27SEP00	1 000000	
-12,973,500 000				-329,742 40		00	-329,742 40
.. WB1A ..	554	13 191 468 75	13 899,050 00	27SEP00	27SEP00	1 000000	
-12,973,500 000				-92 418 75		00	-92 418 75
.. WB1A ..	555	-17,588 625 00	-17 465,400 00	27SEP00	27SEP00	1 000000	
-17,298,000 000				-123 225 00		00	-123 225 00
.. WB1A ..	556	21,956,718 75	21,905,870 03	27SEP00	27SEP00	1 000000	
-21 622,500 000				-50 848 72		00	50 848 72
.. WB1A ..	557	-13,071,150 00	-13,147 875 00	27SEP00	27SEP00	1 000000	
-12,973 500 000				76,725 00		00	76,725 00
.. WB1A ..	558	-17 425,875 00	-17,525,983 03	27SEP00	27SEP00	1 000000	
-17,298,000 000				100,108 03		00	100,108 03
.. WB1A ..	733	75 000 00	75,941 89	31OCT00	31OCT00	1 000000	
-75,000 000				941 89		00	941 89
.. WB1E ..	100	811,800 00	821,889 63	21MAR01	27MAR01	1 000000	
880 000 000				10 089 63		00	-10,089 63
.. WB1A ..	716	3,200,000 00	3 236,852 98	17APR01	17APR01	1 000000	
3 200 000 000				-36,852 98		00	-36,852 98
.. WB1A ..	716	3,200 000 00	-3,236,852 98	17APR01	17APR01	1 000000	
-3 200 000 000				36 852 98		00	36,852 98
.. WB1E ..	534	1,400 000 00	1,404 000 00	29MAY01	05JUN01	1 000000	
1 600,000 000				-4,000 00		00	-4,000 00
.. WB1E ..	267	1,430,000 00	1,396,116 61	27JUN01	29JUN01	1 000000	
1 600,000 000				33 883 39		00	33,883 39
.. WB1E ..	267	-1,430 000 00	-1 396,116 61	27JUN01	29JUN01	1 000000	
				-33 883 39		00	-33,883 39



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
-1	600,000 000						
** WBIE **	705 1,450,000 00	1,596,116 61		27JUN01 33,883 39	29JUN01	1 000000 00	33,883 39
1,600,000 000							
** WBIE **	290 1,426,000 00	1,143,599 83		28JUN01 282,400 17	05JUL01	1 000000 00	282,400 17
1,600,000 000							
** WBIE **	339 400,000 000	285,899 96		30JUN01 -285,899 96	30JUN01	1 000000 00	-285,899 96
400,000 000							
** WBIA **	028 23,998,399 92	27,678,235 20		11DEC01 3,679,835 20	14DEC01	1 000000 00	3,679,835 20
27,360,000 000							
** WBIA **	CXL 028 -23,998,399 92	-27,678,235 20		11DEC01 3,679,835 20	14DEC01	1 000000 00	3,679,835 20
-27,360,000 000							
** WBIA **	035 23,998,399 92	27,677,639 21		11DEC01 -3,679,239 29	17DEC01	1 000000 00	-3,679,239 29
27,360,000 000							
** WBIA **	CXL 035 -23,998,399 92	27,677,639 21		11DEC01 3,679,239 29	17DEC01	1 000000 00	3,679,239 29
-27,360,000 000							
** WBIA **	086 4,517,991 67	2006/04/15 5 437 3 979,700 52		27SEP00 538,291 15	27SEP00	1 000000 00	538,291 15
4,650,000 000							
** WBIA **	088 13,553 975 00	13,447,703 12		27SEP00 106,271 80	27SEP00	1 000000 00	106,271 80
13,950,000 000							
** WBIA **	089 13,600,135 94	13,447,703 13		27SEP00 152 432 81	27SEP00	1 000000 00	152,432 81
13,950,000 000							
** WBIA **	090 18,133,514 50	17,930,270 83		27SEP00 203,243 75	27SEP00	1 000000 00	203,243 75
18,600,000 000							
** WBIA **	091 22,656,882 81	22,513,265 63		27SEP00 143,617 18	27SEP00	1 000000 00	143,617 18
23,250,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** WBIA **	092 13,514,110 94	13,507,959 57		27SEP00 6,151 57	27SEP00	1 000000 00	6,151 57
15,950,000 000							
** WBIA **	093 18,043,162 50	18,010,515 63		27SEP00 32,646 87	27SEP00	1 000000 00	32,646 87
18,600,000 000							
** WBIA **	094 2 000,000 00	1,937,084 42		15OCT00 62,915 50	15OCT00	1 000000 00	62,915 50
2,000,000 000							
** WBIA **	095 3,200 000 00	3,107,250 83		17APR01 92,741 17	17APR01	1 000000 00	92,741 17
3,200,000 000							
** WBIE **	280 1 426,000 00	1,429,499 79		28JUN01 -3 499 79	03JUL01	1 000000 00	-3 499 79
1,600,000 000							
** WBIE **	CXL 280 -1,426 000 00	1,429,499 79		28JUN01 3,499 79	03JUL01	1 000000 00	3,499 79
-1,600,000 000							
** WBIA **	087 22,549 270 83	20,671,087 83		27SEP01 1 878,183 00	27SEP01	1 000000 00	1,878,183 00
23,250,000 000							
** WBIA **	096 3,200,000 00	3,115 245 83		15OCT01 84,754 17	15OCT01	1 000000 00	84,754 17
3,200,000 000							
** WBIA **	097 24,151,017 42	26,720,186 17		11DEC01 -2 569,148 75	11DEC01	1 000000 00	-2,569,148 75
27,360,000 000							
** WBIE **	007 1,184,040 00	2006/04/15 7 625 1,208,912 20		23MAR01 -24,872 20	28MAR01	1 000000 00	-24,872 20
1,320,000 000							
** WBIE **	240 1,184 040 00	1,201,997 67		23MAR01 -17,957 67	28MAR01	1 000000 00	-17,957 67
1 320,000 000							
** WBIE **	CXL 240 -1,184,040 00	-1,201,997 67		23MAR01 17,957 67	28MAR01	1 000000 00	17,957 67
1,320,000 000							
** WBIE **	243 1,184 040 00	1,224,747 67		23MAR01 -40 707 67	28MAR01	1 000000 00	-40,707 67
1,320,000 000							

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
	1 320,000 000							
** WBIE **	CXL 243	-1 184 040 00		-1,224,747 67	23MAR01	28MAR01	1 000000 00	40 707 67
	-1 320 000 000				40,707 67			
** WBIE **	008	718,795 81		749 286 55	26MAR01	23APR01	1 000000 00	-30 490 74
	800,000 000				-30,490 74			
** WBIE **	128	718 649 98		733,676 02	26MAR01	20APR01	1 000000 00	-15 026 04
	800,000 000				-15,026 04			
** WBIE **	CXL 128	-718 649 98		-733,676 02	26MAR01	20APR01	1 000000 00	15 026 04
	-800 000 000				15 026 04			
** WBIE **	242	718 649 98		737,711 41	26MAR01	28MAR01	1 000000 00	-19,061 43
	800,000 000				19,061 43			
** WBIE **	CXL 242	-718,649 98		-737,711 41	26MAR01	28MAR01	1 000000 00	19 061 43
	-800 000 000				19 061 43			
** WBIE **	752	718,795 81		733,676 02	26MAR01	20APR01	1 000000 00	-14 880 21
	800,000 000				-14,880 21			
** WBIE **	CXL 752	-718,795 81		-733,676 02	26MAR01	20APR01	1 000000 00	14 880 21
	-800 000 000				14 880 21			
414737119	TOTAL	43 326 610 00		47,164 901 79			00	-3 838,291 79 L
414953112	BULGARIA (NA) REP) FRM 28JUL 2011/07/28			1 000	03JAN01	08JAN01	1 000000	
** WBIM **	173	226,312 50		227,343 34			00	-1,030 84
	300 000 000				-1,030 84			
** WBIM **	539	386,875 00		381 056 15	10JAN01	16JAN01	1 000000 00	5 818 85
	500,000 000				5,818 85			
** WBIM **	221	246,480 00		279 987 23	02MAR01	07MAR01	1 000000 00	-13,507 23
	350,000 000				13 507 23			

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET SECTY GN/L
** WBIM **	CXL 221	-266 480 00		-279,987 23	02MAR01	07MAR01	1 000000 00	13 507 23
	-350,000 000				13 507 23			
** WBIM **	228	266 000 00		279,987 23	02MAR01	07MAR01	1 000000 00	-13,987 23
	350 000 000				-13 987 23			
** WBIM **	375	191,250 00		201,287 47	07MAR01	12MAR01	1 000000 00	-10,037 47
	250,000 000				-10,037 47			
** WBIM **	142	1,018 406 25		1 091,965 99	26MAR01	29MAR01	1 000000 00	-73,559 74
	1,350,000 000				-73,559 74			
** WBIM **	400	187,500 00		201,827 24	03APR01	06APR01	1 000000 00	-14,327 24
	250,000 000				-14 327 24			
** WBIM **	088	457,500 00		483 004 20	18MAY01	23MAY01	1 000000 00	-25,504 20
	600,000 000				-25,504 20			
** WBIM **	196	228,750 00	2011/07/28	7 750	22MAY01	25MAY01	1 000000 00	-9,692 22
	300,000 000			238 442 22	-9 692 22			
** WBIM **	199	594,750 00		593,760 11	23MAY01	29MAY01	1 000000 00	989 89
	780,000 000				989 89			
** WBIM **	255	343,125 00		349,136 47	23MAY01	29MAY01	1 000000 00	-6,011 47
	450,000 000				-6,011 47			
** WBIM **	258	594,750 00		593,760 11	23MAY01	29MAY01	1 000000 00	989 89
	780,000 000				989 89			
** WBIM **	CXL 258	594,750 00		-593,760 11	23MAY01	29MAY01	1 000000 00	-989 89
	780,000 000				989 89			

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
414953112	TOTAL	3,900,468 75	4,047,810 42		-147,341 67 S		00	-147,341 67 S
415217111	BRAZIL (FED REP)	15APR14 U	2014/04/15	8 000	12SEP01	19SEP01	1 000000	
** WB1S **	395	103,438 44	106,080 34		-2,641 90		00	-2,641 90
	120,000 000							
** WB1S **	404	239,154 48	250,160 40		-11,005 92	20SEP01	1 000000 00	-11,005 92
	279,000 000							
** WB1S **	CXL 404	-239,154 48	-250,160 40		11,005 92	20SEP01	1 000000 00	11 005 92
	-279,000 000							
** WB1S **	493	239,154 48	250,160 39		-11,005 91	20SEP01	1 000000 00	-11,005 91
	279,000 000							
** WB1M **	534	577,223 44	2014/04/15 5 000 514,325 98		10JAN01	16JAN01	1 000000 00	62,897 44
	738,846 000							
** WB1M **	143	497,566 60	423,253 64		29JAN01	01FEB01	1 000000 00	74,312 94
	615,705 000							
** WB1M **	432	447,117 27	381,154 09		08FEB01	13FEB01	1 000000 00	65,963 18
	554,134 500							
** WB1M **	372	250,322 56	212,034 54		07MAR01	12MAR01	1 000000 00	38,288 02
	307,852 500							
** WB1M **	102	1,625,922 98	1,485,412 73		23MAR01	28MAR01	1 000000 00	140,510 25
	2,154,967 490							
** WB1M **	404	330,787 51	297,214 27		03APR01	06APR01	1 000000 00	33,573 24
	430,993 500							
** WB1M **	595	371,270 11	440,856 63		04JUN01	07JUN01	1 000000 00	-69,586 52
	492,564 000							
** WB1M **					11JUL01	16JUL01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	065	391,357 49	400,992 09		-9,634 60		00	-9,634 60
	554,134 500							
** WB1M **	CXL 065	-391,357 49	-400,992 09		9,634 60	16JUL01	1 000000 00	9,634 60
	-554,134 500							
** WB1M **	066	391,357 49	400,992 09		-9,634 60	16JUL01	1 000000 00	-9,634 60
	554,134 500							
** WB1S **	536	291,747 97	2014/04/15 8 000 286,045 07		26JAN01	02FEB01	1 000000 00	5,702 90
	295,000 000							
** WB1S **	537	345,602 91	341,851 67		26JAN01	02FEB01	1 000000 00	3,751 24
	350,000 000							
** WB1S **	605	340,398 67	352,430 21		22FEB01	01MAR01	1 000000 00	12,031 54
	350,000 000							
** WB1S **	611	346,441 81	356,928 24		23FEB01	02MAR01	1 000000 00	-10,486 43
	355,000 000							
** WB1S **	CXL 611	-346,441 81	-356,928 24		10,486 43	02MAR01	1 000000 00	10,486 43
	-355,000 000							
** WB1S **	614	346,441 81	356,928 23		-10,486 42	05MAR01	1 000000 00	-10,486 42
	355,000 000							
** WB1Q **	190	547,046 20	554,518 41		-7,472 21	19MAR01	1 000000 00	-7,472 21
	701,903 700							
** WB1Q **	621	576,830 93	583,284 28		-6,453 35	10JUL01	1 000000 00	-6,453 35
	794,259 450							
** WB1M **	067	1,029,766 61	1,137,872 30		-41,251 31	11JUL01	1 000000 00	-41,251 31
	1,477,691 990							
** WB1M **					-66,854 38		00	-66,854 38
** WB1M **					18JUL01	24JUL01	1 000000	

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GM/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GM/LS	NET BAS	SECY GM/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GM/LS	GM/LS		NET BAS	SECY GM/LS
1,231,410	375 000	882,767 05	847,568 11	35,198 94			00	35,198 94	
WB1M	289	2,680,625 64	2,779,348 84	07AUG01	10AUG01	1 000000	00	-98,723 20	
3,694,229 990				07AUG01	10AUG01	1 000000	00	98,723 20	
WB1M	289	2,680,625 64	2,779,348 84	07AUG01	10AUG01	1 000000	00	-98,723 21	
3,694,229 990				07AUG01	10AUG01	1 000000	00	98,723 21	
WB1Q	130	405,404 80	393,124 88	10AUG01	15AUG01	1 000000	00	12,277 92	
554 134 500				22AUG01	27AUG01	1 000000	00	1,773 46	
WB1Q	154	242,125 99	240,352 53	22AUG01	27AUG01	1 000000	00	2,095 92	
338,637 750				22AUG01	27AUG01	1 000000	00	-24,335 06	
WB1Q	155	286,148 90	284,052 98	17OCT01	22OCT01	1 000000	00	8,048 39	
400 208 250				22OCT01	25OCT01	1 000000	00	12,371 37	
WB1Q	084	761,934 94	788,270 00	29NOV01	04DEC01	1 000000	00	-39,063 83	
1,108,269 000				11DEC01	14DEC01	1 000000	00	6,983 586 17	
WB1Q	109	515,345 08	507,294 69	11DEC01	14DEC01	1 000000	00	-6,983,586 17	
738,846 000				11DEC01	14DEC01	1 000000	00	6,983,586 17	
WB1Q	110	253,832 08	241,460 71	29NOV01	04DEC01	1 000000	00	-39,063 83	
363,265 950				11DEC01	14DEC01	1 000000	00	6,983,586 17	
WB1M	382	950,340 67	989,484 50	11DEC01	14DEC01	1 000000	00	6,983,586 17	
1,292,980 500				11DEC01	14DEC01	1 000000	00	6,983,586 17	
WB1A	030	93,771 871 52	86,788 285 35	11DEC01	14DEC01	1 000000	00	6,983,586 17	
123 141 800 000				11DEC01	14DEC01	1 000000	00	6,983,586 17	
WB1A	030	93,771 871 52	-86,788,285 35	11DEC01	14DEC01	1 000000	00	6,983,586 17	
-123,141,800 000				11DEC01	14DEC01	1 000000	00	6,983,586 17	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY	GM/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY	BASE CURR	GM/LS	NET BAS	SECY GM/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GM/LS	GM/LS		NET BAS	SECY GM/LS
WB1A	031	70,328,903 64	66,374 190 80	11DEC01	14DEC01	1 000000	00	3,952,712 84	
92,355,750 000				11DEC01	13DEC01	1 000000	00	3,031,795 80	
WB1A	032	23,442,967 88	20,411,172 08	21DEC01	27DEC01	1 000000	00	-5,044 59	
30,785,250 000				11DEC01	14DEC01	1 000000	00	3,952,712 84	
WB1Q	234	933,562 71	938,609 30	11DEC01	14DEC01	1 000000	00	3,031,795 80	
1,231,410 000				21DEC01	27DEC01	1 000000	00	-5,044 59	
415217111	TOTAL	96,447 032 78	89,614,652 01				00	6,899,235 15 L	
		14,578,689 19	14,444 488 59				00	175,451 91 S	
423074AH4	HEINZ H J CO	DEALER RE 2002/11/15	1 000	07AUG01	15AUG01	1 000000	00	2,835 18	
WB12	709	1,008,000 00	1,005,164 82	06FEB01	12FEB01	1 000000	00	6,484 15	
1,000,000 000				26MAY01	31MAY01	1 000000	00	19,508 47	
423081111	RUSSIAN FEDERATION	FRN BDS 3 2030/03/31	1 000	06FEB01	12FEB01	1 000000	00	6,484 15	
WB1S	569	505,312 50	498,828 35	26MAY01	29MAY01	1 000000	00	6,252 07	
1,225,000 000				24MAY01	31MAY01	1 000000	00	19,508 47	
WB1M	148	182,250 00	175,997 93	25JUN01	28JUN01	1 000000	00	22 845 17	
450,000 000				06JUL01	13JUL01	1 000000	00	-52,353 14	
WB1S	026	394,050 00	376,541 53	24MAY01	31MAY01	1 000000	00	19,508 47	
890,000 000				25JUN01	28JUN01	1 000000	00	22 845 17	
WB1M	383	121,093 75	98,248 38	06JUL01	13JUL01	1 000000	00	-52,353 14	
250,000 000				23JUL01	30JUL01	1 000000	00	51,107 48	
WB1S	203	894,250 00	946,603 14	06JUL01	13JUL01	1 000000	00	-52,353 14	
1,960,000 000				23JUL01	30JUL01	1 000000	00	51,107 48	
WB1S	269	744,946 88	693,839 40	02AUG01	09AUG01	1 000000	00	18,372 46	
1,635,000 000				02AUG01	09AUG01	1 000000	00	18,372 46	
WB1S	311	577,746 00	559,373 54	02AUG01	09AUG01	1 000000	00	18,372 46	

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		1,300,000 000						
** WB1M **	094	120,937 50		98,566 86	29AUG01 22,378 64	04SEP01	1 000000 00	22,378 64
	250 000 000							
** WB1M **	085	666,750 00		586,305 64	18OCT01 88,444 36	23OCT01	1 000000 00	88,444 36
	1,400,000 000							
** WB1S **	648	422,859 38		412,849 72	03DEC01 10,009 66	07DEC01	1 000000 00	10,009 66
	775,000 000							
** WB1S **	661	581,950 00		548,771 45	05DEC01 33,178 55	10DEC01	1 000000 00	33,178 55
	1,030,000 000							
** WB1S **	578	254,456 25	2030/03/31	2 500 254,485 66	12FEB01 -29 41	19FEB01	1 000000 00	-29 41
	615,000 000							
** WB1S **	579	217,546 88		216,066 30	12FEB01 1,480 58	19FEB01	1 000000 00	1,480 58
	525,000 000							
** WB1M **	266	288,750 00		246,716 00	14NOV01 42,034 00	19NOV01	1 000000 00	42,034 00
	550,000 000							
** WB1M **	740	343,687 50		291,686 55	26NOV01 52,000 95	29NOV01	1 000000 00	52,000 95
	650,000 000							
** WB1M **	381	209,000 00		179,534 21	29NOV01 29,465 79	04DEC01	1 000000 00	29,465 79
	400,000 000							
** WB1M **	793	363,187 50		299,395 19	06DEC01 63,792 31	11DEC01	1 000000 00	63,792 31
	650,000 000							
** WB1M **	380	169,500 00		138,305 27	13DEC01 31,194 73	18DEC01	1 000000 00	31,194 73
	300,000 000							
** WB1M **	463	139,218 75		114,843 80	14DEC01 24,374 95	20DEC01	1 000000 00	24,374 95
	250,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1S **	333	349,718 75	2030/03/31	5 000 341,423 43	06AUG01 8,295 32	13AUG01	1 000000 00	8,295 32
	775,000 000							
** WB1S **	371	181,527 50		168,495 02	23AUG01 13,032 48	30AUG01	1 000000 00	13,032 48
	385,000 000							
** WB1S **	441	219,421 88		205,237 29	18SEP01 14,184 59	25SEP01	1 000000 00	14,184 59
	465,000 000							
** WB1S **	584	580,500 00		497,103 65	14NOV01 83,396 35	19NOV01	1 000000 00	83,396 35
	1,075,000 000							
** WB1S **	586	464,400 00		411,391 49	14NOV01 53,008 51	19NOV01	1 000000 00	53,008 51
	860,000 000							
** WB1S **	595	764,875 00		699,392 89	15NOV01 65,482 11	20NOV01	1 000000 00	65,482 11
	1,450,000 000							
** WB1S **	412	678,862 50		667,062 26	15NOV01 11,800 24	20NOV01	1 000000 00	11,800 24
	1,290,000 000							
423081111	TOTAL	10,438,798 52		9,727,065 15	711,733 37 5		00	711,733 37 5
423328888	HELLER FINL INC	NT	2002/05/15	7 000	14NOV01	19NOV01	1 000000	
** WB1Z **	083	2,559,725 00		2,539,655 92	20,069 08		00	20,069 08
	2,500,000 000							
423328805	HELLER FINL INC	NT	2002/08/23	7 500	14NOV01	19NOV01	1 000000	
** WB1Z **	081	12,744,532 50		12,599,899 33	144,633 17		00	144,633 17
	12,250,000 000							
42333HKN1	HELLER FINL INC MTN BK ENT		2002/05/10	5 960	16AUG01	21AUG01	1 000000	
** WB1Z **	070	2,031,520 00		2,008,130 84	23,389 16		00	23,389 16
	2,000,000 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS	NET SECTY GN/LS
42333HLF7	HELLER FINL INC MTN TRANCHE T	2003/04/28	1 000	14NOV01	19NOV01	1 000000	
** WB1Z **	091	13,545,589 50	13,535,171 87	10,417 63		00	10,417 63
	13,500,000 000						
42333HLJ9	HELLER FINL INC MTN TRANCHE T	2002/05/07	1 000	14NOV01	19NOV01	1 000000	
** WB1Y **	505	3,003,192 00	2,995,458 53	7,733 47		00	7,733 47
	3,000 000 000						
42333HLXB	HELLER FINL INC MTN TRANCHE T	2002/07/22	6 500	14NOV01	19NOV01	1 000000	
** WB1Z **	082	6,568,082 40	6,501,250 74	66,831 66		00	66,831 66
	6,380 000 000						
42333HMF6	HELLER FINL INC MTN TRANCHE T	2001/10/04	1 000	22MAR01	22MAR01	1 000000	
** WB1Y **	437	4,994,100 00	4,998,523 70	-4,423 70		00	-4,423 70
	5 000 000 000						
** WB1Y **	CXL 437	-4,994,100 00	-4,998,523 70	4,423 70		00	4,423 70
	-5,000,000 000						
** WB1Y **	439	4,994 100 00	4,998,523 70	-4 423 70		00	-4,423 70
	5,000 000 000						
42333HMF6	TOTAL		4,998,523 70	-4,423 70 1		00	-4 423 70 1
42333HHM2	HELLER FINL INC MTN TRANCHE T	2003/01/21	1 000	14NOV01	19NOV01	1 000000	
** WB1Z **	092	10,032,950 00	10,022,632 97	10,317 03		00	10 317 03
	10,000 000 000						
42333HND0	HELLER FINL INC MTN TRANCHE T	2002/07/23	1 000	26OCT01	26OCT01	1 000000	
** WB1Z **	777	10,013,280 00	10,000,000 00	13 280 00		00	13 280 00
	10,000 000 000						
** WB1Z **	CXL 777	-10,013,280 00	-10,000,000 00	-13,280 00		00	-13,280 00
	-10 000 000 000						
** WB1Z **	779	10,013,280 00	10 000 000 00	13,280 00		00	13 280 00
	10,000 000 000						

WB2C MONTHLY

WILLIAM H GATES FOUNDATION  
 - COMPOSITE -  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS	NET SECTY GN/LS
42333HND0	TOTAL		10,000,000 00	13,280 00 1		00	13,280 00 1
42799E9A6	HERCULES INC TERM A	2003/10/15	1 000	29JUN01	03JUL01	1 000000	
** WB1X **	009	51,200 00	50,848 00	352 00		00	352 00
	51,200 000						
** WB1X **	081	14,389 66	14,290 73	98 93		00	98 93
	14,389 660						
** WB1X **	083	14,389 66	14,290 73	98 93		00	98 93
	14 389 660						
** WB1X **	085	1 328 00	1,318 87	9 13		00	9 13
	1,328 000						
** WB1X **	CXL 085	-1 328 00	-1,318 87	-9 13		00	-9 13
	-1 328 000						
** WB1X **	534	62,400 00	61,971 00	429 00		00	429 00
	62,400 000						
** WB1X **	788	62 400 00	61,971 00	429 00		00	429 00
	62,400 000						
42799E9A6	TOTAL		203,371 46	1 407 86 1		00	1 407 86 1
428040BR9	HERTZ CORP GLOBAL NT	2004/08/13	1 000	22OCT01	25OCT01	1 000000	
** WB2J **	417	1,915,180 00	1,988,555 56	-73 375 56		00	-73,375 56
	2 000 000 000						
428695113	BRAZIL FEDERATIVE RE 11PCT 17A	2040/08/17	11 000	01AUG01	08AUG01	1 000000	
** WB1S **	310	260 812 50	273,188 80	-12 374 30		00	-12 374 30
	375,000 000						
** WB1S **	312	369,075 00	382 464 52	13,389 52		00	-13,389 52
	525,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
428695113	TOTAL						
	629,887 50	655,453 32		-25,765 82 S		00	-25,765 82 S
44179FAB5	HOUSEHOLD AUTOMOTIVE SER 2000	2003/10/17	6 960	17JUN01	20JUN01	1 000000	
** WB1U **	141	344,685 46	344,688 08	17 38		00	17 38
	344,685 460						
44179OAB1	HOUSEHOLD AUTOMOTIVE SER 2000	2003/03/17	6 850	17JUN01	20JUN01	1 000000	
** WB1U **	142	872,265 53	872,246 79	18 74		00	18 74
	872,265 530						
** WB1U **	143	1,058,340 70	1,058,317 97	17JUN01	17JUN01	1 000000	
	1,058,340 700			22 73		00	22 73
** WB1U **	CXL 143	-1,058,340 70	-1,058,317 97	17JUN01	17JUN01	1 000000	
	-1,058,340 700			-22 73		00	-22 73
** WB1U **	512	417,999 53	417,992 22	17OCT01	24OCT01	1 000000	
	417,999 570			7 31		00	7 31
44179OAB1	TOTAL						
	417,999 53	417,992 22		7 31 L		00	7 31 L
	872,265 53	872,246 79		18 74 S		00	18 74 S
441799AE3	HOUSEHOLD AUTO REVOL SER 1998	2005/05/17	5 650	15JUL01	15JUL01	1 000000	
** WB1Z **	477	505,672 07	484,842 95	20 829 12		00	20,829 12
	505,672 070						
** WB1Z **	CXL 477	-505,672 07	-484,842 95	15JUL01	15JUL01	1 000000	
	-505,672 070			-20,829 12		00	-20,829 12
** WB1Z **	335	533,427 50	538,547 79	17AUG01	17AUG01	1 000000	
	533,427 500			-5,120 29		00	-5,120 29
** WB1Z **	CXL 335	-533,427 50	-538,547 79	17AUG01	17AUG01	1 000000	
	-533,427 500			5,120 29		00	5,120 29
** WB1Z **				17AUG01	17AUG01	1 000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET SECTY GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
	535	533,427 45	538,547 74	-5,120 29		00	-5,120 29
	533,427 450						
** WB1Z **	536	1,028,344 08	1,037,906 67	17SEP01	17SEP01	1 000000	
	1,028,344 080			-9,562 59		00	-9,562 59
441799AE3	TOTAL						
	1,561,771 53	1,576,454 41		-14,682 88 L		00	-14,682 88 L
441812FY5	HOUSEHOLD FIN CORP NT	2008/06/17	6 400	26OCT01	31OCT01	1 000000	
** WB2J **	461	1,541,760 00	1,514,953 38	26,806 62		00	26,806 62
	1,500,000 000						
441812JW5	HOUSEHOLD FIN CORP NT	2011/10/15	6 375	05NOV01	08NOV01	1 000000	
** WB2L **	221	692,973 40	684,911 24	8 062 16		00	8,062 16
	685,000 000						
441917AE1	HOUSEHOLD HOME EQUIT SER 1999	2016/12/20	6 830	20FEB01	20FEB01	1 000000	
** WB1F **	778	99,558 74	99,049 14	509 60		00	509 60
	99,558 740						
** WB1F **	498	59,468 27	59,185 99	20NOV01	20NOV01	1 000000	
	59,468 320			282 28		00	282 28
441917AE1	TOTAL						
	159,027 01	158,235 13		791 88 L		00	791 88 L
44841HAC7	HUTCHISON WHAMPOA IN GTD NT 14	2011/02/16	7 000	30MAR01	04APR01	1 000000	
** WB1Q **	231	1,516,740 00	1,496,522 18	20,217 82		00	20,217 82
	1,500,000 000						
44919AAB1	HYUNDAI SEMICON SR SEED N	2004/05/15	8 250	15OCT01	18OCT01	1 000000	
** WB1M **	424	473,000 00	1,005,527 60	-532,527 60		00	-532,527 60
	1,100,000 000						
** WB1M **	CXL 424	-473,000 00	-1,005,527 60	15OCT01	18OCT01	1 000000	
	-1,100,000 000			532,527 60		00	532,527 60
** WB1M **	444	473,000 00	1,005,527 60	-532,527 60		00	-532,527 60
	1,100,000 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
44919AAB1	TOTAL		473,000 00	1,005,527 60	-532,527 60 L	00	-532,527 60 L
44921RAA2	IBJ PREFERRED CAP CO 144A	2049/12/29	8 790	24APR01	27APR01	1 000000	
.. WB1H ..							
	329	466,821 60	539,257 02	-72,435 42		00	-72,435 42
	540,000 000						
44922YAT5	IBM CR CORP MTN TRANCHE T 2002/11/12	6 450		30OCT01	02NOV01	1 000000	
.. WB1U ..							
	564	1,041,110 00	1,019,949 29	21,160 71		00	21,160 71
	1,000,000 000						
449670CU0	JMC HOME EQUITY LN T SER 97 4	2027/10/20	1 000	20SEP01	16OCT01	1 000000	
.. WB12 ..							
	701	278 809 80	278,766 23	43 57		00	43 57
	278,809 800						
.. WB12 ..							
	CXL 701	-278 809 80	-278,766 23	-43 57	20SEP01 16OCT01	1 000000 00	-43 57
	-278,809 800						
449670CUD	TOTAL		00	00 L		00	00 L
450912AC4	IT1 CORP NEW	DEB	2015/11/15	7 375	10DEC01	13DEC01	1 000000
.. WB2L ..							
	531	850 000 00	832 500 00	17,500 00		00	17,500 00
	1,000,000 000						
45254NBC0	IMPAC EMB TR	2001 1 CD 2030/07/25	1 000	19OCT01	24OCT01	1 000000	
.. WB1E ..							
	299	2,707,439 61	2,710,083 05	-2,643 44		00	-2 643 44
	2,708 285 950						
45254TFL3	IMPAC SEC0 ASSETS CO 2001 2 CL 2031/03/25	6 020		25MAY01	25MAY01	1 000000	
.. WB1H ..							
	729	112 841 43	112,414 43	427 00		00	427 00
	112,841 430						
45337HAC5	JMDAH KIAT INTL FIN 2006 GTD	2006/06/15	12 500	04OCT01	09OCT01	1 000000	
.. WB1M ..							
	408	189,875 00	641,509 51	451 634 51		00	-451 634 51
	775 000 000						
.. WB1M ..							
	412	128 625 00	441,257 04	-312,632 04	04OCT01 19OCT01	1 000000 00	-312,632 04
	525,000 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
45337HAC5	TOTAL		318,500 00	1 082,766 55	-764,266 55 L	00	-764,266 55 L
458721110	MEXICO(UTD MEX ST) 6 25 GT B	2019/12/31	6 250	24MAY01	30MAY01	1 000000	
.. WB1M ..							
	306	671,250 00	678 307 43	-7,057 43		00	-7,057 43
	750,000 000						
.. WB1M ..							
	468	323,312 50	316,626 47	6,686 03	28JUN01 03JUL01	1 000000 00	6 686 03
	350 000 000						
.. WB1M ..							
	086	979,781 25	947 332 66	32,448 59	18OCT01 23OCT01	1 000000 00	32,448 59
	1,050 000 000						
.. WB1M ..							
	629	336,875 00	314 482 37	22,392 63	02NOV01 07NOV01	1 000000 00	22,392 63
	350 000 000						
.. WB1M ..							
	385	234,062 50	229,737 95	4,324 55	29NOV01 04DEC01	1 000000 00	4,324 55
	250 000 000						
.. WB1M ..							
	324	419,062 50	415 743 90	3,318 60	12DEC01 17DEC01	1 000000 00	3,318 60
	450,000 000						
.. WB1M ..							
	459	373,250 00	372 701 60	548 40	14DEC01 20DEC01	1 000000 00	548 40
	400 000 000						
458721110	TOTAL		3,337 593 75	3,274 932 38	62 661 37 S	00	62,661 37 S
458725111	MEXICO(UTD MEX ST) 6 25PCT 3	2019/12/31	6 250	22MAR01	30MAR01	1 000000	
.. WB1Q ..							
	301	425,718 75	419 892 91	5,825 84		00	5 825 84
	475 000 000						
.. WB1Q ..							
	CXL 301	425,718 75	-419,892 91	5,825 84	22MAR01 30MAR01	1 000000 00	-5,825 84
	-475 000 000						
.. WB1Q ..							
	313	00	419,892 91	-419 892 91	22MAR01 30MAR01	1 000000 00	-419,892 91
	475 000 000						
.. WB1Q ..							
					22MAR01 30MAR01	1 000000	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
	CXL 313 -475,000 000		-419,892 91	419 892 91		00	419,892 91
** WB1Q **	314 475,000 000	425,830 41	419 892 91	22MAR01 5,937 50	02APR01	1 000000 00	5,937 50
** WB1H **	491 800,000 000	726 000 00	719,287 19	09JUL01 6,712 81	12JUL01	1 000000 00	6,712 81
458725111	TOTAL	1,151,830 41	1,139,180 10	12 650 31 5		00	12,650 31 5
459200AJ0	INTERNATIONAL BUSINESS MACHS	2002/11/01	7 250	300CT01	02NOV01	1 000000	
** WB1U **	565 4,500,000 000	4,715,685 00	4,522,342 97	193,342 03		00	193,342 03
459200AR2	INTERNATIONAL BUSINE DEB	2027/08/01	6 220	180CT01	23OCT01	1 000000	
** WB2F **	114 50,000 000	53,280 50	51,844 14	1,436 36		00	1,436 36
459200AH1	INTERNATIONAL BUSINE SR NT DTD	2006/10/01	4 875	170CT01	22OCT01	1 000000	
** WB2F **	110 1,500,000 000	1,513 500 00	1,491,095 18	22,404 82		00	22,404 82
45950KAH3	INTERNATIONAL FIN CO GLOAL NT	2006/05/02	5 250	26APR01	30MAY01	1 000000	
** WB1H **	362 110,000 000	109,722 80	109,782 97	-60 17		00	-60 17
** WB1H **	CXL -110 000 000	-109,722 80	-109,782 97	26APR01 60 17	30MAY01	1 000000 00	60 17
** WB1H **	377 110,000 000	109,722 80	109,780 00	26APR01 -57 20	02MAY01	1 000000 00	57 20
** WB1H **	397 1,380,000 000	1,367,295 72	1,377 242 65	-9,946 93	04MAY01	1 000000 00	-9,946 93

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
45950KAH3	TOTAL	1,477,018 52	1,487 022 65	-10,004 13 1		00	-10 004 13 1
4599869X4	INT RT SWAP	7 012 ML1	2005/08/08	1 000	23JAN01	1 000000	
** WB1E **	103 38,800,000 000	00	425,000 00	-425 000 00		00	-425 000 00
460146BG7	INTERNATIONAL PAPER 144A	2005/07/08	8 125	22DEC00	05JAN01	1 000000	
** WB1H **	181 750,000 000	749,295 00	749,555 13	-60 13		00	-60 13
460146BH5	INTERNATIONAL PAPER NT	2002/07/08	1 000	08OCT01	09OCT01	1 000000	
** WB1Y **	345 9,000,000 000	9,000,000 00	9,010,315 70	-10,315 70		00	-10 315 70
** WB1Z **	608 13,575,000 000	13,575,000 00	13,591,504 84	-16,504 84	08OCT01	1 000000 00	-16 504 84
460146BH5	TOTAL	22,575,000 00	22,601,820 54	26 820 54 1		00	-26,820 54 1
4645929A4	ISLE CAPRI CASINOS I TRANCHE B	2006/03/02	7 250	27JUL01	27JUL01	1 000000	
** WB1X **	132 1,010 100	1,010 10	1 008 46	1 64		00	1 64
** WB1X **	282 47 477 740	47,477 74	47,400 62	30AUG01 77 12	30AUG01	1 000000 00	77 12
** WB1X **	284 176,261 130	176,261 13	175 974 81	30AUG01 286 32	30AUG01	1 000000 00	286 32
** WB1X **	290 770 320	770 32	769 07	30AUG01 1 25	30AUG01	1 000000 00	1 25

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
4645929A4	TOTAL	225,519.29	225,152.96	366.33 L		00	366.33 L
4645929B2	ISLE CAPRI CASINOS 1 TRANCHE C 2007/03/07	7.375		27JUL01	27JUL01	1.000000	
WB1X	131	883.84	883.59	25		00	25
	883.840						
WB1X	286	41,543.03	41,531.13	30AUG01	30AUG01	1.000000	11.90
	41,543.030			11.90		00	
WB1X	288	39,836.80	39,825.39	30AUG01	30AUG01	1.000000	11.41
	39,836.800			11.41		00	
WB1X	292	674.02	673.83	30AUG01	30AUG01	1.000000	19
	674.020			19		00	
4645929B2	TOTAL	82,937.69	82,913.94	23.75 L		00	23.75 L
4649909Z5	ISP OF CHEMCO (ISP TECH 2008/04/27	8.750		01AUG01	01AUG01	1.000000	
WB1X	263	444,444.44	443,777.77	666.67		00	666.67
	444,444.440						
WB1X	415	2,500.00	2,496.25	28SEP01	28SEP01	1.000000	3.75
	2,500.000			3.75		00	
WB1X	764	2,500.00	2,496.25	31DEC01	31DEC01	1.000000	3.75
	2,500.000			3.75		00	
4649909Z5	TOTAL	449,444.44	448,770.27	674.17 L		00	674.17 L
46625HAJ9	JP MORGAN CHASE 4.75PCT 0 2011/02/01	6.750		30JAN01	02FEB01	1.000000	
WB1M	373	390,390.00	387,404.12	2,985.88		00	2,985.88
	390,000.000						
WB1M	363	4,301,722.50	4,222,201.91	26APR01	01MAY01	1.000000	79,520.59
	4,250,000.000			79,520.59		00	79,520.59

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
46625HAJ9	TOTAL	4,692,112.50	4,609,406.03	82,506.47 L		00	82,506.47 L
466818114	POLAND (REP OF) VAR PCT B 2014/10/27	1.000		26MAR01	29MAR01	1.000000	
WB1M	144	1,122,687.50	1,111,538.54	11,148.94		00	11,148.94
	1,150,000.000						
WB1M	149	879,187.50	871,650.99	7,534.51	26MAR01	29MAR01	1.000000
	900,000.000			7,534.51		00	7,534.51
WB1M	145	-879,187.50	-871,650.99	-7,534.51	26MAR01	29MAR01	1.000000
	900,000.000			-7,534.51		00	-7,534.51
WB1M	355	879,187.50	871,650.99	7,534.51	26MAR01	29MAR01	1.000000
	900,000.000			7,534.51		00	7,534.51
WB1M	378	1,919,640.94	1,882,730.79	36,910.15	13DEC01	18DEC01	1.000000
	1,930,500.000			36,910.15		00	36,910.15
WB1M	460	295,143.75	291,217.77	3,925.98	14DEC01	20DEC01	1.000000
	297,000.000			3,925.98		00	3,925.98
466818114	TOTAL	4,216,659.69	4,157,138.09	59,521.60 S		00	59,521.60 S
477127AQ8	JET EQUIP TR SR NY SER 2012/11/01	8.235		01NOV01	01NOV01	1.000000	
WB2L	200	25,291.63	20,746.35	4,545.28		00	4,545.28
	25,291.630						
493443118	VENEZUELA (REP OF) FR BDS 18 2007/12/18	1.000		26JAN01	08FEB01	1.000000	
WB1S	563	420,933.29	417,725.47	3,207.82		00	3,207.82
	750,000.000						
WB1M	332	00	57	01APR01	01APR01	1.000000	57
	710			-57		00	
WB1S	031	284,197.16	286,495.89	-2,298.73	24MAY01	31MAY01	1.000000
	500,000.000			-2,298.73		00	-2,298.73

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIS **	270 750,000 000	383,901 53		377,150 69	23JUL01 6 750 84	30JUL01	1 000000 00	6,750 84
** WBIS **	325 750,000 000	379,548 90		378,234 59	02AUG01 1,314 31	09AUG01	1 000000 00	1,314 31
** WBIS **	445 500,000 000	250,130 85		255,552 59	18SEP01 -5,421 74	25SEP01	1 000000 00	5,421 74
** WBIM **	446 499,996 000	376,611 68		412,384 43	13NOV01 -35,772 75	16NOV01	1 000000 00	-35,772 75
** WBIS **	651 750,000 000	362,718 75		384,460 47	03DEC01 -21,741 72	07DEC01	1 000000 00	-21,741 72
** WBIS **	709 59,523 810	59,523 81	2007/12/18	4 750 29,517 26	18DEC01 30,086 55	18DEC01	1 000000 00	30 006 55
** WBIS **	CXL 709 -59,523 810	-59,523 81		-29,517 26	18DEC01 -30,086 55	18DEC01	1 000000 00	-30,006 55
** WBIM **	538 664,660 000	550 827 83	2007/12/18	7 000 546,493 79	10JAN01 4 334 04	16JAN01	1 000000 00	4,334 04
** WBIM **	145 333,330 000	281,663 85		271,248 11	29JAN01 10,415 74	01FEB01	1 000000 00	10,415 74
** WBIM **	401 14 540	14 54		11 62	31JAN01 2 92	31JAN01	1 000000 00	2 92
** WBIM **	223 499,995 000	424,995 75		395,653 42	02MAR01 29,342 33	07MAR01	1 000000 00	29,342 33
** WBIM **	152 1,499,985 000	1,246,862 53		1,251,930 06	26MAR01 -5,067 53	29MAR01	1 000000 00	-5,067 53
** WBIM **	072	123,227 65	2007/12/18	7 375 206,811 64	25SEP01 -83 583 99	28SEP01	1 000000 00	-83,583 99

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
250,000 000								
** WBIM **	CXL 072 -250,000 000	-123 227 65		-206,811 64	25SEP01 83,583 99	28SEP01	1 000000 00	83,583 99
** WBIM **	073 154,760 000	123,324 38		132,255 83	25SEP01 -8,931 45	28SEP01	1 000000 00	-8,931 45
** WBIM **	223 154,760 000	123,227 65		128,024 67	25SEP01 -4,797 02	25OCT01	1 000000 00	-4,797 02
** WBIM **	567 619,040 000	487,494 80		525,377 91	03OCT01 -37,883 91	09OCT01	1 000000 00	-37,883 91
** WBIM **	394 619 040 000	486,333 30		532,713 20	04OCT01 -46,379 90	10OCT01	1 000000 00	-46,379 90
** WBIM **	526 309,520 000	243,360 10		266,546 95	09OCT01 -23 186 85	12OCT01	1 000000 00	-23,186 85
** WBIM **	527 619,040 000	483,625 00		531,092 90	09OCT01 -47,467 90	12OCT01	1 000000 00	-47 467 90
** WBIM **	692 154,760 000	121,099 70		132 296 68	11OCT01 -11,196 98	17OCT01	1 000000 00	-11,196 98
** WBIM **	695 154,760 000	121,099 70		132,296 68	11OCT01 -11,196 98	16OCT01	1 000000 00	-11,196 98
** WBIM **	CXL 695 -154,760 000	-121,099 70		-132,296 68	11OCT01 11,196 98	16OCT01	1 000000 00	11,196 98
** WBIM **	696 309,520 000	243,166 65		264,406 98	11OCT01 -21,240 33	17OCT01	1 000000 00	-21,240 33
** WBIM **	698 773 800 000	688,400 25		650,653 48	11OCT01 -42,253 23	17OCT01	1 000000 00	-42,253 23

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	SIL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
** WBIM **	301 773 800 000	606 194 92		642,956 80	16OCT01 -36,761 88	22OCT01	1 000000 00	-36,761 88
** WBIM **	388 664,660 000	556,661 10	2007/12/18	7 875 570 086 58	03APR01 13 425 48	06APR01	1 000000 00	-13,425 48
** WBIM *	596 166 665 000	141,561 08		142,939 47	04JUN01 -1,378 39	07JUN01	1 000000 00	-1,378 39
* WBIM **	267 369,047 610	369 047 61		316 723 10	21JUN01 52,324 51	21JUN01	1 000000 00	52,324 51
** WBIM **	382 154,760 000	131 081 72		132,863 70	25JUN01 -1,781 98	28 JUN01	1 000000 00	-1,781 98
** WBIM **	466 154 760 000	129,224 60		132,896 51	28JUN01 -3 671 91	03JUL01	1 000000 00	-3,671 91
** WBIM **	068 154 760 000	125,355 60		132,981 87	11 JUL01 -7,626 27	16JUL01	1 000000 00	-7,626 27
** WBIM **	CXL 068 -154 760 000	-125 355 60		-132,981 87	11 JUL01 7 626 27	16JUL01	1 000000 00	7 626 27
** WBIM **	372 154,760 000	125 355 60		132,981 87	11 JUL01 7,626 27	17JUL01	1 000000 00	-7,626 27
** WBIM **	095 154 760 000	127 896 65		133,310 15	29AUG01 6 213 50	04SEP01	1 000000 00	-6,213 50
** WBIM *	096 619 040 000	510 197 29		528 465 73	29AUG01 -5 317 56	04SEP01	1 000000 00	-5,317 56
** WBIM *					12 950 88		00	-12 950 88
** WBIM **	098 464 280 000	380 999 78		384 621 64	29AUG01 -3 621 86	04SEP01	1 000000 00	-3,621 86

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	SIL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
** WBIM **	712 773 800 000	608 400 25		638 253 18	11OCT01 -29 852 93	16OCT01	1 000000 00	-29,852 93
* WBIM **	CXL 712 773 800 000	-608,400 25		-638 253 18	11OCT01 29,852 93	16OCT01	1 000000 00	29,852 93
* WBIM **	084 464,280 000	363 879 45		383 125 54	18OCT01 -19 246 09	23OCT01	1 000000 00	-19,246 09
** WBIM *	CXL 084 -464 280 000	-363,879 45		-383 125 54	18OCT01 19,246 09	23OCT01	1 000000 00	19,246 09
** WBIM **	190 464,287 390	363 879 45		383 207 05	18OCT01 19 327 60	23OCT01	1 000000 00	-19,327 60
** WBIM **	785 464,287 390	363 879 45		383,207 05	18OCT01 -19 327 60	23OCT01	1 000000 00	-19,327 60
** WBIM **	CXL 785 -464,287 390	-363,879 45		383,207 05	18OCT01 19,327 60	23OCT01	1 000000 00	19,327 60
493443118	TOTAL	1,013 905 62		1 074 160 88	-47 304 38 1		00	-47,304 38 1
		10 820,029 16		11,096,067 75	270 721 03 5		00	-270 721 03 5
4939188R6	KIDDER PEA BODY ACCEP SER 1993		2023/08/25	6 500	25JUL01	25JUL01	1 000000	
** WBIE **	141 177 267 000	177,267 00		178 061 83	-794 83		00	-794 83
** WBIE **	683 43,720 060	00		44,231 70	-44 231 70	31JUL01	1 000000 00	-44,231 70
** WBIE **	CXL 683 -43 720 060	00		-44 231 70	44,231 70	31JUL01	1 000000 00	44,231 70
** WBIE **	241 116 886 090	116 886 09		117 405 56	27AUG01 -519 47	27AUG01	1 000000 00	-519 47

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	481 43,729 000	00	43,921 46	31OCT01 -43,921 46	31OCT01	1 000000 00	-43,921 46
493918BR6	TOTAL	294,153 09	339,388 85	-45,235 76 L		00	-45,235 76 L
495720AAS	KINGFISHER TR 2001 G MT 2032/09/20	2001 G MT 2032/09/20	1 000	20SEP01	20SEP01	1 000000	
** WB2J **	267 143,756 000	143,756 00	143,801 02	-45 02		00	-45 02
500973115	BULGARIA (MAT REP) FRN 28JUL 2011/07/28	FRN 28JUL 2011/07/28	1 000	23MAY01	29MAY01	1 000000	
** WBIM **	259 770,000 000	586,162 50	623,161 40	-36 998 90		00	-36,998 90
505875119	CITICORP FRN USD10 2002/09/12	FRN USD10 2002/09/12	1 000	11JUL01	16JUL01	1 000000	
** WB1U **	482 20,000,000 000	20,033,200 00	20,015,291 83	17,908 17		00	17,908 17
506599112	MEXICO (UTD MEX ST) 11 5PCT B 2026/05/15	11 5PCT B 2026/05/15	11 500	24MAY01	31MAY01	1 000000	
** WB1S **	023 450,000 000	560,700 00	553,950 21	6,749 79		00	6,749 79
** WB1S **	262 295,000 000	366,980 00	362,835 61	4,144 39	19JUL01 27JUL01	1 000000 00	4,144 39
** WB1S **	306 345,000 000	425,557 50	425,869 30	-311 80	01AUG01 08AUG01	1 000000 00	-311 80
** WB1S **	307 325,000 000	400,542 50	405,785 29	-5,222 79	01AUG01 08AUG01	1 000000 00	-5 222 79
** WB1N **	417 3,700,000 000	4,347 500 00	4,418 863 44	-71 363 44	04OCT01 10OCT01	1 000000 00	-71,363 44
** WB1M **	628 300 000 000	375 600 00	369 060 51	6,539 49	02NOV01 07NOV01	1 000000 00	6,539 49
** WB1M **	384 250 000 000	315 625 00	307 532 96	8 092 04	29NOV01 04DEC01	1 000000 00	8,092 04

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1M **	323 350,000 000	447,125 00	430,578 61	12DEC01 16 546 39	17DEC01	1 000000 00	16 546 39
** WB1M **	458 500 000 000	386,100 00	369,062 97	14DEC01 17 037 03	19DEC01	1 000000 00	17,037 03
506599112	TOTAL	7 625,750 00	7,643,538 90	-17,788 90 S		00	-17,788 90 S
518888115	ARGENTINA REP 11 375PCT 2017/01/30	11 375PCT 2017/01/30	11 375	21MAR01	26MAR01	1 000000	
** WB1M **	023 400,000 000	348,000 00	372,423 01	-24,423 01		00	-24,423 01
519470111	TV AZTECA SA DE CV 10 5PCT B 2007/02/15	10 5PCT B 2007/02/15	10 500	30AUG01	31AUG01	1 000000	
** WB1N **	377 1,800,000 000	1,558,286 89	1,558,286 90	- 01		00	- 01
** WB1N **	CXL 377 -1,800,000 000	-1,558,286 89	-1,558,286 90	30AUG01 01	31AUG01	1 000000 00	01
519470111	TOTAL	00	00	00 L		00	00 L
52108MAT1	LB UBS COMMERCIAL MT 2000 C3 C 2010/01/15	1 000	03MAY01	08MAY01	1 000000		
** WB1Q **	567 285,000 000	312,776 37	308,581 72	4,194 65		00	4,194 65
521502117	PERU (REP OF) FRF NTS 0 2017/03/07	FRF NTS 0 2017/03/07	1 000	03JAN01	08JAN01	1 000000	
** WB1M **	170 350,000 000	208,250 00	205 709 64	2,540 36		00	2,540 36
** WB1M **	434 400 000 000	239,000 00	235,574 79	3,425 21	08FEB01 13FEB01	1 000000 00	3,425 21
** WB1M **	226 550,000 000	340,656 25	322,797 08	17,859 17	02MAR01 07MAR01	1 000000 00	17,859 17
** WB1M **	377 600,000 000	380,250 00	336 842 34	43,407 66	07MAR01 13MAR01	1 000000 00	43,407 66

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
524908CK4 ** WB1H **	LEHMAN BROS HLDGS IN NT 655 3,309,360 00	2007/06/15 8 250 3,063,750 93	06DEC01 245,609 07	11DEC01 1 000000 00	245,609 07
524908CR9 ** WB1Z **	LEHMAN BROS HLDGS IN NT 281 4,950,720 00	2005/09/28 1 000 7,011,821 83	06DEC01 -61,101 83	12DEC01 1 000000 00	-61,101 83
** WB1Y **	575 2,780,288 00	2,785,970 64	06DEC01 -5,682 64	21DEC01 1 000000 00	-5,682 64
524908CR9 ----- TOTAL	9,731,008 00	9,797,792 47	-66 784 47 L	00	-66,784 47 L
524908DA5 ** WB1Z **	LEHMAN BROS HLDGS NT 598 5,006,020 00	2003/10/02 1 000 5 024,817 32	05OCT01 -18,797 32	11OCT01 1 000000 00	-18,797 32
524909AW8 ** WB1Z **	LEHMAN BROS INC SR SUB NT 806 16,561,750 00	2026/08/01 7 500 16,500,503 86	01NOV01 61,246 14	06NOV01 1 000000 00	61,246 14
** WB1Y **	444 4,274,000 00	4,258,194 54	01NOV01 15,805 46	06NOV01 1 000000 00	15,805 46
524909AW8 ----- TOTAL	20,835,750 00	20,758,698 40	77 051 60 L	00	77,051 60 L
52517PPHE ** WB1Z **	LEHMAN BROTHERS HLDG TRANCHE T 595 3,991,160 00	2003/08/01 1 000 4,010 650 04	05OCT01 -19,490 04	11OCT01 1 000000 00	-19,490 04
52517PPW5 ** WB1U **	LEHMAN BROTHERS HLDG MTN TRANC 483 10 060,640 00	2002/04/02 1 000 10,046 057 82	11JUL01 14,582 12	16JUL01 1 000000 00	14,582 12

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
52517POD6 ** WB1U **	LEHMAN BROTHERS HLDG TRANCHE T 420 12,029,013 00	2003/05/15 7 000 11,775,587 74	01OCT01 253 425 26	04OCT01 1 000000 00	253,425 26
52517POC9 ** WB1Z **	LEHMAN BROTHERS HLDG TRANCHE T 345 2,016,388 00	2002/07/15 1 000 2,010,635 51	22JUN01 5,752 49	27JUN01 1 000000 00	5,752 49
52517POM4 ** WB1H **	LEHMAN BROTHERS HLDG TRANCHE T 816 492,804 40	2006/09/01 7 500 469,491 79	13MAR01 23,312 61	16MAR01 1 000000 00	23,312 61
52517POZ7 ** WB1Z **	LEHMAN BROTHERS HLDG TRANCHE D 637 7,020,489 00	2003/04/04 1 000 7 018,028 26	27JUL01 2,460 74	01AUG01 1 000000 00	2 460 74
52517PRK9 ** WB1Z **	LEHMAN BROTHERS HLDG TRANCHE T 596 15,025,230 00	2002/11/22 1 000 15,020,233 19	05OCT01 4,996 81	11OCT01 1 000000 00	4,996 81
525177B8B ** WB1H **	LEHMAN FHA TITLE I L ASSET BRD 371 24,650 86	2010/03/25 7 280 25,140 62	25JAN01 -489 76	25JAN01 1 000000 00	-489 76
** WB1H **	CXL 371 -24,650 86	25,140 62	25JAN01 489 76	25JAN01 1 000000 00	489 76
** WB1H **	559 24,650 86	25,140 72	25JAN01 -489 86	30JAN01 1 000000 00	-489 86
525177B8B ----- TOTAL	24,650 86	25,140 72	-489 86 L	00	-489 86 L
526814111 ** WB1H **	CSN IRON 9 125PCT 344 464,112 84	2007/06/01 9 125 416,433 10	07JUN01 47,679 74	11JUN01 1 000000 00	47,679 74

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/LS
526994111	HIM OF FIN RUSSIA 10PCT BDS	2007/06/26	10 000	10JAN01	16JAN01	1 000000	
.. WB1M ..	537	724 968 75	725 037 39	-68 64		00	-68 64
	950,000 000						
.. WB1M ..	142	318,000 00	315,905 24	29JAN01	01FEB01	1 000000	2,094 76
	400,000 000			2,094 76		00	
.. WB1M ..	435	398,125 00	402 249 71	08FEB01	13FEB01	1 000000	-4,124 71
	500,000 000			-4,124 71		00	
.. WB1M ..	311	567,000 00	581,718 43	15FEB01	21FEB01	1 000000	-14,718 43
	700,000 000			-14,718 43		00	
.. WB1M ..	374	241 500 00	241,775 53	07MAR01	12MAR01	1 000000	-275 53
	300 000 000			-275 53		00	
.. WB1M ..	145	783,750 00	806,811 89	26MAR01	29MAR01	1 000000	-23,041 89
	1 000,000 000			23,041 89		00	
.. WB1M ..	087	728,000 00	654 537 11	18OCT01	23OCT01	1 000000	73,462 89
	800,000 000			73,462 89		00	
.. WB1M ..	492	285,750 00	245,973 62	19NOV01	23NOV01	1 000000	39,776 38
	300 000 000			39,776 38		00	
.. WB1M ..	732	387,000 00	302 876 34	26NOV01	29NOV01	1 000000	63,801 52
	400,000 000			63,801 52		00	
.. WB1M ..				20,322 34		00	20 322 34
.. WB1M ..	383	336,437 50	264 833 61	29NOV01	04DEC01	1 000000	39,324 65
	350,000 000			39,324 65		00	
.. WB1M ..				32,279 24		00	32,279 24
.. WB1M ..	789	442,687 50	342 060 82	06DEC01	11DEC01	1 000000	100 626 68
	450 000 000			100,626 68		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECTY GN/LS
.. WB1M ..	379	245,625 00	196,978 25	13DEC01	18DEC01	1 000000	48,646 75
	250,000 000			48,646 75		00	
526994111	TOTAL	1,737,187 50	1,468,220 68	216,365 44 1		00	216 365 44 1
-----		4,445,093 75	4,180,247 21	161,720 37 5		00	161,720 37 5
52729NAC4	LEVEL 3 COMMUNICATIO SR NT	2008/05/01	9 125	09OCT01	12OCT01	1 000000	
.. WB2L ..	086	27,200 00	35,749 12	-8,549 12		00	-8,549 12
	85 000 000						
.. WB2L ..	092	23,450 00	29,475 90	10OCT01	15OCT01	1 000000	-6,025 90
	70,000 000			6,025 90		00	
.. WB2L ..	105	46,900 00	58,951 80	10OCT01	19OCT01	1 000000	-12,051 80
	140,000 000			-12,051 80		00	
.. WB2L ..	120	11,550 00	12 643 37	16OCT01	19OCT01	1 000000	-1,093 37
	30,000 000			-1,093 37		00	
.. WB2L ..	121	5,700 00	6,321 69	16OCT01	19OCT01	1 000000	-621 69
	15,000 000			-621 69		00	
.. WB2L ..	152	21,900 00	25,319 27	22OCT01	25OCT01	1 000000	-3,419 27
	60 000 000			-3,419 27		00	
52729NAC4	TOTAL	136,700 00	168,481 15	-31,781 15 1		00	-31,781 15 1
-----							
531533110	PETROLEOS MEXICANO BDS	2007/06/01	9 000	30NOV01	05DEC01	1 000000	
.. WB21 ..	103	536,213 25	496,410 67	39,802 58		00	39,802 58
	500 000 000						
.. WB21 ..	CXL 103	-536 213 25	-496,410 67	-39,802 58		00	39,802 58
	500,000 000						
.. WB21 ..	105	536,250 00	496 410 67	39 839 33		1 000000	39,839 33
	500 000 000					00	



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
531533110	TOTAL	536,250 00		496,410 67	39,839 33 L		00	39,839 33 L
532457A75	LILLY ELI + CO	GLOBAL MT 2006/07/15	5 500		10JUL01	13JUL01	1 000000	
.. WB1Y ..	802	1,998,780 00		1,992,300 00	4,480 00		00	6,480 00
	2,000,000 000							
.. WB1Z ..	395	1,001,290 00		996,150 00	5,148 00	12JUL01	1 000000	5,140 00
	1,000,000 000					12JUL01	00	
532457A75	TOTAL	3,000,070 00		2,988,450 00	11,620 00 L		00	11,620 00 L
532477119	OSLUOSPANKRIEN KESK	SUB FRM P 2049/09/29	1 000		26JAN01	31JAN01	1 000000	
.. WB1H ..	366	991,000 00		987,508 45	3,491 55		00	3,491 55
	1,000,000 000							
533106113	VENEZUELA(REP OF)	9 25 CMV 2027/09/15	9 250		10JAN01	16JAN01	1 000000	
.. WB1M ..	540	297,450 00		266,944 65	30,505 35		00	30,505 35
	450,000 000							
.. WB1M ..	140	238,875 00		207,640 33	31,234 67	29JAN01	1 000000	31,234 67
	350,000 000					01FEB01	00	
.. WB1M ..	224	245,000 00		207,675 86	37,324 14	02MAR01	1 000000	37,324 14
	350,000 000					07MAR01	00	
.. WB1M ..	225	104,986 25		89,003 94	15,902 31	02MAR01	1 000000	15,902 31
	150,000 000					07MAR01	00	
.. WB1M ..	150	828,000 00		716,596 03	111,403 97	26MAR01	1 000000	111,403 97
	1,200,000 000					29MAR01	00	
.. WB1M ..	393	309,937 50		289,987 39	19,950 11	03APR01	1 000000	19,950 11
	450,000 000					06APR01	00	
.. WB1M ..	097	761,750 00		728,756 43	16,828 71	29AUG01	1 000000	16,828 71
	1,100,000 000					04SEP01	00	
.. WB1M ..								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WB1M ..					14,164 86		00	14,164 86
.. WB1M ..	361	165,625 00		161,883 19	3,741 81	03OCT01	1 000000	3,741 81
	250,000 000					09OCT01	00	
.. WB1M ..	CXL 361	-145,625 00		-141,883 19	-3,741 81	03OCT01	1 000000	-3,741 81
	250,000 000					09OCT01	00	
.. WB1M ..	392	165,625 00		164,868 91	756 09	03OCT01	1 000000	756 09
	250,000 000					09OCT01	00	
.. WB1M ..	CXL 392	-165,625 00		-164,868 91	-756 09	03OCT01	1 000000	-756 09
	-250,000 000					09OCT01	00	
.. WB1M ..	393	165,625 00		164,868 91	756 09	03OCT01	1 000000	756 09
	250,000 000					09OCT01	00	
.. WB1M ..	395	694,050 00		718,857 12	-24,807 12	04OCT01	1 000000	-24,807 12
	1,050,000 000					10OCT01	00	
.. WB1M ..	523	164,125 00		175,038 33	-10,913 33	09OCT01	1 000000	-10,913 33
	250,000 000					12OCT01	00	
.. WB1M ..	524	98,775 00		105,454 48	-6,679 48	09OCT01	1 000000	6,679 48
	150,000 000					12OCT01	00	
.. WB1M ..	525	262,400 00		281,086 03	-18,686 03	09OCT01	1 000000	-18,686 03
	400,000 000					12OCT01	00	
.. WB1M ..	694	363,000 00		385,839 30	-22,839 30	11OCT01	1 000000	-22,839 30
	550,000 000					17OCT01	00	
.. WB1M ..	697	231,875 00		245,953 44	-14,078 44	11OCT01	1 000000	-14,078 44
	350,000 000					17OCT01	00	
.. WB1M ..	713	363,000 00		377,057 87	-14,057 87	11OCT01	1 000000	-14,057 87
	550,000 000					16OCT01	00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/L\$ GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
** WBIM ** CXL -550,000 000	713 -363,000 00		-377,057 87	11OCT01 14,057 87	16OCT01	1 000000 00	14,057 87
** WBIM ** 350,000 000	714 231,875 00		241,240 60	11OCT01 -9,365 60	16OCT01	1 000000 00	-9,365 60
** WBIM ** CXL 350,000 000	714 -231,875 00		-241,240 60	11OCT01 9,365 60	16OCT01	1 000000 00	9,365 60
** WBIM ** 650,000 000	300 429,975 00		445,991 39	16OCT01 -16,016 39	26OCT01	1 000000 00	-16,016 39
** WBIM ** 400 000 000	088 264,800 00		275,714 54	18OCT01 -10,914 54	23OCT01	1 000000 00	-10,914 54
533106113 TOTAL	741,750 00		728,756 43	16 828 71 L		00	16 828 71 L
	5,460 543 75		5,305,408 17	138,306 87 S		00	138 306 87 S
533125113 PETROLEOS MEXICANO 9 5PCT NY 2027/09/15 9 500				30AUG01	31AUG01	1 000000	
** WBIM ** 600 000 000	381 559,895 36		559,895 37	- 01		00	- 01
** WBIM ** 600 000 000	381 -559,895 36		-559,895 37	30AUG01 01	31AUG01	1 000000 00	01
533125113 TOTAL	00		00	00 L		00	00 L
534934117 EURO INV BANK 6 125PCT 2002/10/28 6 125				19SEP01	25SEP01	1 000000	
** WBIM ** 15,000,000 000	366 15,525,000 00		15,162,337 74	362,662 26		00	362 662 26

WBZC MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/L\$ GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
537189115 INTL BANK RECON + DE 6PCT 04DE 2002/12/04 6 000				05SEP01	10SEP01	1 000000	
** WBIM ** 19,526 000 000	279 20,025,865 60		19,838,941 88	186 923 72		00	186,923 72
538130118 PETROLES MEXICANO 8 85PCT B 2007/09/15 8 850				30AUG01	31AUG01	1 000000	
** WBIM ** 550 000 000	382 553,051 34		553,051 35	- 01		00	- 01
** WBIM ** CXL -550,000 000	382 -553,051 34		-553,051 35	30AUG01 01	31AUG01	1 000000 00	01
** WBZC ** 550 000 000	104 588,500 00		552,946 74	30NOV01 35,553 24	24DEC01	1 000000 00	35,553 24
538130118 TOTAL	588,500 00		552,946 74	35,553 24 L		00	35,553 24 L
539726112 TJWI KIMJA FIN MAUR 10PCT 01A 2004/08/01 10 000				28AUG01	28AUG01	1 000000	
** WBIM ** 1 600,000 000	360 1,184,000 00		1,300,639 85	-116,639 85		00	-116,639 85
539830A13 LOCKHEED MARTIN CORP NY 2009/12/01 8 200				25SEP01	28SEP01	1 000000	
** WBIM ** 2,640,000 000	128 2,972,455 20		2,892,568 02	79,887 18		00	79,887 18
** WBIM ** 1,360 000 000	366 1,569,290 40		1,488,998 42	29OCT01 80,291 98	01NOV01	1 000000 00	80 291 98
539830A13 TOTAL	4,541,745 60		4,381,566 44	160,179 16 L		00	160 179 16 L
541337114 VERIZON CBL FUND 5 75PCT C 2003/04/01 5 750				30JAN01	06FEB01	1 000000	
** WBIM ** 400 000 000	314 395,500 00		387,768 11	7 731 89		00	7 731 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54239QAB8	LONG BEACH ASSET HLD SER 2000	2007/09/21	8 250	21JUN01	21JUN01	1 000000	
** WB1H **	558 77,823 070	77 823 07	77,217 40	605 67		00	605 67
** WB1H **	559 242,533 720	242,533 72	240,634 67	1,899 05	21JUL01	21JUL01	1 000000 00
** WB1H **	117 264,210 840	264,210 84	258,545 11	5,645 73	21SEP01	21SEP01	1 000000 00
** WB1H **	CXL 117 -264,210 840	-264,210 84	258,545 11	-5,645 73	21SEP01	21SEP01	1 000000 00
54239QAB8	TOTAL	320,356 79	317,852 07	2,504 72 L		00	2,504 72 L
54239QAD4	LONG BEACH ASSET HLD SER 2001	2008/08/26	1 000	25AUG01	25AUG01	1 000000	
** WB1Z **	341 207,567 170	207,567 17	207,567 17	00		00	00
** WB1Z **	519 293,528 630	293,528 63	293,528 63	00	25SEP01	25SEP01	1 000000 00
** WB1Z **	767 338,060 310	338,060 31	338,060 31	00	25OCT01	25OCT01	1 000000 00
** WB1Z **	250 345,777 510	345,777 51	345,777 51	00	25NOV01	29NOV01	1 000000 00
54239QAD4	TOTAL	1,184,933 62	1,184 933 62	00		00	00
542516AA7	LONG BEACH NIM TR 2000 3 NT	2007/12/21	7 750	21DEC01	21DEC01	1 000000	
** WB1Z **	435 1,691,578 840	1,691,578 84	1,701,208 68	-9,629 84		00	-9,629 84
** WB1Z **	CXL 435 -1 691,578 840	1,691,578 84	-1 701,208 68	9,629 84	21DEC01	21DEC01	1 000000 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1Z **	549 1,691,578 840	1 887,336 81	1,701,208 68	186,128 13	21DEC01	21DEC01	1 000000 00
542516AA7	TOTAL	1,887,336 81	1,701,208 68	186,128 13 L		00	186,128 13 L
544783116	SOUTH KOREA REPUBLIC 0 875PCT	2008/04/15	8 875	10JAN01	16JAN01	1 000000	
** WB1M **	535 450,000 000	488,475 00	465,510 60	22,964 40		00	22,964 40
** WB1M **	141 350,000 000	379,750 00	360,411 04	19,338 96	29JAN01	01FEB01	1 000000 00
** WB1M **	431 250,000 000	274,750 00	250,582 15	24,147 85	08FEB01	13FEB01	1 000000 00
** WB1M **	222 250,000 000	276,875 00	250,578 63	26,296 37	02MARD01	07MARD01	1 000000 00
** WB1M **	151 2,000,000 000	2,225,000 00	2,004,600 89	220 399 11	26MARD01	29MARD01	1 000000 00
** WB1M **	303 350,000 000	389,200 19	350,338 94	16,461 14	24MAY01	30MAY01	1 000000 00
** WB1M **				22,400 11		00	22,400 11
** WB1M **	CXL 303 -350,000 000	-389,200 19	-350,338 94	-16,461 14	24MAY01	30MAY01	1 000000 00
** WB1M **				22,400 11		00	-22,400 11
** WB1M **	308 350,000 000	389,200 00	350,338 94	16 461 06	24MAY01	30MAY01	1 000000 00
** WB1M **				22,400 00		00	22,400 00
** WB1M **	462 1,850,000 000	2 140,080 00	1,935 418 39	178,497 75	14DEC01	20DEC01	1 000000 00

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
					26,163 86		00	26,163 86
544783114	TOTAL	2,529,280 00	2,285,757 33		194 958 81 L		00	194,958 81 L
		6,174,130 00	5,617,440 64		361,730 55 S		00	361,730 55 S
548159115	BCO NACIONAL DES	USD1000	1 2008/06/16	1 000	220CT01	04DEC01	1 000000	
** WB1N **								
	428	1,949,250 00	2,153,985 61		204,735 61		00	-204,735 61
	2,300 000 000							
548514111	COUNTRYWIDE HOME LOA	03JUN03	2003/06/03	1 000	05MAR01	05MAR01	1 000000	
** WB1U **								
	176	215,000 00	214,511 30		488 70		00	488 70
	215,000 000							
** WB1U **								
	CXL 176	-215 000 00	214,511 30		488 70	05MAR01	1 000000	-488 70
	-215,000 000						00	
548514111	TOTAL	00	00		00 S		00	00 S
548574115	MIN OF FIN RUSSIA	12 75PCT	2028/06/24	12 750	10JAN01	16JAN01	1 000000	
** WB1M **								
	536	555,750 00	500,694 53		55,055 47		00	55 055 47
	650 000 000							
** WB1M **								
	144	249 250 00	231,096 11		38,153 89	29JAN01	01FEB01	1 000000
	300,000 000						00	38,153 89
** WB1M **								
	147	440,000 00	387 790 30		52,209 70	26MAR01	29MAR01	1 000000
	500,000 000						00	52,209 70
** WB1M **								
	363	253,437 50	219,439 70		33,997 80	06SEP01	11SEP01	1 000000
	250,000 000						00	33,997 80
** WB1M **								
	422	1,699 687 50	1 422,426 29		240,634 15	040CT01	150CT01	1 000000
	1,750,000 000						00	240,634 15
** WB1M **								
					36,627 04		00	36 627 04
** WB1M **								
	089	348,250 00	308,818 96		39,431 04	180CT01	230CT01	1 000000
							00	39,431 04

WB2C MONTHLY WILLIAM H GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 PAGE 411 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
		350,000 000						
** WB1M **								
	493	258,750 00	220,593 42		38,156 58	19NOV01	23NOV01	1 000000
	250 000 000						00	38,156 58
** WB1M **								
	739	316,125 00	251,342 24		64,782 74	26NOV01	29NOV01	1 000000
	300 000 000						00	64,782 74
** WB1M **								
	792	484,312 50	371 640 11		13,035 63	06DEC01	11DEC01	1 000000
	450,000 000						00	13,035 63
** WB1M **								
					99,616 76		00	99 616 76
** WB1M **								
	461	247,500 00	208 110 41		59,389 59	14DEC01	20DEC01	1 000000
	250 000 000						00	59 389 59
548574115	TOTAL	3,360,562 50	2,794,280 74		430,037 94 L		00	430,037 94 L
		3 716,500 00	3 121,777 75		341,052 47 S		00	341,052 47 S
549224114	NATIONSBANK CORP	FRN 7JUL2	2003/07/07	1 000	100CT01	150CT01	1 000000	
** WB1U **								
	457	9 991 500 00	9 997,513 91		6,013 91		00	-6,013 91
	10,000,000 000							
549463AA5	LUCENT TECHNOLOGIES NT		2001/07/15	6 900	11JAN01	17JAN01	1 000000	
** WB1Y **								
	258	1,890 500 00	1,843,000 00		47 500 00		00	47,500 00
	1 900 000 000							
** WB1Y **								
	263	3 084,500 00	3,007 000 00		77 500 00	12JAN01	17JAN01	1 000000
	3 100,000 000						00	77 500 00
549463AA5	TOTAL	4 975 000 00	4 850,000 00		125,000 00 L		00	125,000 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
551070118	INNOVA S DE RL	12 0975PC 2007/04/01	12 875	04OCT01	01NOV01	1 000000	
** WB1H **	415	990,000 00	1,104,764 33	-114,764 33	00		-114,764 33
	1,200,000 000						
551076115	CELLCO FIN MV	15PCT SNR 2005/08/01	15 000	30AUG01	31AUG01	1 000000	
** WB1H **	370	839,290 47	839,290 48	- 01	00		- 01
	800,000 000						
** WB1H **	CXL 370	-839,290 47	-839,290 48		00		01
	-800,000 000						
551076115	TOTAL	00	00	00 L	00		00 L
552008117	BELL ATLANTIC FIN SE 4 25PCT S	2005/09/15	4 250	28NOV01	05DEC01	1 000000	
** WB1H **	595	5,018,750 00	4,964,919 07	53 830 93	00		53,830 93
	5,000,000 000						
552078AP2	LYONDELL CHEMICAL CO SR SECD N	2008/12/15	9 500	30NOV01	04DEC01	1 000000	
** WB2L **	459	1,515,000 00	1,500,000 00	15 000 00	00		15,000 00
	1,500,000 000						
55262TFF5	MBNA MASTER CR CARD SER 2000	2007/07/15	1 000	16APR01	19APR01	1 000000	
** WB1U **	794	19,987,500 00	20,024,615 25	-37,115 25	00		-37,115 25
	20,000,000 000						
552673A09	MCI COMMUNICATIONS C DEB	2027/06/15	7 125	09OCT01	12OCT01	1 000000	
** WB2F **	102	421,618 00	617,334 69	4,283 31	00		4,283 31
	600 000 000						
552953AB7	MGM GRAND INC	SR COLL N 2008/02/06	6 875	29NOV01	06DEC01	1 000000	
** WB1H **	607	1,030,788 00	1,066,688 92	-35 900 92	00		-35,900 92
	1,100,000 000						
** WB1H **	CXL 607	-1,030,788 00	-1 066,688 92	35 900 92	00		35,900 92
	-1,100,000 000						
** WB1H **	615	1,030,788 00	1,066,688 92	-35 900 92	00		-35,900 92
	1,100,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
** WB1H **	CXL 615	-1,030,788 00	-1,066,688 92	35 900 92	00		35,900 92
	-1,100,000 000						
** WB1H **	616	1,030,788 00	1 066 665 87	35,877 87	00		-35 877 87
	1,100,000 000						
552953AB7	TOTAL	1,030,788 00	1 066,665 87	-35,877 87 L	00		-35,877 87 L
552953AD3	MGM MIRAGE FORMERLY SR NT	2010/09/15	8 500	07NOV01	13NOV01	1 000000	
** WB1H **	447	327,788 80	321,594 80	6,192 00	00		6,192 00
	320,000 000						
55307FA77	HL HOME EQUITY LN TR 961 ASSET	2006/06/25	1 000	25JUN01	25JUN01	1 000000	
** WB1E **	381	220,628 78	220,268 93	359 85	00		359 85
	220,628 780						
553083AP1	HMCA AUTO OWNER TR 1999 1 AS	2005/07/15	5 500	15SEP01	15SEP01	1 000000	
** WB1F **	767	36 705 62	36 446 16	259 46	00		259 46
	36,705 620						
** WB1F **	680	36,705 62	36,313 40	392 22	00		392 22
	36 705 620						
** WB1F **	CXL 680	-36,705 62	36,313 40	-392 22	00		-392 22
	-36,705 620						
553083AP1	TOTAL	36,705 62	36,446 16	259 46 L	00		259 46 L
553083AS5	HMCA AUTO OWNER TR 1999 2 AS	2002/06/15	6 300	15JUN01	20JUN01	1 000000	
** WB1F **	479	30,153 99	30,114 19	39 80	00		39 80
	30,154 050						
554273A00	MACDERMID INC	SR SUB NT 2011/07/15	9 125	20AUG01	25AUG01	1 000000	
** WB1J **	092	3 940,398 00	3,940 602 94	-204 94	00		-204 94
	3 960 000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
556320112	LEHMAN BROTHERS HLDG 3AUG03 US 2003/08/03 1 000			05OCT01	11OCT01	1 000000	
** WB1Y **							
	341 7,170,552 00	7,185,646 51	-15,094 51			00	-15,094 51
	7,200 000 000						
560904AF1	MALAYSIA NY 2011/07/15 7 500			03JUL01	09JUL01	1 000000	
** WB1S **							
	192 582 011 40	560,464 60	21 546 80			00	21,546 80
	590,000 000						
** WB1S **				18SEP01	25SEP01	1 000000	
	470 202,300 00	200,991 08	1 308 92			00	1 308 92
	200,000 000						
** WB1S **				26NOV01	29NOV01	1 000000	
	638 751 462 50	750 958 71	-7,496 21			00	-7,496 21
	725 000 000						
560904AF1	TOTAL	1,535 773 90	1,520 414 39	15 359 51 S		00	15 359 51 S
563108112	MEXICO (UNITED MEXIC 10 375PCT 2009/02/17 10 375			04OCT01	10OCT01	1 000000	
** WB1N **							
	418 993,150 00	946 532 67	46,617 33			00	46,617 33
	900 000 000						
566306AA4	MARCONI PLC BD 2010/09/15 7 750			01OCT01	04OCT01	1 000000	
** WB1H **							
	157 313 600 00	955,965 42	-642,365 42			00	-642 365 42
	980 000 000						
** WB1H **				01OCT01	04OCT01	1 000000	
	158 188,500 00	635,165 84	-444,665 84			00	444 665 84
	650 000 000						
566306AA4	TOTAL	502 100 00	1,591,131 26	-1 089,031 26 L		00	-1 089 031 26 L
567447110	BRAZIL (FED REP OF) 11 625PCT 2004/04/15 11 625			11DEC01	18DEC01	1 000000	
** WB1A **							
	027 25,525 000 00	25,496 480 80	-171 480 80			00	-171 480 80
	25 000,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECTY GN/LS
568174119	CABLEVISION S A 13 75PCT 2009/05/01 13 750			30AUG01	31AUG01	1 000000	
** WB1N **							
	364 1,326,261 68	1,326,261 70	- 02			00	- 02
	1,350,000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	CXL 364 1 326 261 68	-1 326,261 70	02			00	02
	-1,350,000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	365 1,035,875 06	1,035,875 07	- 01			00	- 01
	1 050,000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	CXL 365 1 035 875 06	-1,035,875 07	01			00	01
	1 050,000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	366 290 386 62	290,386 63	- 01			00	- 01
	300,000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	CXL 366 290,386 62	-290,386 63	01			00	01
	-300 000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	367 1,035,875 07	1 035,875 07	00			00	00
	1,050 000 000						
** WB1N **				30AUG01	31AUG01	1 000000	
	368 290 386 63	290,386 63	00			00	00
	300,000 000						
568174119	TOTAL	1 326,261 70	1 326,261 70	00		00	00
				00 L		00	00 L
573657116	FIRST USA BANK NA FRN 21JUL 2004/07/21 1 000			01OCT01	04OCT01	1 000000	
** WB1U **							
	423 15,967,070 43	16,003 350 91	36 280 48			00	-36,280 48
	16,000,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
57773AAC6 ** WB1N **	MAXCOM TELECOMUNICAC SR NT SER 429 271,250 00	2007/04/01	13 750 1,524,624 86	11OCT01 -1,253,374 86	24OCT01 1 000000 00	-1,253,374 86
580135CA7 ** WB1U **	MCDONALDS CORP RESET PUT 572 4,885,684 50	2002/06/23	6 000 4,817,077 06	02NOV01 68,407 44	07NOV01 1 000000 00	68,407 44
580189111 ** WB1N **	BRAZIL REPUBLIC OF 14 SPCT 1 416 2,293,750 00	2009/10/15	14 500 2,733,417 55	04OCT01 439,667 55	10OCT01 1 000000 00	-439,667 55
585500AE4 ** WB1Q **	MELLON AUTO GRANTOR SER 2000 311 522,833 16	2007/07/15	6 390 512,032 97	03APR01 10,800 19	06APR01 1 000000 00	10,800 19
** WB1Q **	CXL 311 -522,833 16		512 032 97	03APR01 -10,800 19	06APR01 1 000000 00	-10,800 19
** WB1Q **	390 522,833 16		512,033 00	03APR01 10 800 16	06APR01 1 000000 00	10,800 16
585500AE4 TOTAL			522 833 16 512,033 00	10 800 16 S	00	10,800 16 S
585510CJ7 ** WB1U **	MELLON FINL CO NT 198 20,075,060 00	2002/09/16	1 000 20,048,359 29	21AUG01 26,700 71	24AUG01 1 000000 00	26,700 71
** WB1U **	523 11,444,344 00		11,426,392 40	23OCT01 17,953 60	24OCT01 1 000000 00	17,953 60
585510CJ7 TOTAL			11,444 344 00 11,426,392 40	17,953 60 L	00	17,953 60 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
58962FAG5 ** WB1U **	MERIDIAN FDG CO MTN BK E 365 14,962,500 00	2005/04/20	1 000 14,989,376 31	19SEP01 -26,876 31	24SEP01 1 000000 00	-26,876 31
5899291K4 ** WB1E **	MERRILL LYNCH MTG IN MTG LN AS 491 5 301 34	2017/03/20	6 210 5,299 35	01MAY01 1 99	22MAY01 1 000000 00	1 99
590185F56 ** WB1U **	MERRILL LYNCH + CO I TR 00620 460 14,017,220 00	2002/04/22	1 000 14,002,104 01	10JUL01 15,115 99	13JUL01 1 000000 00	15,115 99
** WB1U **	177 8 008,640 00		8,001,040 89	15AUG01 7,599 11	20AUG01 1 000000 00	7,599 11
** WB1U **	527 8,005,680 00		8,000,480 31	23OCT01 5,199 69	26OCT01 1 000000 00	5,199 69
590185F58 TOTAL			8,005,680 00 8,000,480 31	5 199 69 L	00	5,199 69 L
59018YAD7 ** WB1U **	MERRILL LYNCH+CO MTN TRANCHE T 698 10,009,500 00	2002/01/28	1 000 10,000,244 80	05JUN01 9 255 20	08JUN01 1 000000 00	9,255 20
59018BJC3 ** WB1U **	MERRILL LYNCH + CO I NT FLTC R 427 12,982,344 91	2003/06/24	1 000 13,004,052 89	01OCT01 -21,707 98	04OCT01 1 000000 00	-21,707 98

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
59304BAX9	MEXICO UNITED MEXICA DISC BD	2026/05/15	11 500	18 JUL 01	23 JUL 01	1 000000	
.. WB1H ..	374 1,242,500 00	1,161 837 33		80,662 67		00	80,662 67
1,000,000 000							
.. WB1H ..	439 3,738 000 00	3,687 509 76		26 JUL 01 50 490 74	31 JUL 01	1 000000 00	50,490 74
3 000 000 000							
59304BAX9	TOTAL	4,980,500 00	4,849,346 59	131 153 41 L		00	131,153 41 L
59304BBG5	MEXICO UNITED MEXICA BD	2009/02/17	10 375	16 JAN 01	19 JAN 01	1 000000	
.. WB1H ..	262 206,941 73	202 782 88		4,158 85		00	4,158 85
190,000 000							
.. WB1H ..	283 141 700 00	138 464 59		17 JAN 01 5 035 41	22 JAN 01	1 000000 00	3 035 41
130,000 000							
.. WB1H ..	298 87,200 00	85 256 40		18 JAN 01 1 943 60	23 JAN 01	1 000000 00	1 943 60
80 000 000							
.. WB1H ..	378 176 440 00	170,471 15		30 JAN 01 5 968 85	02 FEB 01	1 000000 00	5,968 85
160 000 000							
.. WB1H ..	571 143,130 00	139 282 19		13 FEB 01 3 847 81	16 FEB 01	1 000000 00	3,847 81
130,000 000							
.. WB1H ..	679 54,875 00	53 558 01		27 FEB 01 1,316 99	02 MAR 01	1 000000 00	1,316 99
50,000 000							
.. WB1H ..	688 153 840 00	151,786 83		28 FEB 01 2,573 17	05 MAR 01	1 000000 00	2,573 17
140 000 000							
.. WB1H ..	411 110 450 00	2009/02/17 10 380 108 445 93		01 MAY 01 1 804 07	04 MAY 01	1 000000 00	1 804 07
100 000 000							
.. WB1H ..	411 -110 450 00	-108 445 93		01 MAY 01 1 804 07	04 MAY 01	1 000000 00	-1 804 07
100,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	412 132 600 00	130,375 11		01 MAY 01 2 224 89	04 MAY 01	1 000000 00	2,224 89
120 000 000							
.. WB1H ..	413 220 800 00	217,291 86		01 MAY 01 3 508 14	04 MAY 01	1 000000 00	3,508 14
200 000 000							
.. WB1H ..	471 110 450 00	108,445 92		01 MAY 01 1 804 08	07 MAY 01	1 000000 00	1,804 08
100 000 000							
59304BBG5	TOTAL	1,428,196 73	1,397 814 94	30 381 79 L		00	30,381 79 L
59304BBN0	MEXICO UNITED MEXICA GLOBAL BD	2019/12/30	8 125	18 JUN 01	21 JUN 01	1 000000	
.. WB1Q ..	379 1 902 500 00	1 885,070 85		17,429 15		00	17,429 15
2 000 000 000							
59832WAF6	MIDWEST GENERATION I PASSTHRU	2016/01/02	8 560	07 DEC 01	12 DEC 01	1 000000	
.. WB2L ..	501 221,625 00	222,765 76		-1,140 76		00	-1,140 76
225 000 000							
60467PAN6	MIRANT AMERICAS GENE SR NT 144	2021/10/01	8 500	12 DEC 01	17 DEC 01	1 000000	
.. WB2L ..	544 20 000 00	25,518 69		-5 518 69		00	-5 518 69
25 000 000							
607059BL5	MOBIL CORP PASS THRU	2000/01/02	5 740	02 JAN 00	03 JAN 00	1 000000	
.. WB1A ..	271 5,770,000 00	5,761,979 70		8,020 30		00	8,020 30
5,770 000 000							
.. WB1A ..	781 -5,770 000 00	-5,761 979 70		02 JAN 00 8 020 30	02 JAN 00	1 000000 00	-8,020 30
-5,770,000 000							
607059BL5	TOTAL	00	00	00 L		00	00 L
61745EMM0	MORGAN STANLEY DEAN TRANCHE T	2001/02/28	5 875	28 FEB 01	28 FEB 01	1 000000	
.. WB1U ..	131 25 240,275 00	24,520 000 00		720 275 00		00	720,275 00
24 520,000 000							



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
61745ENQ0	MORGAN	STANLEY DEAN TRANCHE T	2002/04/22	1 000	05JUN01	08JUN01	1 000000	
** WB1U **	696	20,155,533 33	20,001,723 79		153 809 54		00	153,809 54
20,000,000 000								
** WB1U **	CXL 696	-20,155,533 33	-20,001,723 79		-153,809 54		00	-153,809 54
-20 000,000 000								
** WB1U **	697	20,039,000 00	20,001,723 79		37,276 21		00	37,276 21
20,000,000 000								
** WB1U **	526	10,008,600 00	10,000,482 45		8,117 55		00	8,117 55
10,000,000 000								
61745ENQ0	TOTAL	10,008,600 00	10,000,482 45		8,117 55 L		00	8,117 55 L
-----								
		20,039,000 00	20 001,723 79		37,276 21 S		00	37,276 21 S
61745EPA3	MORGAN	STANLEY DEAN TRANCHE T	2003/02/21	1 000	09AUG01	14AUG01	1 000000	
** WB1Z **	741	10 017 800 00	10,019 569 42		-1,769 42		00	-1,769 42
10,000,000 000								
61745MER0	MORGAN	STANLEY CAP I COML MTG	2030/03/15	6 250	15OCT01	15OCT01	1 000000	
** WB2F **	108	14,921 06	15,475 21		-554 15		00	-554 15
14,921 060								
61745MFF5	MORGAN	STANLEY CAP I COML MTG	2007/01/15	6 190	01FEB01	01FEB01	1 000000	
** WB1E **	540	00	9 038 34		-9,038 34		00	-9,038 34
9,194 690								
617993900	MORGAN	GUARANTY TRUST	2001/11/21	14 000	07FEB01	08FEB01	1 000000	
** WB1U **	661	123,193 00	500,000 00		376,807 00		00	-376,807 00
500,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
61910DFJ6	MORTGAGE CAP FDG INC	1998 MCS	2031/11/18	6 001	18DEC01	18DEC01	1 000000	
** WB2L **	588	5,593 18	5 855 79		-262 61		00	-262 61
5,593 180								
61910DFK3	MORTGAGE CAP FDG INC	1998 MCS	2031/11/18	6 337	03MAY01	08MAY01	1 000000	
** WB1Q **	564	252,265 63	240,156 07		12,109 56		00	12,109 56
250,000 000								
620074AR0	MOTOROLA INC	NT	2010/11/15	7 625	12FEB01	15FEB01	1 000000	
** WB1H **	544	353,171 60	339,008 09		14,163 51		00	14,163 51
340,000 000								
620074ASB	MOTOROLA INC	NT	2006/02/01	6 750	19DEC01	26DEC01	1 000000	
** WB2J **	677	1 481,250 00	1,500,000 00		-18,750 00		00	-18,750 00
1,500,000 000								
62874FAA7	NATIONSBANK CAP TR I CAP SECS		2027/01/15	1 000	15MAR01	15MAR01	1 000000	
** WB1H **	037	449,080 00	473,679 70		-24 599 70		00	-24,599 70
500,000 000								
628931AB3	NBD	SUB NT	2024/11/01	8 250	06NOV01	09NOV01	1 000000	
** WB2F **	129	1,760,175 00	1 664,790 00		95,385 00		00	95,385 00
1,500,000 000								
629377AL6	NRG ENERGY INC	SR NT	2031/04/01	8 625	06DEC01	11DEC01	1 000000	
** WB2L **	494	194 571 30	197,465 10		-2,893 80		00	-2,893 80
210,000 000								
** WB2L **	502	210,240 70	216,272 63		-6,031 93		00	-6,031 93
230,000 000								
629377AL6	TOTAL	404 812 00	413,737 73		-8,925 73 L		00	-8,925 73 L
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/L	GN/L	NET BAS SECTY GN/L
63743HCW0	NATIONAL RURAL UTILS TRANCHE 1	2001/07/20	1 000	12JUL01	16JUL01	1 000000	
** WB1Z **	394	1,000,000 00	999,994 43	5 57	00		5 57
1,000,000 000							
** WB1U **	645	25,303,175 32	25,000 000 00	303,175 32	20JUL01	20JUL01	1 000000
25,000,000 000					00		303,175 32
** WB1U **	CXL 645	-25,303,175 32	25,000,000 00	-303,175 32	20JUL01	20JUL01	1 000000
-25 000,000 000					00		-303,175 32
63743HCW0	TOTAL		999 994 43	5 57 L		00	5 57 L
-----		1,000,000 00					
638585AA7	NATIONSBANK CORP	2002/06/15	8 125	31AUG01	06SEP01	1 000000	
** WB1Y **	211	5,171,450 00	5,077,279 03	94,170 97		00	94,170 97
5,000,000 000							
** WB1Z **	296	16,367,639 25	16,355 889 89	11,749 36	31AUG01	06SEP01	1 000000
15,825 000 000					00		11,749 36
638585AA7	TOTAL		21,433,168 92	105,920 33 L		00	105,920 33 L
-----		21,539 089 25					
638585AD1	NATIONSBANK CORP	2005/02/15	6 875	24SEP01	28SEP01	1 000000	
** WB2J **	311	1 597 245 00	1,581,453 59	15,791 41		00	15,791 41
1,500,000 000							
638585BG3	NATIONSBANK CORP SR NT	2005/05/15	6 375	30JAN01	02FEB01	1 000000	
** WB1H **	416	3 101,457 00	3,036,801 55	64,655 45		00	64,655 45
3,100 000 000							
63859HAA0	ABS NATIONSBANK SER 1997	2027/10/20	1 000	20SEP01	20SEP01	1 000000	
** WB1Z **	008	209,404 84	209 437 54	-32 72		00	-32 72
209,404 840							
** WB1Z **	009	125,988 89	126,008 58	-19 69	23OCT01	23OCT01	1 000000
125,988 890					00		-19 69

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/L	GN/L	NET BAS SECTY GN/L
63859HAA0	TOTAL		335 446 14	-52 41 L		00	-52 41 L
-----		335,393 73					
63934VBD5	NAVISTAR FINL OWNER A ASSET B	2003/03/17	6 820	19DEC01	19DEC01	1 000000	
** WB1U **	773	206,398 27	206 390 90	7 37		00	7 37
206 398 350							
64114DAD2	NETIA HLDGS II BV GTD SR NT	2009/06/15	13 125	30NOV01	05DEC01	1 000000	
** WB1N **	449	175 000 00	981 993 19	-806,993 19		00	-806 993 19
1,000,000 000							
649714UR6	NEW YORK NY CITY TRA RESIDUAL	2023/11/01	1 000	09AUG01	24AUG01	1 000000	
** WB1E **	071	892,180 00	743,729 91	148,450 09		00	148,450 09
1,000,000 000							
** WB1E **	CXL 071	-892,180 00	-743,729 91	-148,450 09	09AUG01	24AUG01	1 000000
-1,000,000 000					00		-148,450 09
** WB1E **	189	892,180 00	743,729 91	148,450 09		00	148,450 09
1,000,000 000							
** WB1E **	CXL 189	-892,180 00	-743,729 91	-148,450 09	09AUG01	24AUG01	1 000000
-1,000,000 000					00		-148 450 09
** WB1E **	194	892,180 00	743 729 91	148,450 09		00	148,450 09
1,000 000 000							
** WB1E **	CXL 194	-892,180 00	-743 729 91	-148,450 09	09AUG01	24AUG01	1 000000
-1,000,000 000					00		-148,450 09
** WB1E **	204	892 226 85	743,729 91	148 496 94		00	148,496 94
1,000 000 000							
** WB1E **	CXL 204	-892,226 85	-743,729 91	-148 496 94	09AUG01	24AUG01	1 000000
-1,000,000 000					00		-148,496 94
** WB1E **	274	892,180 00	743,729 91	148,450 09		00	148,450 09
1,000 000 000							

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
** WB1E **	786	892,180 00	743,495 40	148,684 60	09AUG01	14AUG01	1 000000		148,684 60
1,000,000 000							00		
** WB1E **	786	-892,180 00	743,495 40	-148,684 60	09AUG01	14AUG01	1 000000		-148,684 60
-1,000,000 000	CXL						00		
** WB1E **	792	892,180 00	743,495 40	148,684 60	09AUG01	14AUG01	1 000000		148,684 60
1,000,000 000							00		
** WB1E **	792	-892,180 00	-743,495 40	-148,684 60	09AUG01	14AUG01	1 000000		-148,684 60
-1,000,000 000	CXL						00		
649716UR6	TOTAL	892,180 00	743,729 91	148,450 09 1			00		148,450 09 1
651190BL6	NEWELL COMPANY	TRANCHE T 2003/03/24	1 000	29NOV01	04DEC01		1 000000		
** WB1U **	693	24,738,000 00	25,000,000 00	-262,000 00			00		-262,000 00
25,000,000 000									
652478AF5	NEWS AMER HLDGS INC	2012/10/15	10 125	28NOV01	03DEC01		1 000000		
** WB1Y **	543	2,631,310 00	2,571,610 04	59,699 96			00		59,699 96
2,375,000 000									
652482AX8	NEWS AMER INC	CTD SR DE 2028/11/30	7 625	25JAN01	30JAN01		1 000000		
** WB1H **	346	195,472 20	190,748 08	4,724 12			00		4,724 12
210,000 000									
653522BV3	NIAGARA MOHAWK PWR CORP	2001/10/01	9 250	01FEB01	07FEB01		1 000000		
** WB1Y **	326	1,200,438 75	1 192,399 57	8,039 18			00		8 039 18
1,175,000 000									
653522DE9	NIAGARA MOHAWK PWR C SR NT SER	2001/07/01	7 125	09NOV00	14NOV00		1 000000		
** WB1H **	525	-378,048 75	376,717 43	-1,531 32			00		-1,531 32
378,048 750	CXL								
** WB1H **	525	378,048 75	382,942 26	-4,893 53	09NOV00	16NOV00	1 000000		-4 893 53
378,048 750							00		

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE COST	BASE	SECTY	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
653522DE9	TOTAL	00	6,224 85	-6,224 85 1			00		-6,224 85 1
653522DG4	NIAGARA MOHAWK PWR C SR NT SER	2003/07/01	7 375	05APR01	10APR01		1 000000		
** WB1Z **	065	1,367,761 48	1,362,391 30	5,370 18			00		5,370 18
1,323,170 630									
653522DJB	NIAGARA MOHAWK PWR C SR NT SER	2008/10/01	7 750	19MAR01	22MAR01		1 000000		
** WB1H **	067	746,941 30	751 845 49	-4,904 19			00		-4,904 19
710,000 000									
653522DM1	NIAGARA MOHAWK PWR C SR NT	2004/10/01	5 375	02OCT01	05OCT01		1 000000		
** WB1Z **	573	15,096 300 00	14,992,992 03	103,307 97			00		103,307 97
15 000,000 000									
65473MAC6	NISSAN AUTO LEASE TR SR 2000 A	2003/05/20	7 800	24OCT01	29OCT01		1 000000		
** WB1Z **	733	41,350,000 00	41,162,563 35	187,436 65			00		187,436 65
40,000,000 000									
654737AC9	NISSAN AUTO RECEIVAB 1998 ASSE	2004/04/15	5 450	15DEC01	18DEC01		1 000000		
** WB1F **	260	126,121 95	124,934 35	1,187 60			00		1,187 60
126,121 880									
** WB1Z **	335	2,425,421 30	2,433,478 04	-8,056 74	15DEC01	15DEC01	1 000000		-8 056 74
2,425 420 890							00		
654737AC9	TOTAL	2,551,543 25	2,558,412 39	-4,869 14 1			00		-6 869 14 1
65474AAB3	NISSAN AUTO RECEIVAB SER 1999	2003/09/15	6 120	15MAY01	15MAY01		1 000000		
** WB1F **	074	65,932 06	65,805 44	126 62			00		126 62
65,932 060									
** WB1F **	074	-65,932 06	65,805 44	-126 62	15MAY01	15MAY01	1 000000		126 62
-65,932 060	CXL						00		
** WB1F **	090	65,932 06	65,729 06	203 00	15MAY01	15MAY01	1 000000		203 00
65,932 100							00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
65474AAB3	TOTAL		65,932 06	65,729 06	203 00 L	00	203 00 L
65474BAB1	NISSAN AUTO RECEIVAB SER 2000	2002/05/15	6 730	18SEP01	18SEP01	1 000000	
.. WB1F ..	679	31 709 20	31,690 45	18 75		00	18 75
	31,709 200						
65474MAA9	NISSAN AUTO RECEIVAB 2000 C AS	2001/11/15	6 700	15AUG01	15AUG01	1 000000	
.. WB1U ..	132	91,843 30	91,843 35	- 05		00	- 05
	91,843 350						
65535KAA0	NOMURA DEPOSITOR TR COML MTG	2003/01/15	1 000	17JUL01	20JUL01	1 000000	
.. WB1Z ..	659	64,296 58	64,266 44	30 14		00	30 14
	64,296 580						
.. WB1Z ..	CXL 659	-64,296 58	-64,266 44	30 14	20JUL01	1 000000	00
	-64,296 580						-30 14
.. WB1Z ..	532	64,296 58	64,266 57	30 01	20JUL01	1 000000	00
	64 296 580						30 01
.. WB1Z ..	CXL 532	-64,296 58	64,266 57	30 01	20JUL01	1 000000	00
	-64,296 580						-30 01
65535KAA0	TOTAL		00	00 L		00	00 L
655356JF1	NOMURA ASSET SECS CO COML MTG	2030/03/15	6 590	09JUL01	12JUL01	1 000000	
.. WB1H ..	276	5,086,914 07	5,100,439 01	13,524 94		00	-13,524 94
	5,000 000 000						
.. WB1H ..	CXL 276	-5,086 914 07	5 100 439 01	13,524 94	09JUL01	1 000000	00
	-5,000,000 000				12JUL01		13,524 94
.. WB1H ..	497	5,086,914 07	5,102,135 60	-15 221 53	09JUL01	1 000000	00
	5 000,000 000				12JUL01		-15 221 53

STATEMENT

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
655356JF1	TOTAL		5,102 135 60	-15,221 53 L		00	-15,221 53 L
655844AD0	NORFOLK SOUTHN CORP NT	2002/05/01	6 950	25JUL01	30JUL01	1 000000	
.. WB1Y ..	048	8,899,417 60	8 743,155 48	156,262 12		00	156,262 12
	8 740 000 000						
.. WB1A ..	745	1,003 895 29	1 005 632 79	-1,737 50	09NOV01	1 000000	00
	1,000,000 000				09NOV01		-1,737 50
.. WB1A ..	CXL 745	-1,003 895 29	-1,005 632 79	1,737 50	09NOV01	1 000000	00
	-1,000 000 000						1,737 50
655844AD0	TOTAL		8,899,417 60	8,743,155 48	156 262 12 L	00	156,262 12 L
655144AJ7	NORFOLK SOUTHN CORP NT	2027/05/15	7 800	30NOV01	05DEC01	1 000000	
.. WB2L ..	463	141 661 00	144,206 08	-2,545 08		00	-2,545 08
	130 000 000						
664397ADB	NORTHEAST UTILS NT FLTG R	2003/02/28	1 000	06MARB01	09MARB01	1 000000	
.. WB1Y ..	392	10,001 650 00	10 000,000 00	1,650 00		00	1,650 00
	10 000 000 000						
667281AN9	NORTHWEST AIRLS INC NT	2004/04/07	8 520	08JUN01	13JUN01	1 000000	
.. WB1H ..	016	78,400 00	79,393 51	-993 51		00	-993 51
	80,000 000						
.. WB1H ..	184	316,575 00	417,143 08	-100 568 08	04OCT01	1 000000	00
	420,000 000				10OCT01		100,568 08
667281AN9	TOTAL		496,536 59	101 561 59 L		00	-101,561 59 L
66937RK81	NORWEST ASSET SECS C SER 1999	2029/10/25	6 500	03AUG01	03AUG01	1 000000	
.. WB1Q ..	134	9,040 06	9,084 82	44 76		00	-44 76
	9 040 060						
.. WB1Q ..	153	8,731 44	2 236 548 56	-2,227 817 12	20AUG01	-1 000000	00
	2,225,551 080				20AUG01		-2,227,817,12

STATEMENT

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1Q **	CXL 153	-8.731 44	-2,236,548 56		20AUG01	20AUG01	1 000000	2,227,817 12
	-2,225,551 080						00	
** WB1Q **	158	8.731 44	2,236,548 56		20AUG01	20AUG01	1 000000	-2,227,817 12
	2,225,551 080						00	
** WB1Q **	CXL 158	-8.731 44	-2,236,548 56		20AUG01	20AUG01	1 000000	2,227,817 12
	-2,225,551 080						00	
** WB1Q **	178	8.731 44	8,774 59		20AUG01	20AUG01	1 000000	-43.15
	8,731 440				-43 15		00	
** WB1Q **	179	39,805 55	39,198 14		27AUG01	27AUG01	1 000000	-192 59
	39,085 550				-192 59		00	
** WB1Q **	337	29,094 63	29,237 20		31OCT01	31OCT01	1 000000	-142 57
	29,094 630				-142 57		00	
** WB1Q **	CXL 337	-29,094 63	29,237 20		31OCT01	31OCT01	1 000000	142 57
	-29,094 630				142 57		00	
** WB1Q **	239	18,743 72	18,835 13		11DEC01	11DEC01	1 000000	-91 41
	18,743 720				-91 41		00	
** WB1Q **	229	29,094 66	29,236 47		15DEC01	19DEC01	1 000000	-141 81
	29,094 660				-141 81		00	
** WB1Q **	246	112,865 95	113,415 39		26DEC01	26DEC01	1 000000	-549 44
	112,865 950				-549 44		00	
66937RKB1	TOTAL	217,481 38	218,544 54		-1 063 14 5		00	-1,063 14 5

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
66938FJMS	MORWEST CORP MTN BK	TRANCHE T 2001/03/15	6 250		24JAN01	29JAN01	1 000000	
** WB1U **	496	15,010,350 00	14,984,980 44		23,349 54		00	23,349 54
	15,000,000 000							
66938HAED	MORWEST FINL INC	TRANCHE T 2001/02/15	6 200		15FEB01	15FEB01	1 000000	
** WB1U **	774	17,389,394 45	17,000,000 00		389,394 45		00	389,394 45
	17,000,000 000							
** WB1U **	CXL 774	-17,389,394 45	-17,000,000 00		15FEB01	15FEB01	1 000000	-389,394 45
	-17,000,000 000				-389,394 45		00	
** WB1U **	798	173,899,356 66	17,000,000 00		15FEB01	15FEB01	1 000000	156,899,356 66
	17,000,000 000				156,899,356 66		00	
** WB1U **	CXL 798	-173,899,356 66	-17,000,000 00		15FEB01	15FEB01	1 000000	-156,899,356 66
	-17,000,000 000				-156,899,356 66		00	
66938HAED	TOTAL	00	00		00 5		00	00 5
670871CX7	OMI TR	2001 D SR 2009/08/15	6 000		31DEC01	31DEC01	1 000000	
** WB1Z **	531	00	77,442 02		-77,442 02		00	-77,442 02
	325,333 330							
67104RAB0	OSULLIVAN INDS INC	SR SUB NT 2009/10/15	13 375		27JUN01	02JUL01	1 000000	
** WB1J **	864	2,255,500 00	3,291,557 64		-1,036,057 64		00	-1,036,057 64
	3,470,000 000							
** WB1J **	883	3,934,500 00	6,120,589 26		07AUG01	10AUG01	1 000000	-2,186,089 26
	6,450,000 000				-2,186,089 26		00	
67104RAB0	TOTAL	6,190 000 00	9,412,146 90		-3,222,146 90 1		00	-3,222,146 90 1

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
674608AE4	OCCIDENTE Y CARIBE C SR DISC N 2004/03/15	1 000		17APR01	20APR01	1 000000	
** WB1H **	324	850,750 00	627,138 29	223,611 71	00	223,611 71	
1,025,000 000							
** WB1H **	CXL 324	-850,750 00	-627,138 29	-223,611 71	1 000000	-223,611 71	
-1,025,000 000					00		
** WB1H **	329	864,701 39	627,138 29	237,563 10	1 000000	237,563 10	
1,025,000 000					00		
** WB1H **	373	634,029 90	634,029 89	00	1 000000	00	01
975 000 000				30AUG01	31AUG01		
** WB1H **	CXL 373	-634,029 90	-634,029 89	-00	1 000000	00	-01
-975 000 000				30AUG01	31AUG01		
674608AE4	TOTAL	864,701 39	627,138 29	237,563 10 L	00	237,563 10 L	
677007B09	OGLEBAY MORTON CO SR SUB NT 2009/02/01	10 000		14FEB01	20FEB01	1 000000	
** WB1J **	755	922 500 00	947,794 04	45,294 04	00	-45,294 04	
1,000 000 000							
68338RAH5	ONYX ACCEP GRANTOR T 1997 2 AU 2003/10/15	6 350		16APR01	16APR01	1 000000	
** WB1H **	249	85,390 07	85,644 62	-254 55	00	-254 55	
85,390 070							
** WB1H **	CXL 249	-85,390 07	-85,644 62	254 55	1 000000	254 55	
85,390 070					00		
** WB1H **	374	85,390 07	85,647 83	-257 74	1 000000	-257 74	
85,393 270					00		

WB2C MONTHLY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
68338RAH5	TOTAL	85,390 07	85,647 83	-257 76 L	00	-257 76 L	
684328AH8	ORIX CR ALLIANCE REC SER 2000	2002/04/15	6 720	15JUN01	15JUN01	1 000000	
** WB1U **	050	584,659 95	584,659 99	-04	00	-04	
584,659 990							
688239927	OSHKOSH TRUCK CORPOR FUNDING	2007/01/31	6 312	01OCT01	01OCT01	1 000000	
** WB1X **	491	1,875 00	1,873 13	1 87	00	1 87	
1,875 000							
** WB1X **	772	1,875 00	1,873 12	31DEC01	31DEC01	1 000000	1 88
1 875 000				1 88	00		
688239927	TOTAL	3 750 00	3 744 25	3 75 L	00	3 75 L	
69348LX95	PNC MTG SECS CORP MTG CTF 9 2028/10/25	6 750		27NOV00	30NOV00	1 000000	
** WB1E **	191	1,459,336 13	1,452,279 26	7,056 87	00	7,056 87	
1,531,860 140							
** WB1E **	CXL 279	-1,459,336 13	1,463,349 17	4 013 04	1 000000	4 013 04	
-1,531,860 130					00		
69348LX95	TOTAL	00	-11,069 91	11,069 91 L	00	11,069 91 L	
69348RW88	PNC MTG SECS CORP MTG CTF S 2030/04/25	7 750		25JUN01	25JUN01	1 000000	
** WB1E **	264	550 85	537 92	12 93	00	12 93	
550 850							
693597AA4	PSA CORP LTD NT DTD 14 2005/08/01	7 125		29NOV01	04DEC01	1 000000	
** WB1H **	606	4,193,098 75	3,993,015 82	200,082 93	00	200,082 93	
3,875 000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
69361LAG6	PSEC ENERGY HLDGS IN SR NT 144	2011/06/15	8 500	08NOV01	28NOV01	1 000000	
WB2L	446 1 035,010 01	1,034,768 14	241 87			00	241 87
	1,000,000 000						
69363YAA9	PSNH FDG LLC 2001 I NT	2005/05/01	4 570	01NOV01	01NOV01	1 000000	
WB2J	500 468,515 62	473,200 78	-4,685 16			00	-4,685 16
	468,515 620						
694308EA1	PACIFIC GAS + ELEC CO	2002/03/01	7 875	25JAN01	30JAN01	1 000000	
WB1Y	297 71,200 00	67,957 92	3,242 08			00	3,242 08
	88,000 800						
694308FT9	PACIFIC GAS + ELEC C NT FLTG	2049/10/31	1 000	28MAR01	02APR01	1 000000	
WB1Y	456 1,690,000 00	2,000,000 00	-310 000 00			00	-310,000 00
	2,000,000 000						
WB1Y	456 -1,690,000 00	-2,000,000 00	310,000 00	28MAR01	02APR01	1 000000	310 000 00
	-2,000 000 000					00	
WB1Y	468 1,690,000 00	2,000,000 00	310,000 00	28MAR01	02APR01	1 000000	-310,000 00
	2,000,000 000					00	
WB1Y	465 492,000 00	600,000 00	-108,000 00	29MAR01	06APR01	1 000000	-108,000 00
	600,000 000					00	
WB1Y	549 1,271,600 00	1 870,000 00	-598 400 00	23APR01	26APR01	1 000000	-598,400 00
	1,870,000 000					00	
WB1Y	715 2,599 200 00	3 610,000 00	-1,010 800 00	12JUN01	15JUN01	1 000000	-1,010,800 00
	3,610,000 000					00	
WB1Y	716 1,363,200 00	1,920 000 00	-556,800 00	12JUN01	15JUN01	1 000000	-556,800 00
	1,920,000 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
694308FT9	TOTAL	7,416,800 00	10,000,000 00	-2,584,000 00 1		00	-2,584,000 00 1
702610119	MEXICO(UTD MEX ST) 8 375PCT	2011/01/14	8 375	26NOV01	29NOV01	1 000000	
WB1S	636 752,272 50	743,016 32	9,256 18			00	9,256 18
	735,000 000						
WB1S	671 712,400 00	712,551 53	-151 53	06DEC01	11DEC01	1 000000	-151 53
	685,000 000					00	
702610119	TOTAL	1,464,672 50	1,455,567 85	9,104 65 5		00	9,104 65 5
705220ACS	PECO ENERGY TRANSITI SR 1999 A	2006/03/01	1 000	01MAR01	01MAR01	1 000000	
WB1U	140 10,800,000 00	10,799,742 42	257 58			00	257 58
	10,800,000 000						
706448AP2	PENEX FIM LTD NT	2007/02/15	8 450	15MAY01	22MAY01	1 000000	
WB1A	127 708,333 32	706 426 24	1,907 08			00	1,907 08
	708,333 320						
WB1A	127 -708,333 32	-706,426 24	-1,907 08	15MAY01	22MAY01	1 000000	-1,907 08
	-708,333 320					00	
WB1A	377 708,333 32	706,431 87	1,901 45	15MAY01	15MAY01	1 000000	1,901 45
	708,333 320					00	
WB1A	377 -708,333 32	-706,431 87	-1,901 45	15MAY01	15MAY01	1 000000	-1,901 45
	-708,333 320					00	
WB1A	555 708 333 32	706,437 49	1,895 83	15MAY01	22MAY01	1 000000	1,895 83
	708 333 320					00	
WB1A	220 010 00	01		28JUN01	28JUN01	1 000000	- 01
						00	
WB1A	220 010 00	- 01		28JUN01	28JUN01	1 000000	01
						00	

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		
** WB1A **	379	788,333.33	706,506.90	706,506.90	15AUG01 1,826.43	15AUG01	1.000000 00	1,826.43
708,333.330								
** WB1A **	CXL 379	-788,333.33	-706,506.90	-706,506.90	15AUG01 -1,826.43	15AUG01	1.000000 00	-1,826.43
-708,333.330								
** WB1A **	556	708,333.33	706,506.90	706,506.90	15AUG01 1,826.43	15AUG01	1.000000 00	1,826.43
708,333.330								
706948AP2	TOTAL	1,416,466.65	1,412,944.39	1,412,944.39	3,722.26 L		00	3,722.26 L
70645JAE2	PEMEX PRDJ FDG MASTE TRANCHE 1	2011/11/15	8.000	8.000	28NOV01	03DEC01	1.000000	
** WB21 **	080	350,280.00	348,479.48	348,479.48	1,800.52		00	1,800.52
350,000.000								
707458118	BRAZIL (FED REP OF)	8.875PCT	2024/04/15	8.875	27JUN01	02JUL01	1.000000	
** WB10 **	435	816,250.00	811,298.40	811,298.40	4,951.60		00	4,951.60
1,250,000.000								
** WB10 **	436	492,375.00	488,471.07	488,471.07	27JUN01 3,903.93	02JUL01	1.000000 00	3,903.93
750,000.000								
707458118	TOTAL	1,308,625.00	1,299,769.47	1,299,769.47	8,855.53 S		00	8,855.53 S
708548115	MEXICO (UID MEX ST)	8.125PCT	2019/12/30	8.125	23MAY01	29MAY01	1.000000	
** WB10 **	795	70,350.00	66,328.00	66,328.00	4,022.00		00	4,022.00
75,000.000								
** WB10 **	796	70,640.63	66,328.00	66,328.00	23MAY01 4,312.63	29MAY01	1.000000 00	4,312.63
75,000.000								
** WB10 **	366	309,156.75	287,469.68	287,469.68	18JUN01 21,686.57	21JUN01	1.000000 00	21,686.57
325,000.000								

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE		
708548115	TOTAL	450,146.88	420,125.68	420,125.68	30,021.20 S		00	30,021.20 S
709620AC2	PENIACON INC	SR SUB NT 2009/04/01	12.250	12.250	25OCT01	30OCT01	1.000000	
** WB1J **	136	3,160,500.00	5,418,424.79	5,418,424.79	2,258.124 79		00	-2,258.124 79
12,900,000.000								
713448BE7	PEPSICO INC	SR NT DTD 2004/09/15	4.500	4.500	10SEP01	13SEP01	1.000000	
** WB12 **	393	7,026,320.00	6,996,850.00	6,996,850.00	29,470.00		00	29,470.00
7,000,000.000								
713665AE7	PEREZ COMPANC S A	NT 144A	2006/05/01	9.000	30AUG01	31AUG01	1.000000	
** WB1N **	375	1,080,339.54	1,080,339.55	1,080,339.55	-01		00	-01
1,200,000.000								
** WB1N **	CXL 375	1,080,339.54	-1,080,339.55	-1,080,339.55	30AUG01 01	31AUG01	1.000000 00	01
-1,200,000.000								
713665AE7	TOTAL	00	00	00	00 L		00	00 L
716007112	EGYPT (ARAB REPUBLIC B 75PCT)	1 2011/07/11	8.750	8.750	02JUL01	09JUL01	1.000000	
** WB1S **	187	615,185.00	609,274.10	609,274.10	5,910.90		00	5,910.90
610,000.000								
716540AM4	PETROLEOS MEXICANOS GLOBAL GT	2027/09/15	9.500	9.500	30NOV01	05DEC01	1.000000	
** WB21 **	095	536,250.00	517,500.00	517,500.00	18,750.00		00	18,750.00
500,000.000								
** WB21 **	CXL 095	-536,250.00	-517,500.00	-517,500.00	30NOV01 -18,750.00	05DEC01	1.000000 00	-18,750.00
500,000.000								
716540AM4	TOTAL	00	00	00	00 L		00	00 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
71454XAL1 ** WBIH **	PETROLEOS MEXICANOS TRANCHE T 604 1,900 000 000	2005/02/01	6 500 1,894,786 51	29NOV01 34,796 49	04DEC01	1 000000 00	34,796 49
714760AA4 ** WBIH **	PETROZUATA FIN INC BD SER A 525 170,000 000	2009/04/01	7 630 174,621 40	14MAY01 -20,771 40	17MAY01	1 000000 00	-20,771 40
** WBIZ **	202 1,625,000 000		1 462,500 00	22MAY01 4,062 50	25MAY01	1 000000 00	4 062 50
** WBIH **	689 140,000 000		143 797 88	22MAY01 -17,447 88	25MAY01	1 000000 00	-17 447 88
716760AA4	TOTAL		1,746,762 50	1,780,919 28		00	-34,156 78 L
718286AP2 ** WBIN **	PHILIPPINES REP GLOBAL BD 407 1 000,000 000	2025/03/16	10 625 998,151 27	04OCT01 -183,151 27	10OCT01	1 000000 00	-183,151 27
73799A9A9 ** WBIX **	POTLATCH CORPORATION TERM LOAN 456 1 662 500	2005/06/29	1 000 1,660 84	03OCT01 1 66	03OCT01	1 000000 00	1 66
** WBIX **	752 1,662 500		1 660 84	31DEC01 1 66	31DEC01	1 000000 00	1 66
73799A9A9	TOTAL		3 325 00	3,321 68		00	3 32 L
740301AB2 ** WBIJ **	PRECISION PARTNERS I SR SUB NT 169 12,895 000 000	2009/03/15	12 000 12,939,419 86	26NOV01 -8,103,794 86	29NOV01	1 000000 00	-8,103,794 86

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
74046RFC0 ** WBIU **	PREMIER AUTO TR 041 540,021 430	1998 4 AS 2003/04/08	5 780 534 839 58	09AUG01 5,181 85	09AUG01	1 000000 00	5,181 85
74046RFC1 ** WBIZ **	PREMIER AUTO TR 398 998 453 820	1998 5 AS 2003/04/08	5 190 1,003,234 22	08SEP01 -4,780 40	08SEP01	1 000000 00	-4,780 40
74046RFL0 ** WBIF **	PREMIER AUTO TR 267 74,100 320	1999 1 AS 2002/11/08	5 690 73,801 24	11DEC01 299 08	11DEC01	1 000000 00	299 08
** WBIU **	722 136 080 040		136 582 73	11DEC01 -502 72	12DEC01	1 000000 00	-502 72
74046RFL0	TOTAL		74,100 32	73,801 24		00	299 08 L
			136,080 01	136,582 73		00	502 72 S
74046RFUD ** WBIF **	PREMIER AUTO TR SER 1999 083 285,876 030	2002/02/08	5 820 285 411 81	08MAR01 464 22	08MAR01	1 000000 00	464 22
** WBIF **	083 285,876 030		-285,411 81	08MAR01 -464 22	08MAR01	1 000000 00	-464 22
** WBIF **	243 285,876 060		284,910 90	08MAR01 965 16	08MAR01	1 000000 00	965 16
** WBIF **	346 285 876 060		284,910 90	08MAR01 965 16	08MAR01	1 000000 00	965 16
** WBIF **	CXL 346 -285 876 060		-284,910 90	08MAR01 -965 16	08MAR01	1 000000 00	-965 16

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT BASE CURR GN/L5	SELL RATE GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
74046RFUD	TOTAL		285,876 06	284,910 90	965 16 L	00	965 16 L
74199A9C9	PRIMEDIA INC TERM LO TERM LOAN 2009/06/20	1 000			01JUL01	01JUL01	1 000000
** WB1X **	015	470 558 24	469,970 04	588 20		00	588 20
	470,558 240						
** WB1X **	CXL 015	-470,558 24	-469,970 04	-588 20	01JUL01	01JUL01	1 000000
	-470,558 240					00	-588 20
** WB1X **	026	470,588 24	470,000 00	588 24	01JUL01	01JUL01	1 000000
	470,588 240					00	588 24
** WB1X **	CXL 026	470,588 24	-470,000 00	-588 24	01JUL01	01JUL01	1 000000
	470 588 240					00	-588 24
74199A9C9	TOTAL		00	00	00 L	00	00 L
74199A9D7	PRIMEDIA INC TERM LOAN 2009/06/15	1 000			01JUL01	06JUL01	1 000000
** WB1X **	572	470 588 24	470 000 00	588 24		00	588 24
	470,588 240						
** WB1X **	773	10 000 00	9,987 50	31DEC01	31DEC01	1 000000	12 50
	10,000 000			12 50		00	
74199A9D7	TOTAL		480,588 24	479,987 50	600 74 L	00	600 74 L
7427188G3	PROCTER + GAMBLE CO DEBENTURE 2024/09/01	8 000			26OCT01	31OCT01	1 000000
** WB2F **	122	1,496 875 00	1 465 062 50	31 812 50		00	31 812 50
	1,250,000 000						
74814RKP7	QUEBEC PROV FDA	2003/04/15	8 800		22MAR01	30MAR01	1 000000
** WB1Y **	463	4,303 240 00	4 289,200 00	14 040 00		00	14 040 00
	4,000 000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT BASE CURR GN/L5	SELL RATE GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
74913EAC4	QWEST CAP FDG INC GTD NT	2006/08/15	7 750		02OCT01	05OCT01	1 000000
** WB2L **	061	1 049,740 00	1 077 830 00	-8,090 00		00	-8,090 00
	1,000,000 000						
74913EAK6	QWEST CAP FDG INC GTD NT 14	2004/08/03	5 875		04OCT01	10OCT01	1 000000
** WB2L **	078	1,015,270 00	1,015,640 00	-370 00		00	-370 00
	1 000 000 000						
** WB2J **	712	1,512,480 00	1,511,480 81	999 19	13DEC01	13DEC01	1 000000
	1,500 000 000					00	999 19
74913EAK6	TOTAL		2,527 750 00	2 527,120 81	629 19 L	00	629 19 L
74913EAM2	QWEST CAP FDG INC GTD NT 14	2009/08/03	7 000		04OCT01	10OCT01	1 000000
** WB2L **	082	1,007,070 00	1,004 450 00	2 620 00		00	2,620 00
	1 000,000 000						
74925LAE0	RBF FINANCE CO	2006/03/15	11 000		12JAN01	18JAN01	1 000000
** WB1J **	718	5,976 800 00	4 960,000 00	1,016 800 00		00	1 016,800 00
	4,960,000 000						
759464AG5	RELIANCE GROUP HLDGS INC	2049/11/15	9 000		15NOV00	15NOV00	1 000000
** WB1E **	695	-75 000 00	-750,000 00	675 000 00		00	675 000 00
	750,000 000						
759595AD3	REMINGTON PRODS CO SR SUB NT	2006/05/15	11 000		10OCT01	29OCT01	1 000000
** WB1J **	138	7,307 500 00	7 348,785 56	-41,285 56		00	-41,285 56
	7 900,000 000						
76030RAK2	REPUBLIC BK HOME 1N SER 1998	2014/07/25	6 460		26NOV01	28NOV01	1 000000
** WB1Z **	241	531,974 56	533,753 96	-1,779 40		00	-1,779 40
	531,974 560						
** WB1Z **	CXL 241	531,974 56	-533,753 96	1,779 40	26NOV01	28NOV01	1 000000
	-531,974 560					00	1 779 40
** WB1Z **	293	531,974 56	533,755 29	1,780 73	26NOV01	28NOV01	1 000000
	531,975 890					00	-1,780 73

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	GN/L	GN/L	NET BAS SECTY GN/L
** WB1Z **	CXL 293	-531,974 56	-533,755 29	26NOV01	28NOV01	1 000000	1,780 73
	-531,975 890			1,780 73		00	
** WB1Z **	295	531,974 56	533,755 29	26NOV01	28NOV01	1 000000	-1,780 73
	531,975 890			-1,780 73		00	
740308AK2	TOTAL	531,974 56	533,755 29	-1,780 73 L		00	-1,780.73 L
760947M65	RESIDENTIAL FDG MTG SER 1994	2026/09/25	7 750	10NOV01	14NOV01	1 000000	
** WB1E **	497	8,482 50	8,658 56	-176 06		00	-176 06
	8,482 500						
** WB1E **	324	14,300 97	14,597 48	-296 51	25NOV01	25NOV01	1 000000
	14,300 970			-296 51		00	-296 51
760947M65	TOTAL	22,783 47	23,256 04	-472 57 L		00	-472 57 L
760972SF7	RESIDENTIAL FDG MTG SER 1998	2013/04/25	6 500	26MAR01	26MAR01	1 000000	
** WB1Q **	209	4,602 52	4,604 67	-2 15		00	-2 15
	4,602 520						
** WB1Q **	449	4,889 05	4,891 14	-2 09	25APR01	25APR01	1 000000
	4,889 050			-2 09		00	-2 09
** WB1Q **	020	5,365 67	5,367 86	-2 19	25MAY01	25MAY01	1 000000
	5,365 670			-2 19		00	-2 19
760972SF7	TOTAL	14,857 24	14,863 67	-6 43 S		00	-6 43 S
76110VDP0	RESIDENTIAL FDG MTG SER 2000	2007/08/25	7 390	25JUL01	25JUL01	1 000000	
** WB1U **	681	273,776 84	273,532 82	244 02		00	244 02
	273,776 920						
** WB1U **	CXL 681	-273,776 84	273,532 82	-244 02	25JUL01	25JUL01	1 000000
	-273,776 920			-244 02		00	-244 02
** WB1U **	717	273,776 84	273,532 82	244 02	25JUL01	25JUL01	1 000000
				244 02		00	244 02

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	GN/L	GN/L	NET BAS SECTY GN/L
76110VDP0	TOTAL	273,776 84	273,532 82	244 02 S		00	244.02 S
76110YCF7	RESIDENTIAL FDG MTG S SER 1999	2029/02/25	6 000	25SEP01	25SEP01	1 000000	
** WB1U **	425	623,241 83	627,392 41	-4,150 58		00	-4,150 58
	623,241 830						
** WB1U **	CXL 425	-623,241 83	-627,392 41	4,150 58	25SEP01	25SEP01	1 000000
	-623,241 830			4,150 58		00	4,150 58
** WB1U **	470	623,241 83	627,392 40	-4,150 57	25SEP01	25SEP01	1 000000
	623,241 830			-4,150 57		00	-4,150 57
** WB1U **	578	777,705 33	782,874 42	-5,169 09	25OCT01	02NOV01	1 000000
	777,705 330			-5,169 09		00	-5,169 09
** WB1U **	674	772,554 85	777,682 64	-5,127 79	25NOV01	26NOV01	1 000000
	772,554 850			-5,127 79		00	-5,127 79
76110YCF7	TOTAL	2,173,502 01	2,187,949 46	-14,447 45 S		00	-14,447 45 S
76110Y7U0	RESIDENTIAL FDG MTG 2001 S17	2031/08/25	6 500	25SEP01	25SEP01	1 000000	
** WB1Z **	510	1,099,083 94	1,096,161 74	2,922 20		00	2,922 20
	1,099,083 940						
76116NB74	RESOLUTION TR CORP M COML CTF	2027/05/25	7 000	27AUG01	27AUG01	1 000000	
** WB1E **	270	16,142 43	16,110 04	32 39		00	32 39
	16,142 430						
** WB1E **	029	473,693 41	472,735 28	958 13	25SEP01	25SEP01	1 000000
	473,693 410			958 13		00	958 13
** WB1E **	722	1,851,935 43	1,848,126 31	3,809 12	26NOV01	26NOV01	1 000000
	1,851,935 430			3,809 12		00	3,809 12

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
74116NB74	TOTAL	2,341,771 27	2 336,971 63	4,799 64 L		00	4,799 64 L
74116MWG1	RESOLUTION TR CORP M COML PSTH 2025/04/25	8 000		01JUN01	25JUN01	1 000000	
.. WB1Z ..							
	365	2,743 10	2 737 94	5 16		00	5 16
	2,743 100						
.. WB1Z ..							
	CXL 365	-2,743 10	-2,737 94	-5 16	25JUN01	1 000000	-5 16
	-2,743 100					00	
.. WB1H ..							
	260	21,944 73	21,903 46	25JUN01	25JUN01	1 000000	41 27
	21,944 730			41 27		00	
.. WB1H ..							
	CXL 260	-21,944 73	-21,903 46	25JUN01	25JUN01	1 000000	-41 27
	21,944 730			41 27		00	
.. WB1Z ..							
	332	2,743 10	2 737 98	25JUN01	25JUN01	1 000000	5 12
	2,743 100			5 12		00	
.. WB1H ..							
	794	10,938 10	10,917 20	30JUN01	30JUN01	1 000000	20 90
	10 938 100			20 90		00	
.. WB1Z ..							
	333	2,703 71	2 698 60	25JUL01	25JUL01	1 000000	5 03
	2,703 710			5 03		00	
.. WB1H ..							
	795	10,781 04	10 760 37	31JUL01	31JUL01	1 000000	20 67
	10,781 040			20 67		00	
.. WB1Z ..							
	334	2 653 42	2 648 50	25AUG01	25AUG01	1 000000	4 92
	2 653 420			4 92		00	
.. WB1H ..							
	796	10,580 52	10 560 19	31AUG01	31AUG01	1 000000	20 33
	10 580 520			20 33		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
74116MWG1	TOTAL	40,399 89	40,322 92	76 97 L		00	76 97 L
74116NXA3	RESOLUTION TR CORP M SER 94 J	2029/09/25	1 000	26NOV01	27NOV01	1 000000	
.. WB1E ..							
	270	217 822 54	218 336 26	-513 72		00	-513 72
	217,822 550						
780097AFB	ROYAL BK SCOTLAND GR PERP	2049/03/31	8 817	02OCT01	05OCT01	1 000000	
.. WB1H ..							
	170	820,408 40	740,000 00	80 408 40		00	80,408 40
	740,000 000						
780641AA4	ROYAL XPM NY	2005/10/01	7 500	11JAN01	17JAN01	1 000000	
.. WB1H ..							
	245	1,152 680 40	1,159,293 75	-6 613 35		00	-6,613 35
	1,160 000 000						
.. WB1H ..							
	255	1,713 807 20	1,727,116 05	-13,308 85	18JAN01	1 000000	-13,308 85
	1,730,000 000					00	
780641AA4	TOTAL	2,866,487 60	2,886,409 80	-19,922 20 L		00	-19,922 20 L
780879ABB	ROYSTER CLARK	1ST MTG M 2009/04/01	10 250	07FEB01	12FEB01	1 000000	
.. WB1J ..							
	734	9,739 500 00	13,004,070 87	3 264 570 87		00	-3,264,570 87
	12,900 000 000						
.. WB1J ..							
	762	2,242 350 00	2,993,866 53	751,516 53	02MAR01	1 000000	-751,516 53
	2,970,000 000					00	
780879ABB	TOTAL	11,981,850 00	15 997 937 40	4 016,087 40 L		00	-4,016,087 40 L
782676AB6	RUSSELL STANLEY HLDG SR SUB NT	2009/02/15	10 875	09NOV01	19NOV01	1 000000	
.. WB1J ..							
	160	13,767 362 50	13,851,738 78	-84 376 28		00	84,376 28
	16,205 000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
78386NEP0	SAGO I INC	2000 3 MT	2040/09/25	1 000	01FEB01	01FEB01	1 000000
WBIE	535	00	20,817 33	-20,817 33		00	-20,817 33
	20,817 330						
WBIE	609	23,318 51	23,318 51		25JUL01	25JUL01	1 000000
	23,318 510				00	00	00
WBIE	223	27,259 94	27,259 94		27AUG01	27AUG01	1 000000
	27,259 940				00	00	00
WBIE	379	26,813 36	26,813 36		25OCT01	25OCT01	1 000000
	26,813 360				00	00	00
WBIE	313	19,102 93	19,102 93		25NOV01	25NOV01	1 000000
	19,102 930				00	00	00
WBIE	296	21,348 03	457,698 44	-436,350 41	25DEC01	24DEC01	1 000000
	478,515 440				00	00	-436,350 41
WBIE	296	-21,348 03	457,698 44	436,350 41	25DEC01	24DEC01	1 000000
	-478,515 440				00	00	436,350 41
WBIE	426	21,348 03	21,348 03		25DEC01	24DEC01	1 000000
	21,348 030				00	00	00
78386NEP0	TOTAL	117,842 77	117,842 77	00		00	00
		00	20 817 33	-20,817 33 L		00	-20,817 33 L

78388RAA4	SBC GLACIER FIN LTD SER 1997	2002/09/10	1 000	17AUG01	24AUG01	1 000000	
WBIZ	092	10,975 054 54	10,974 953 55	102 99		00	102 99
	10,984,393 270						
WBIZ	092	-10,975,054 54	-10,974 953 55	17AUG01	24AUG01	1 000000	
	-10,984,393 270			102 99		00	-102 99

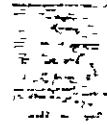
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
78388RAA6	TOTAL	00	00	00 L		00	00 L
78389RAA5	SB TREASURY CO	144A	2049/12/29	1 000	26JAN01	31JAN01	1 000000
WB1H	360	678,503 00	694,701 62	16,198 62		00	-16,198 62
	700,000 000						
78442GCT1	SLM STUDENT LN TR	2001 2 LN	2009/09/27	1 000	25OCT01	25OCT01	1 000000
WB2J	444	96,581 03	96 610 74	-29 71		00	-29 71
	96,581 030						
795452AA9	STUDENT LN MARKETING SER 1995	2004/04/25	1 000	27JUL01	27JUL01	1 000000	
WBIE	639	157,108 05	156,787 98	320 07		00	320 07
	157,108 050						
WBIE	639	-157,108 05	-156,787 98	-320 07	27JUL01	27JUL01	1 000000
	-157,108 050				00	00	320 07
WBIE	690	157,108 05	156,626 53	481 52	27JUL01	01AUG01	1 000000
	157,108 120				00	00	481 52
795452AA9	TOTAL	157,108 05	156 626 53	481 52 L		00	481 52 L
79548KNB7	SALOMON BROS MTG SEC MTG CTF S	2029/07/25	1 000	25JUN01	25JUN01	1 000000	
WBIE	677	119,198 87	125,296 68	6 097 81		00	-6,097 81
	119,198 870						
WBIE	679	136,282 34	143,254 08	-6,971 74	25JUL01	25JUL01	1 000000
	136,282 340				00	00	-6,971 74
WBIE	255	119,198 87	119,236 11	-37 24	25JUN01	25JUN01	1 000000
	119,198 870				00	00	-37 24
WBIE	255	119,198 87	-119,236 11	37 24	25JUN01	25JUN01	1 000000
	119,198 870				00	00	37 24
WBIE	740	125,926 05	132,365 81	6,439 76	25SEP01	25SEP01	1 000000
	125 926 050				00	00	6,439 76

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
79548RN87	TOTAL						
	381,407 26	400,916 57		-19,509 31 L		00	-19,509 31 L
79548KX29	SALOMON BROS MTG SEC CTF 2000	2008/09/15	6 905	02JUL01	09JUL01	1 000000	
.. WB1Q ..	463	403,500 00	391,380 78	12,119 22		00	12,119 22
	400,000 000						
79548KZFB	SALOMON BROS MTG SEC ASSBKD CT	2028/06/25	6 560	27DEC01	27DEC01	1 000000	
.. WB1Z ..	488	89,494 22	89,454 58	39 64		00	39 64
	89,494 250						
.. WB1Z ..	CXL 488	-89,494 22	-89,454 58	-39 64		00	-39 64
	-89,494 250						
.. WB1Z ..	489	89,494 22	89,454 58	39 64		00	39 64
	89,494 250						
79548KZFB	TOTAL						
	89,494 22	89,454 58		39 64 L		00	39 64 L
803895AD7	SATELITES MEXICANOS SR NT	2004/11/01	10 125	03OCT01	09OCT01	1 000000	
.. WB1M ..	406	269,700 00	390,746 94	-121,046 94		00	-121,046 94
	465 000 000						
81234CBC4	SEARS CR ACCOUNT MAS SER 1998	2005/08/15	5 800	15AUG01	15AUG01	1 000000	
.. WB1U ..	100	271,666 66	274,981 28	-3,314 62		00	-3,314 62
	271,666 730						
81747XAA3	SER 2000 1G MEDALLIO MTG BACKE	2031/07/12	1 000	12JAN01	12JAN01	1 000000	
.. WB1H ..	308	202,681 83	202,801 82	-119 99		00	-119 99
	202 681 830						
.. WB1H ..	323	191,422 14	191,535 11	-112 97		00	-112 97
	191 422 140						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
81747XAA3	TOTAL						
	394,183 97	394,336 93		-232 96 L		00	-232 96 L
828709AD7	SIMMONS CO MERGED IN SR SUB NT	2009/03/15	10 250	01JUN01	06JUN01	1 000000	
.. WB1J ..	041	992,000 00	995,668 90	-3,668 90		00	-3,668 90
	992,000 000						
.. WB1J ..	042	745,000 00	747,755 38	-2,755 38		00	-2,755 38
	745,000 000						
.. WB1J ..	128	639,347 50	739,640 12	-100,292 62		00	-100,292 62
	737,000 000						
828709AD7	TOTAL						
	2,376,347 50	2,483,064 40		-106,716 90 L		00	-106,716 90 L
83180QAB6	SMITH BARNEY HLDGS I TRANCHE T	2002/09/30	1 000	11JUL01	16JUL01	1 000000	
.. WB1U ..	590	5,007,375 00	5,000,543 89	6,831 11		00	6,831 11
	5 000 000 000						
833606AA4	SOCGEN REAL ESTATE C CAP SECS	2049/12/29	1 000	06NOV01	09NOV01	1 000000	
.. WB2L ..	230	159,237 00	158,675 14	561 86		00	561 86
	150,000 000						
842400DF7	SOUTHERN CA EDISON CO	2003/06/15	6 250	31JAN01	06FEB01	1 000000	
.. WB1H ..	395	897,500 00	884,064 99	13,435 01		00	13,435 01
	1,000,000 000						
842400DJ9	SOUTHERN CA EDISON C 1ST AND R	2018/10/01	6 900	25JAN01	31JAN01	1 000000	
.. WB1H ..	345	80,000 00	78,043 84	1,956 16		00	1,956 16
	100 000 000						
848503AJ7	SPIEKER PPTYS L P NT	2005/02/01	6 875	26OCT01	31OCT01	1 000000	
.. WB2J ..	462	1,457,134 00	1,446,631 19	10,502 81		00	10,502 81
	1 400,000 000						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
852060A88	SPRINT CAP CORP	2003/11/15	5 700	01NOV01	06NOV01	1 000000	
** WB2J **	495	2,046,300 00	2,019,242 84	27,057 16		00	27,057.16
	2,000,000 000						
852040A85	SPRINT CAP CORP NT	2006/01/30	7 125	02OCT01	05OCT01	1 000000	
** WB2L **	064	1,059,770 00	1,053,760 00	6,010 00		00	6,010 00
	1,000,000 000						
860370AD7	STEWART ENTERPRISES SR SUB NT	2008/07/01	10 750	09NOV01	15NOV01	1 000000	
** WB1J **	150	1,073,100 00	980,000 00	93,100 00		00	93,100 00
	980,000 000						
863572L68	STRUCTURED ASSET SEC WASH MUT	2024/06/25	1 000	25APR01	25APR01	1 000000	
** WB1Z **	127	69,777 43	69,842 84	-65 41		00	-65 41
	69,777 430						
** WB1Z **	757	874,238 77	875,051 60	-812 83	25JUL01	1 000000	-812 83
	874,238 770					00	
863572L68	TOTAL		944,894 44	-878 24 1		00	-878 24 1
	944,016 20						
87203RAA0	SYSTEMS 2001 A T LLC ASSET PAS	2013/09/15	6 664	18DEC01	18DEC01	1 000000	
** WB1H **	785	54,155 40	54,155 40	00		00	00
	54,155 400						
872649BE7	TRW INC	2002/06/01	6 500	03AUG01	08AUG01	1 000000	
** WB1Y **	095	10,161,000 00	9,919,629 34	241,370 66		00	241,370 66
	10,000,000 000						
** WB1Z **	666	10,161,000 00	10,144,990 20	16,009 80	03AUG01	1 000000	16,009 80
	10,000,000 000					00	
872649BE7	TOTAL		20,064,619 54	257,380 46 1		00	257,380 46 1
	20,322 000 00						



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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
87316TAA0	TXU ELEC CO	2002/12/20	1 000	20NOV01	20NOV01	1 000000	
** WB1Z **	143	5,000,000 00	5,004,694 20	-4,694 20		00	-4,694 20
	5,000,000 000						
87316BAC2	TXU CORP	2006/06/15	6 375	02NOV01	07NOV01	1 000000	
** WB2J **	497	1,553,760 00	1,523,731 30	30,028 70		00	30,028 70
	1,500,000 000						
87612EAC0	TARGET CORP	2011/01/15	6 350	15JUN01	20JUN01	1 000000	
** WB1H **	129	1,935,072 40	1,935,720 19	-647 79		00	-647 79
	1,940,000 000						
87612EAD8	TARGET CORP	2007/04/01	5 500	22MAR01	27MAR01	1 000000	
** WB1Y **	441	3,677,534 40	3,662,888 00	14,646 40		00	14,646 40
	3,680,000 000						
878154AE3	TEAM FLEET FING CORP 971 RENTL	2003/05/15	7 350	15NOV01	15NOV01	1 000000	
** WB1Z **	155	1,507,083 32	1,518,977 63	-11,894 31		00	-11,894 31
	1,507,083 320						
879385ABB	TELEFONICA EUROPE BV US NT	2005/09/15	7 350	02OCT01	05OCT01	1 000000	
** WB2L **	058	1,073,280 00	1,078,250 00	-4,970 00		00	-4,970 00
	1,000,000 000						
879403AG8	TELEFONOS DE MEXICO SR NT 144	2006/01/26	8 250	30AUG01	31AUG01	1 000000	
** WB1H **	376	1,989,300 24	1,989,300 27	- 01		00	- 01
	2,000,000 000						
** WB1H **	CXL 376	-1,989,300 24	-1,989,300 27	01	30AUG01	1 000000	01
	-2,000,000 000					00	
** WB2I **	052	1,989,300 28	1,989,456 84	-154 58	28SEP01	1 000000	-154 58
	2,000,000 000					00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
879403AGB	TOTAL	1,989,300 28	1,989,456 86	-156 58 L	00	-156 58 L
		00	00	00 S	00	00 S
880451AT6	TENNESSEE GAS PIPELT DEB	2017/04/01 7 500	06NOV01	09NOV01	1 000000	
.. WB2L ..	237 987,967 50	946,502 75	41 464 75		00	41,464 75
	975,000 000					
880591CE0	TENNESSEE VALLEY AUT 2005 PWR	2005/06/15 6 375	02MAY01	04MAY01	1 000000	
.. WB1H ..	406 1,399,005 00	1,290,628 28	108,376 72		00	108,376 72
	1,350,000 000					
880591DB5	TENNESSEE VALLEY AUT PWR DD 19	2008/11/13 5 375	25MAY01	30MAY01	1 000000	
.. WB1H ..	719 1,770 768 80	1,629 840 52	140,920 28		00	140,920 28
	1 840 000 000					
880591DE9	TENNESSEE VALLEY AUT GLOBAL PW	2002/09/24 6 000	28AUG01	29AUG01	1 000000	
.. WB1U ..	250 20 504,400 00	19,968,724 81	537,675 19		00	537,675 19
	20,000,000 000					
88319WAD2	TEXTRON FJM CORP MED TRANCHE T	2001/03/15 6 125	20FEB01	20FEB01	1 000000	
.. WB1Y ..	362 1,175,141 00	1,174,140 10	1 000 90		00	1,000 90
	1,175,000 000					
883199AK7	TEXTRON FINL CORP 2000 C N1	2007/07/15 6 460	13JUL01	17AUG01	1 000000	
.. WB1U ..	170 240 971 57	240,954 14	15 43		00	15 43
	240,971 570					
887315AX7	TIME WARNER INC DEB	2007/08/15 8 180	31OCT01	05NOV01	1 000000	
.. WB1H ..	387 2,263 560 00	2,160 033 75	103 524 25		00	103,524 25
	2,000 000 000					
89232RAB9	TOYOTA AUTO REC 2000 ASSET BKD	2002/12/15 7 120	26NOV01	26NOV01	1 000000	
.. WB1Z ..	222 2 105 886 75	2,115,018 78	-9,132 03		00	-9,132 03
	2,105 886 750					
.. WB1Z ..	CXL 222 -2,105,886 75	-2,115,018 78	9,132 03	26NOV01	1 000000	9,132 03
	-2,105,886 750				00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1Z ..	294 2 105,886 75	2,115,018 83	-9,132 08	26NOV01	1 000000	-9,132 08
	2,105,886 800				00	
89232RAB9	TOTAL	2 115 018 83	-9,132 08 L		00	-9,132 08 L
89232RAC7	TOYOTA AUTO RECEIVAB ASSET BKD	2004/08/15 7 180	15NOV01	15NOV01	1 000000	
.. WB2J ..	536 26,799 54	27,528 25	-728 71		00	-728 71
	26,799 540					
89232BABJ	TOYOTA AUTO RECVBLS ASSET BAC	2001/12/17 5 000	15FEB01	15FEB01	1 000000	
.. WB1F ..	690 25,359 64	25,321 24	38 40		00	38 40
	25,359 420					
89350LHS4	TRANSAMERICA FJM COR TRANCHE S	2001/11/01 6 125	26FEB01	01MAR01	1 000000	
.. WB1Y ..	374 10,036 700 00	10 032,441 31	4,258 69		00	4,258 69
	10,000,000 000					
89350LJF0	TRANSAMERICA FJM COR TRANCHE S	2001/02/05 1 000	03FEB01	06FEB01	1 000000	
.. WB1U ..	624 25,445,599 82	25,000,368 18	445,231 64		00	445,231 64
	25,000,000 000					
895728AAJ	TRI UNION DEV CORP SR SECD N	2006/06/01 12 500	13DEC01	13DEC01	1 000000	
.. WB1J ..	207 8,236,402 65	8,238,206 24	-1 803 59		00	-1,803 59
	8,900,000 000					
.. WB1J ..	CXL 207 -8 236,402 65	-8,238,206 24	1 803 59	13DEC01	1 000000	1 803 59
	-8,900 000 000				00	
.. WB1J ..	219 7,832,270 46	7,903 346 85	-71 076 39	13DEC01	1 000000	-71,076 39
	8,900,000 000				00	
895728AA1	TOTAL	7,903,346 85	-71,076 39 L		00	-71,076 39 L

WILLIAMS



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
895728A05	TRI UNION DEV CORP SR SECD N 2004/06/01	12 500		07DEC01	07DEC01	1 000000	
** WB1J **							
	187	8,410,500 00	8,444,235 57	-33,735 57		00	-33,735 57
	8,900,000 000						
89675YAB8	TRITON AVIATION FIM SUBCLASS 2025/06/15	1 000		15SEP01	15OCT01	1 000000	
** WB1Z **							
	698	22,056 20	22,109 42	-53 22		00	53 22
	22,056 200						
** WB1Z **							
	CXL 698	22,056 20	-22,109 42	53 22		00	53 22
	-22,056 200						
** WB1Z **							
	718	225,538 17	224,083 30	-545 13		00	-545 13
	225,538 170						
** WB1Z **							
	438	225,538 17	224 083 30	-545 13		00	-545 13
	225,538 170						
** WB1Z **							
	CXL 438	-225,538 17	-226 083 30	545 13		00	545 13
	-225,538 170						
** WB1Z **							
	448	225 538 17	226,083 30	-545 13		00	-545 13
	225,538 170						
** WB1Z **							
	CXL 448	225,538 17	-226,083 30	545 13		00	545 13
	-225,538 170						
** WB1Z **							
	668	241 611 14	242,194 05	-582 91		00	-582 91
	241,611 140						
** WB1Z **							
	CXL 668	-241,611 14	-242,194 05	582 91		00	582 91
	-241,611 140						
** WB1Z **							
	700	241,611 14	242 194 05	-582 91		00	-582 91
	241,611 140						
** WB1Z **							
	158	207,189 49	207 688 54	-498 85		00	-498 85
	207,189 490						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** WB1Z **							
	151	207,189 49	207,688 54	-498 85		00	-498 85
	207,189 490						
** WB1Z **							
	CXL 151	-207,189 49	-207 688 54	498 85		00	498 85
	-207,189 490						
** WB1Z **							
	367	150 613 48	150,975 33	-361 85		00	-361 85
	150,613 480						
89675YAB8	TOTAL						
		824,952 48	826,941 22	-1,988 74 1		00	-1,988 74 1
902118BC1	TYCO INTL GROUP S A SR NT 2011/10/15	6 375		20NOV01	26NOV01	1 000000	
** WB1Q **							
	476	280 884 80	279,916 52	968 28		00	968 28
	280,000 000						
902494AJ2	TYSON FOODS INC FORM NT 144A 2011/10/01	8 250		18OCT01	23OCT01	1 000000	
** WB2L **							
	141	383,264 60	375,037 50	8,227 10		00	8,227 10
	365,000 000						
** WB2L **							
	145	142,410 15	138 712 50	3 697 65		00	3 697 65
	135,000 000						
902494AJ2	TOTAL						
		525 674 75	513,750 00	11,924 75 1		00	11,924 75 1
90253RAC9	UNION ACCEPTANCE CORP 2005/04/08	7 440		17DEC01	17DEC01	1 000000	
** WB1Z **							
	389	64,738 74	66,593 27	-1,854 53		00	-1,854 53
	64,738 740						
90263BFN3	UCFC LN TR HOME EQUI 2016/01/15	6 510		15MAR01	15MAR01	1 000000	
** WB1E **							
	013	99,155 29	98 816 22	339 07		00	339 07
	99,155 300						
902964AC9	USI AMERN HLDGS INC SR NT SER 2006/12/01	7 250		29NOV01	04DEC01	1 000000	
** WB1J **							
	175	969 400 00	1,304,241 97	-334,841 97		00	-334,841 97
	1,480,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS SECTY GN/LS	NET SECTY GN/LS
90327BAA7	USAA AUTO OWNER TR 2000 1 NT	2001/09/15	6 734	15MAY01	16MAY01	1 000000	
.. WB1U ..	470	360,690 92	360,690 97	- 05		00	- 05
	360,690 970						
90333CAB9	US INDS INC / US1 AM 2005 SR N	2003/10/15	7 125	25OCT01	30OCT01	1 000000	
.. WB1J ..	135	7,514,100 00	10,355,472 18	-2,841 572 18		00	-2,841,572 18
	10,890,000 000						
904784AA3	UNILEVER MV	2002/10/24	1 000	26SEP01	01OCT01	1 000000	
.. WB1U ..	404	25,050,800 00	25,000,000 00	50,800 00		00	50,800 00
	25,000,000 000						
90781BAX6	UNION PAC CORP	2001/05/15	7 375	05MAR01	06MAR01	1 000000	
.. WB1Y ..	385	5 010,550 00	5,003,195 64	7,354 34		00	7,354 34
	5 000,000 000						
91086QAG3	UNITED MEXICAN STS H TRANCHE T	2031/08/15	8 300	21DEC01	31DEC01	1 000000	
.. WB1Q ..	235	515,425 00	503,512 83	11 912 17		00	11,912 17
	530 000 000						
9109999C7	UNITED DEFENSE INDUS TERM LOAN	2009/08/13	6 980	01OCT01	01OCT01	1 000000	
.. WB1X ..	451	4,375 00	4,365 16	9 84		00	9 84
	4,375 000						
.. WB1X ..	731	239 374 26	238,835 67	19DEC01	19DEC01	1 000000	
	239,374 240			538 59		00	538 59
9109999C7	TOTAL		243 749 26	243,200 83	548 43 1	00	548 43 1
91263PAA3	UNITED STATES STEEL SR NT 144	2008/08/01	10 750	10OCT01	15OCT01	1 000000	
.. WB2L ..	100	62,300 00	66 511 32	-4 211 32		00	-4 211 32
	70 000 000						
.. WB2L ..	110	22 500 00	23,754 38	11OCT01	16OCT01	1 000000	
	25,000 000			1,254 38		00	-1,254 38
.. WB2L ..	113	116 350 00	123,522 77	11OCT01	19OCT01	1 000000	
	130 000 000			-7,172 77		00	-7,172 77

WB2C MONTHLY WILLIAM H. GATES FOUNDATION - COMPOSITE - SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001 AS-OF DATE 31DEC01 PAGE 677

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	NET BAS SECTY GN/LS	NET SECTY GN/LS
.. WB2L ..	124	49,500 00	52,264 08	17OCT01	22OCT01	1 000000	
	55,000 000			-2,764 08		00	-2,764 08
.. WB2L ..	163	58,500 00	61,772 77	24OCT01	29OCT01	1 000000	
	65,000 000			-3,272 77		00	-3,272 77
.. WB2L ..	164	13,575 00	14,255 25	24OCT01	29OCT01	1 000000	
	15,000 000			680 25		00	-680 25
.. WB2L ..	186	4 475 00	4 752 02	30OCT01	02NOV01	1 000000	
	5,000 000			-277 02		00	-277 02
.. WB2L ..	207	31,412 50	33,266 03	01NOV01	06NOV01	1 000000	
	35,000 000			1 853 53		00	-1,853 53
91263PAA3	TOTAL		308,098 62	21 486 12 1		00	-21 486 12 1
91280AA7	UNITED STATES TRES B STRIPPED	2009/11/15	0 010	27DEC01	31DEC01	1 000000	
.. WB2L ..	629	557,340 30	554,065 65	3,274 65		00	3 274 65
	855,000 000						
91280YAG6	UNITED STATES TRES B STRIPPED	2019/02/15	0 010	27DEC01	31DEC01	1 000000	
.. WB2L ..	630	474,105 10	484,102 40	9,997 30		00	-9 997 30
	1,330,000 000						
912803AU7	UNITED STATES TRES BD STRP PRM	2020/08/15	0 010	21DEC01	26DEC01	1 000000	
.. WB2L ..	613	577 903 95	577 324 65	579 30		00	579 30
	1,755,000 000						
912803AW3	UNITED STATES TRES B STRIPPED	2021/05/15	0 010	19DEC01	21DEC01	1 000000	
.. WB2L ..	597	281,602 80	289,020 80	-7,418 00		00	-7,418 00
	895 000 000						
.. WB2L ..	598	270 134 60	264 647 80	19DEC01	21DEC01	1 000000	
	860,000 000			5,486 80		00	5,486 80

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GM/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
912803AM3	TOTAL						
	551,737 40	553,668 60		-1,931 20 L		00	-1,931 20 L
912803AY9	UNITED STATES IRES BD STRP PRN 2021/11/15 0 010			17JAN01	22JAN01	1 000000	
** WB1H **	784	741,584 12	741,584 12	9,332 58		00	9,332 58
2,510,000 000	750,916 70						
** WB1H **	284	-741,584 12	-741,584 12	-9,332 58		00	-9,332 58
-2,510,000 000							
** WB1H **	293	741,584 12	741,584 12	9,809 48		00	9,809 48
2,510,000 000	751,393 60						
** WB1Q **	475	149,595 94	149,595 94	-5,815 94		00	5,815 94
500,000 000	143,780 00						
** WB1H **	403	1,819,281 10	1,819,281 10	40,222 45		00	40,222 45
6,385,000 000	1,859,503 55						
** WB1Q **	543	134,645 05	134,645 05	2,050 45		00	2,050 45
475,000 000	134,695 50						
** WB1Q **	717	421,567 28	421,567 28	4,207 72		00	4,207 72
1,500,000 000	425,775 00						
** WB1Q **	729	233,307 06	233,307 06	2,910 92		00	2,910 92
830,000 000	236,218 00						
** WB1Q **	742	233,307 08	233,307 08	4,205 72		00	4,205 72
830,000 000	237,512 80						
** WB1Q **	760	233,074 65	233,074 65	3,027 15		00	3,027 15
830,000 000	236,101 80						
** WB1Q **	757	231,800 61	231,800 61	4,394 89		00	4,394 89
825,000 000	236,197 50						
** WB1Q **							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GM/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
	761	233,106 30	228,979 85	4,126 45		00	4,126 45
815,000 000							
** WB1Q **	767	214,932 00	214,932 00	4,309 35		00	4,309 35
765,000 000	219,241 35						
** WB1Q **	763	230,489 11	230,489 11	6,648 89		00	6,648 89
825,000 000	237,138 00						
** WB1Q **	771	187,220 56	187,220 56	4,506 64		00	4,506 64
670,000 000	191,727 20						
** WB1H **	450	144,612 34	144,612 34	8,772 66		00	8,772 66
500,000 000	153,385 00						
** WB1H **	457	433,909 26	433,909 26	26,320 74		00	26,320 74
1,500,000 000	460,230 00						
** WB1Q **	111	253,427 30	253,427 30	8,345 25		00	8,345 25
845,000 000	261,772 55						
** WB1H **	546	16,276 92	16,276 92	16,276 92		00	16,276 92
840,000 000	259,711 20						
** WB1Q **	132	2,116,665 03	2,116,665 03	48,434 97		00	48,434 97
7,000,000 000	2,145,100 00						
** WB1H **	611	1,028,716 73	1,028,716 73	83,881 52		00	83,881 52
3,545,000 000	1,112,598 25						
** WB1Q **	146	866,396 37	866,396 37	9,079 63		00	9,079 63
2,800,000 000	875,476 00						
** WB1Q **	150	804,035 89	804,035 89	10,106 75		00	10,106 75
2,595,000 000	814,142 64						
** WB1Q **	169	1,374,343 66	1,374,343 66	6,976 24		00	6,976 24
4,485,000 000	1,381,319 90						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WB1Q **	170 4,405,000 000	1,387,487 08	1,387,134 50	28AUG01 352 58	31AUG01	1 000000 00	352 58
912803AY9	TOTAL	4,596,821 60	4,411,537 83	185,283 77 L		00	185,283 77 L
		9,418 791 42	9 300,921 96	117,869 66 S		00	117,869 66 S
912803BM4	UNITED STATES TREAS 035	2027/11/15	0 010	24APR01	26APR01	1 000000	
** WB1H **	330 13,740,000 000	2,801,036 40	3,101 888 43	-300,852 03		00	-300,852 03
** WB1H **	389 5,320 000 000	1,359,366 40	2027/11/15 1 156,705 40	31OCT01 202,661 00	02NOV01	1 000000 00	202,661 00
** WB1H **	CXL 389 -5,320,000 000	-1,359,366 40	-1,156,705 40	31OCT01 202,661 00	02NOV01	1 000000 00	-202 661 00
** WB1H **	418 5 320,000 000	1,357,664 00	1,156,705 40	31OCT01 200,958 68	05NOV01	1 000000 00	200,958 68
** WB1H **	444 5 320,000 000	1,357,664 00	1,220 970 83	31OCT01 136,693 17	02NOV01	1 000000 00	136,693 17
** WB1H **	CXL 444 -5,320 000 000	-1,357,664 00	-1,220 970 83	31OCT01 -136,693 17	02NOV01	1 000000 00	-136,693 17
** WB1H **	574 8,640,000 000	2,013 292 80	1,978,283 81	26NOV01 35 008 99	27NOV01	1 000000 00	35,008 99
** WB1H **	575 7,280,000 000	1 687 431 20	1 686 424 36	26NOV01 1,006 84	27NOV01	1 000000 00	1,006 84
** WB1H **	CXL 575 -7,280,000 000	-1,687 431 20	-1,686,424 36	26NOV01 -1,006 84	27NOV01	1 000000 00	-1,006 84
** WB1H **	696 7,280,000 000	1,687,431 20	1 686,770 91	26NOV01 660 29	27NOV01	1 000000 00	660 29

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
912803BM4	TOTAL	7,859,424 40	7,923 648 55	-64,224 15 L		00	-64 224 15 L
912810DC9	UNITED STATES TREAS 10 75PCT	2003/02/15	10 750	05JAN01	09JAN01	1 000000	
** WB1H **	152 1 030 000 000	1,150,381 25	1,124 708 31	23,672 94		00	23,672 94
912810DE5	UNITED STATES TREAS 11 125 15	2003/08/15	11 125	05JAN01	09JAN01	1 000000	
** WB1H **	151 770,000 000	887,184 37	849 152 21	18 032 16		00	18,032 16
912810DG0	UNITED STATES TREAS DTD 10/5/	2003/11/15	11 875	24APR01	27APR01	1 000000	
** WB1H **	360 860 000 000	1,012,448 44	977,691 26	34,757 18		00	34,757 18
912810DY7	UNITED STATES TREAS DTD 02/15	2016/02/15	9 250	28SEP01	01OCT01	1 000000	
** WB1Q *	448 800,000 000	1,124,750 00	1,124 374 14	375 86		00	375 86
** WB1Q **	517 320,000 000	455 150 00	449,499 31	03OCT01 5 450 69	04OCT01	1 000000 00	5 450 69
** WB1Q **	681 450 000 000	631,406 25	633,023 44	10OCT01 -1,617 19	10OCT01	1 000000 00	-1,617 19
** WB1Q *	689 450 000 000	634,359 38	630 855 66	10OCT01 3 503 72	11OCT01	1 000000 00	3,503 72
** WB1Q *	702 450 000 000	632 134 85	632 473 88	11OCT01 -537 03	18OCT01	1 000000 00	537 03
** WB1Q **	801 800 000 000	1,122,000 00	1 121 070 54	15OCT01 929 46	15OCT01	1 000000 00	929 46
* WB1Q *	802 800 000 000	1 122,000 00	1,121 054 92	15OCT01 945 08	15OCT01	1 000000 00	945 08
** WB1Q *	CXL 802 -1,122 000 000	-1,122 000 00	-1,121 054 92	15OCT01 945 08	15OCT01	1 000000 00	-945 08



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
-800,000 000							
** WB10 **	528 1,103,125 00	1,078,972 05	24,152 95	03OCT01	04OCT01	1 000000 00	24 152 95
800,000 000							
** WB10 **	093 686,406 25	680,654 98	5,751 27	18OCT01	19OCT01	1 000000 00	5,751 27
500 000 000							
** WB10 **	117 940,804 69	933,906 73	6,897 96	24OCT01	25OCT01	1 000000 00	6 897 96
685,000 000							
** WB10 **	391 1,119,500 00	1,125,000 00	-5,500 00	14NOV01	14NOV01	1 000000 00	-5,500 00
800,000 000							
** WB10 **	487 606,234 38	629,343 63	-23,109 25	21NOV01	21NOV01	1 000000 00	-23 109 25
450,000 000							
** WB10 **	502 620,693 75	650,860 25	30,166 50	26NOV01	27NOV01	1 000000 00	-30,166 50
470,000 000							
** WB10 **	505 158,355 76	161,447 69	-3,091 93	27NOV01	03DEC01	1 000000 00	-3,091 93
120 000 000							
** WB10 **	198 1,341,518 75	1,362,661 52	-21,142 77	17DEC01	18DEC01	1 000000 00	-21,142 77
1,040,000 000							
** WB10 **	199 1,096,433 60	1,098,371 10	1,937 50	17DEC01	18DEC01	1 000000 00	-1 937 50
850 000 000							
** WB10 **	227 385,989 86	380,205 46	5,783 60	19DEC01	20DEC01	1 000000 00	5 783 60
295,000 000							
912810EE4	TOTAL	18,632,134 71	6,854 67 S			00	6,854 67 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
912810E18	UNITED STATES TREAS 8PCT BND	2021/11/15	8 000	07NOV01	08NOV01	1 000000 00	
** WB10 **	166 1,521,093 75	1,514,218 75	6,875 00			00	6,875 00
1,100 000 000							
** WB10 **	466 851,296 88	874,028 93	-22,732 05	16NOV01	16NOV01	1 000000 00	-22,732 05
650,000 000							
** WB10 **	529 232,467 19	235,617 46	-3,150 27	29NOV01	30NOV01	1 000000 00	-3,150 27
180 000 000							
** WB10 **	628 8,562,966 88	8,458,864 41	104,102 47	03DEC01	05DEC01	1 000000 00	104 102 47
6,598 000 000							
** WB10 **	231 182,983 20	189,729 42	-6,746 22	20DEC01	21DEC01	1 000000 00	-6,746 22
145 000 000							
912810E18	TOTAL	8,458,864 41	104,102 47 L			00	104,102 47 L
		2,787,841 02	2,813,594 56			00	-25,753 54 S
912810E64	UNITED STATES TREAS 7 25PCT B	2022/08/15	7 250	01MAR01	02MAR01	1 000000 00	
** WB10 **	031 305,390 63	303,399 88	1,990 75			00	1,990 75
250 000 000							
** WB10 **	179 91,792 97	91,004 58	788 39	15MAR01	16MAR01	1 000000 00	788 39
75 000 000							
** WB10 **	195 239,910 94	236,597 61	3,313 33	20MAR01	21MAR01	1 000000 00	3 313 33
195 000 000							
** WB10 **	307 240,000 00	244,897 83	-4,897 83	03APR01	04APR01	1 000000 00	-4,897 83
200,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
912810EM6	TOTAL						
	877,094 54		875,899 90	1,194 64 S		00	1,194 64 S
912810FDS	UNITED STATES TREAS BDS	2028/04/15	3 625	20MAR01	22MAR01	1 000000	
** WBI A **	561	55,371,012 50	55,048,965 34	372,047 16		00	322,047 16
	54,020,500 000						
** WBI A **	562	55,455,419 53	55,050,307 88	405,111 65	20MAR01	22MAR01	1 000000
	54,020,500 000					00	405,111 65
** WBI A **	564	11,080,955 06	11,043,491 46	37,463 60	20MAR01	22MAR01	1 000000
	10,804,100 000					00	37,463 60
** WBI A **	706	54,826,628 44	55,467,270 87	-640,642 43	18APR01	20APR01	1 000000
	54,267 000 000					00	-640,642 43
** WBI A **	707	54,826,628 44	55,467,270 86	-640,642 42	18APR01	20APR01	1 000000
	54,267,000 000					00	-640,642 42
** WBI A **	708	54,826,628 44	55,435,644 34	-609,015 90	18APR01	20APR01	1 000000
	54,267,000 000					00	-609,015 90
** WBI A **	709	54,826,628 44	55,572,312 82	-745,684 38	18APR01	20APR01	1 000000
	54,267,000 000					00	-745,684 38
** WBI A **	710	54,826,628 44	56,241,908 42	-1,415,279 98	18APR01	20APR01	1 000000
	54,267,000 000					00	-1,415,279 98
** WBI A **	711	54,826,628 44	55,993,334 08	-1,166,705 64	18APR01	20APR01	1 000000
	54,267,000 000					00	-1,166,705 64
** WBI A **	745	55,310,491 80	56,024,646 36	-714,154 56	25APR01	27APR01	1 000000
	54,317,500 000					00	-714,154 56
** WBI A **	746	55,310,491 80	56,084,885 50	-774,393 70	25APR01	27APR01	1 000000
	54,317,500 000					00	-774,393 70
** WBI A **					25APR01	27APR01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
	747	55,310,491 80	56,084,885 48	-774,393 68		00	-774,393 68
	54,317,500 000						
** WBI A **	749	44,248,393 44	44,750,943 90	-502,550 46	25APR01	27APR01	1 000000
	43,454,000 000					00	-502,550 46
** WBI A **	744	55,310,491 80	56,000,882 38	-690,390 58	26APR01	27APR01	1 000000
	54,317,500 000					00	-690,390 58
** WBI A **	750	55,438,798 44	54,928,198 59	510,599 85	26APR01	27APR01	1 000000
	54,317,500 000					00	510,599 85
** WBI A **	751	55,438,798 44	54,928,198 58	510,599 86	26APR01	27APR01	1 000000
	54,317,500 000					00	510,599 86
** WBI A **	752	55,438,798 44	54,928,198 59	510,599 85	26APR01	27APR01	1 000000
	54,317,500 000					00	510,599 85
** WBI A **	753	55,438,798 44	54,928,198 58	510,599 86	26APR01	27APR01	1 000000
	54,317,500 000					00	510,599 86
** WBI A **	758	55,438,798 44	54,862,397 40	576,401 04	26APR01	27APR01	1 000000
	54,317,500 000					00	576,401 04
** WBI H **	677	1,121,170 29	1,071,824 67	49,345 62	21MAY01	23MAY01	1 000000
	1,088,680 000					00	49,345 62
** WBI A **	178	391,223,125 79	393,649,013 45	-2,425,887 66	07JUN01	11JUN01	1 000000
	381,797,500 000					00	-2,425,887 66
** WBI A **	282	422,643,319 71	430,073,809 72	7,430,490 01	12JUL01	16JUL01	1 000000
	416,525,600 000					00	-7,430,490 01
** WBI A **	297	111,054,399 22	113,151,661 53	-2,097,262 31	12JUL01	13JUL01	1 000000
	109,565,000 000					00	-2,097,262 31
** WBI A **	407	113,845,631 00	113,083,351 66	762,279 34	24AUG01	28AUG01	1 000000
	110,029,000 000					00	762,279 34

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	1RD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
** WBIA **	442	227,531,748 44	276 667,939 23		27AUG01 863,809 21	29AUG01	1 000000 00	863,809 21
220,070,000 000								
** WBIA **	651	112 881,992 50	114,427,949 06		09OCT01 1,545,956 56	11OCT01	1 000000 00	-1,545,956 56
109,744,000 000								
** WBIA **	CXL 651	112 881,992 50	-114,427,949 06		09OCT01 1 545 956 56	11OCT01	1 000000 00	1,545,956 56
-109,744 000 000								
** WBIA **	699	112,881,992 50	114,427,949 06		09OCT01 -1,545,956 56	11OCT01	1 000000 00	-1,545,956 56
109,744,000 000								
** WBIA **	461	112 213,240 00	114,319,198 96		10OCT01 -2,105,958 96	12OCT01	1 000000 00	-2,105,958 96
109 744,000 000								
** WBIA **	CXL 661	-112,213,240 00	-114,319 198 96		10OCT01 2,105,958 96	12OCT01	1 000000 00	2,105,958 96
-109,744,000 000								
** WBIA **	662	201,983 832 00	204 691 644 74		10OCT01 -2 707 812 74	12OCT01	1 000000 00	-2,707,812 74
197,539,200 000								
** WBIA **	CXL 662	-201 983 832 00	204,691,644 74		10OCT01 2,707,812 74	12OCT01	1 000000 00	2,707,812 74
-197,539,200 000								
** WBIA **	701	112,213,240 00	114,319,198 95		10OCT01 -2 105,958 95	12OCT01	1 000000 00	-2,105,958 95
109,744 000 000								
** WBIA **	702	201 983 832 00	204 692,958 08		10OCT01 -2 709,126 08	12OCT01	1 000000 00	-2,709,126 08
197,539,200 000								
** WBIA **	385	5,871,304 00	5,407 048 56		31OCT01 464,255 44	01NOV01	1 000000 00	464,255 44
5,487,200 000								

STATEMENT

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	1RD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
912810F05	TOTAL	2 693,921 273 52	2,715,386 696 34		-21,465 422 82 L		00	-21 465,422 82 L
912810FE3	UNITED STATES TREAS BDS		2028/08/15	5 500	11APR01	16APR01	1 000000	
** WBIA **	472	48,207 031 25	47 958 304 17		248 727 08		00	248,727 08
50 000,000 000								
** WBIA **	473	48,207 031 25	47 958 304 17		11APR01 248,727 08	16APR01	1 000000 00	248,727 08
50,000,000 000								
912810FE3	TOTAL	96 414 062 50	95,916 608 34		497 454 16 L		00	497,454 16 L
912810FF0	UNITED STATES TREAS BD		2028/11/15	5 250	07AUG01	09AUG01	1 000000	
** WBIA **	498	3,084,225 00	3 024,231 71		59,993 29		00	59,993 29
3,280,000 000								
912810FH6	UNITED STATES TREAS BDS		2029/04/15	3 875	08JAN01	10JAN01	1 000000	
** WBIA **	185	999,790 98	966 484 80		33,306 18		00	33,306 18
952,749 000								
** WBIA **	299	609 847 97	574,691 70		18JAN01 35,156 27	22JAN01	1 000000 00	35,156 27
582 367 500								
** WBIA **	323	1,253,405 29	1,205 000 53		23JAN01 48,404 76	25JAN01	1 000000 00	48,404 76
1,194,568 300								
** WBIA **	373	56,085,322 34	55,603,724 60		06FEB01 481,597 74	08FEB01	1 000000 00	481 597 74
52,944,500 000								
** WBIA **	374	56,085,322 34	55,603,724 59		06FEB01 481,597 75	08FEB01	1 000000 00	481,597 75
52,944,500 000								
** WBIA **	375	56,088,079 69	55,603,714 01		06FEB01 484 365 68	08FEB01	1 000000 00	484,365 68
52,944,500 000								
** WBIA **	376	56,088,079 69	55,591 274 12		06FEB01 496 805 57	08FEB01	1 000000 00	496,805 57
52,944,500 000								

STATEMENT



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE				
WBIA	377	56,088,079 69	55,094,478 00	06FEB01	08FEB01	1 000000	00	993,601	69
52,944,500 000									
WBIA	378	56,088,079 69	55,092,698 10	06FEB01	08FEB01	1 000000	00	995,381	51
52,944,500 000									
WBIA	379	56,087,020 31	55,091,534 17	07FEB01	09FEB01	1 000000	00	995,484	14
52,943,500 000									
WBIA	380	56,087,020 31	55,091,536 16	07FEB01	09FEB01	1 000000	00	995,484	15
52,943,500 000									
WBIA	539	57,265,687 50	55,406 640 16	15MAR01	19MAR01	1 000000	00	1,859,047	34
53,116,000 000									
WBIA	540	57,265 687 50	55,443 560 03	15MAR01	19MAR01	1 000000	00	1,822,127	47
53,116,000 000									
WBIA	541	57,265,687 50	55,456,738 84	15MAR01	19MAR01	1 000000	00	1,808,948	66
53,116 000 000									
WBIA	565	30,254,136 54	29,417,612 57	20MAR01	22MAR01	1 000000	00	836,523	97
28,176,145 790									
WBIA	566	57,043,288 52	55,517,494 83	20MAR01	22MAR01	1 000000	00	1,525,793	69
53,148 500 000									
WBIA	567	57,043,288 52	55 681,135 76	20MAR01	22MAR01	1 000000	00	1,362,152	74
53,148,500 000									
WBIA	568	57,043,288 52	55,676,157 82	20MAR01	22MAR01	1 000000	00	1,367,130	70
53,148,500 000									
WBIA	569	57,043,288 52	55,649 310 59	20MAR01	22MAR01	1 000000	00	1,393,977	93
53,148,500 000									
WBIA	570	57 043,288 52	55,649 852 36	20MAR01	22MAR01	1 000000	00	1,393,456	14

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE				
53,148,500 000									
WBIA	571	57,043,288 52	55,600,604 76	20MAR01	22MAR01	1 000000	00	1 442,683	76
53,148,500 000									
WBIA	657	56,536,770 47	53,206,195 18	04APR01	09APR01	1 000000	00	3,330,575	29
50,000,000 000									
WBIA	658	56,536,770 47	53,906 013 00	04APR01	09APR01	1 000000	00	2 630,757	47
50,000,000 000									
WBIA	652	56,456,212 50	55,887,791 74	05APR01	06APR01	1 000000	00	568 420	76
53,292,000 900									
WBIA	653	56,456,212 50	56,479,608 17	05APR01	06APR01	1 000000	00	-23,395	67
53,292,000 000									
WBIA	675	56,338,706 25	57,545 187 48	12APR01	17APR01	1 000000	00	-1,204,481	23
53,370,000 000									
WBIA	676	56,338,706 25	57,583,347 29	12APR01	17APR01	1 000000	00	-1 244 641	04
53,370,000 000									
WBIA	677	56,338,706 25	57,583,347 31	12APR01	17APR01	1 000000	00	-1,244,641	06
53,370,000 000									
WBIA	678	56,338,706 25	57 583,347 30	12APR01	17APR01	1 000000	00	-1,244,641	05
53,370,000 000									
WBIA	675	56,338,706 25	57,583,347 29	12APR01	17APR01	1 000000	00	-1,244 641	04
53,370 000 000									
WBIA	748	43,803,467 09	41,926,691 59	25APR01	27APR01	1 000000	00	1,876,775	50
38,840,608 150									
WBIA	184	400,859,077 50	405,315,205 91	11JUN01	13JUN01	1 000000	00	-4,456,128	41
375,732,000 000									

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
** WB1A **	288 114,263,028 60	114,391,983 01	114,391,983 01	11JUL01	16JUL01	1 000000	-2,128,954 41
107,843,000 000						00	
** WB1A **	289 114,448,383 76	116,394,371 54	116,394,371 54	11JUL01	16JUL01	1 000000	-1,945,987 78
107,843,000 000						00	
** WB1A **	290 171,217,612 98	174,591,557 31	174,591,557 31	11JUL01	16JUL01	1 000000	-3,373,944 33
161,764,500 000						00	
** WB1A **	CXL 290 -171,217,612 98	-174,591,557 31	-174,591,557 31	11JUL01	16JUL01	1 000000	3,373,944 33
-161,764,500 000						00	
** WB1A **	346 171,217,612 98	177,209,598 05	177,209,598 05	11JUL01	16JUL01	1 000000	-5,991,985 07
144,190,196 060						00	
** WB1A **	666 230,792,287 52	234,414,358 88	234,414,358 88	11OCT01	15OCT01	1 000000	-3,622,071 36
215,946,000 000						00	
** WB1A **	CXL 666 230,792,287 52	234,414,358 88	234,414,358 88	11OCT01	15OCT01	1 000000	3,622,071 36
-215,946,000 000						00	
** WB1A **	693 230,792,287 52	234,414,358 88	234,414,358 88	11OCT01	11OCT01	1 000000	-3,622,071 36
215,946,000 000						00	
** WB1A **	667 114,940,632 66	117,029,331 40	117,029,331 40	12OCT01	16OCT01	1 000000	-2,088,698 74
107,973,000 000						00	
** WB1A **	CXL 667 -114,940,632 66	117,029,331 40	117,029,331 40	12OCT01	16OCT01	1 000000	2,088,698 74
-107,973,000 000						00	
** WB1A **	671 80,541,109 69	81,787,572 50	81,787,572 50	12OCT01	16OCT01	1 000000	-1,246,462 81
75,581,100 000						00	
** WB1A **	CXL 671 80,541,109 69	-81,787,572 50	-81,787,572 50	12OCT01	16OCT01	1 000000	1,246,462 81
-75,581,100 000						00	
** WB1A **	694 114,940,632 66	117,029,331 40	117,029,331 40	12OCT01	16OCT01	1 000000	-2,088,698 74
						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
107,973,000 000							
** WB1A **	695 80,541,109 69	81,809,075 38	81,809,075 38	12OCT01	16OCT01	1 000000	-1,267,965 69
75,581,100 000						00	
** WB1A **	670 172,739,929 23	175,278,730 79	175,278,730 79	15OCT01	17OCT01	1 000000	-2,538,801 56
161,959,500 000						00	
** WB1A **	CXL 670 -172,739,929 23	-175,278,730 79	-175,278,730 79	15OCT01	17OCT01	1 000000	2,538,801 56
-161,959,500 000						00	
** WB1A **	696 172,739,929 23	175,261,440 31	175,261,440 31	15OCT01	17OCT01	1 000000	-2,521,511 08
161,959,500 000						00	
** WB1H **	324 1,188,977 24	2029/04/15 3 880	1,160,631 28	23JAN01	25JAN01	1 000000	28,345 94
1,133,033 700						00	
912810FH6	TOTAL	2,948,344 981 92	2,949,288 822 71	-943,840 79 1		00	-943,840 79 1
912810FJ2	UNITED STATES TREAS BDS	2029/08/15 6 125		09OCT01	11OCT01	1 000000	
** WB1H **	232 153,693 75	148,877 65	148,877 65	4,816 10		00	4,816 10
140,000 000							
** WB1H **	714 4,838,750 00	4,820,041 00	4,820,041 00	12DEC01	13DEC01	1 000000	10,709 00
4,560,000 000						00	
912810FJ2	TOTAL	4,984,443 75	4,968,918 65	15,525 10 1		00	15,525 10 1
912810FMS	UNITED STATES TREAS BDS	2030/05/15 6 250		01JUN01	05JUN01	1 000000	
** WB1H **	768 10,637 89	11,037 74	11,037 74	399 85		00	-399 85
10,000 000							
** WB1H **	789 10,718 75	11,037 65	11,037 65	318 90	05JUN01	07JUN01	1 000000
10,000 000						00	318 90
** WB1H **	175 32,278 12	33,110 65	33,110 65	-832 53	21JUN01	26JUN01	1 000000
30,000 000						00	-832 53

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB2L **	079 1,000,000 000	1,130,937 50	1,113 410 01		04OCT01 17,527 49	09OCT01	1 000000 00	17,527 49
** WB1A **	025 50,000,000 000	56,554,687 50	49,397,385 15		05OCT01 7,157,302 35	09OCT01	1 000000 00	7,157,302 35
** WB1A **	636 50,000,000 000	56,554,687 50	49,397,385 15		05OCT01 7,157,302 35	09OCT01	1 000000 00	7,157,302 35
** WB1A **	637 50,000,000 000	56,554 687 50	49,397,385 14		05OCT01 7,157,302 36	09OCT01	1 000000 00	7,157,302 36
** WB1A ** CXL	637 -50,000,000 000	-56,554,687 50	-49,397,385 14		05OCT01 -7,157,302 36	09OCT01	1 000000 00	-7,157,302 36
** WB2L **	137 60,000 000	67,415 63	66,801 03		17OCT01 614 60	22OCT01	1 000000 00	614 60
** WB2L **	136 245,000 000	276,773 44	272,769 74		18OCT01 4 003 70	23OCT01	1 000000 00	4,003 70
** WB2L **	149 750 000 000	843,867 19	835,009 39		22OCT01 8 857 80	23OCT01	1 000000 00	8,857 80
** WB2L ** CXL	149 750,000 000	-843,867 19	-835,009 39		22OCT01 -8,857 80	23OCT01	1 000000 00	-8,857 80
** WB2L **	153 500 000 000	562,578 13	554,672 93		22OCT01 5,905 20	23OCT01	1 000000 00	5,905 20
** WB2L **	180 850,000 000	970,029 30	946,312 82		29OCT01 23,716 46	31OCT01	1 000000 00	23,716 46
** WB2L **	194 950,000 000	1,132,058 59	1,057,635 04		31OCT01 74,423 55	02NOV01	1 000000 00	74 423 55
** WB2L **	211	548,666 01	506,545 26		01NOV01 42,120 75	05NOV01	1 000000 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	455,000 000							
** WB2L **	213 455,000 000	555,597 66	506,545 26		01NOV01 49 052 40	05NOV01	1 000000 00	49,052 40
** WB2L **	215 1,145,000 000	1,395,468 75	1,279,246 68		01NOV01 116,222 07	05NOV01	1 000000 00	116,222 07
** WB2L **	216 895,000 000	1,075,398 44	1,002,889 39		01NOV01 72 509 05	05NOV01	1 000000 00	72,509 05
** WB2L **	233 560 000 000	682,762 50	627,833 50		01NOV01 54 929 00	05NOV01	1 000000 00	54,929 00
** WB2L **	248 455,000 000	549 856 83	514,129 54		01NOV01 35,727 29	05NOV01	1 000000 00	35,727 29
** WB2L **	228 3 000,000 000	3,558,281 25	3,371,094 36		05NOV01 187,186 89	07NOV01	1 000000 00	187,186 89
** WB2L **	242 175,000 000	210 000 00	196,194 50		06NOV01 13,805 50	09NOV01	1 000000 00	13 805 50
** WB2L **	243 200,000 000	239,750 00	224,858 52		06NOV01 14 891 46	09NOV01	1 000000 00	14,891 46
** WB2L **	244 260,000 000	312,609 38	293,774 89		07NOV01 18 834 49	09NOV01	1 000000 00	18,834 49
** WB2L **	261 55,000 000	66,189 06	62,152 09		08NOV01 4,036 97	14NOV01	1 000000 00	4,036 97
** WB2L **	265 65,000 000	78,091 41	73,416 91		08NOV01 4,674 50	14NOV01	1 000000 00	4,674 50
** WB2L **	266 335,000 000	406,606 25	377,721 59		08NOV01 28,884 66	14NOV01	1 000000 00	28,884 66

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL MAT COST	LOCAL MAT COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
** WB2L **	267 78,873 46	73,158 57	08NOV01	14NOV01	1 000000	5 714 87	5 714 87
45,000 000					00		
** WB2L **	268 121,281 25	112,551 66	08NOV01	14NOV01	1 000000	8,729 59	8,729 59
100,000 000					00		
** WB2L **	262 59,976 56	56 486 42	09NOV01	14NOV01	1 000000	3,490 14	3,490 14
50,000 000					00		
** WB2L **	262 -59,976 56	-56,486 42	09NOV01	14NOV01	1 000000	3,490 14	3,490 14
CXL 50 000 000					00		
** WB2L **	263 203,920 31	192 001 23	09NOV01	14NOV01	1 000000	11,919 08	11,919 08
170,000 000					00		
** WB2L **	263 203,920 31	-192,001 23	09NOV01	14NOV01	1 000000	-11,919 08	-11,919 08
CXL -170,000 000					00		
** WB2L **	264 575,775 01	542,121 12	09NOV01	14NOV01	1 000000	33,653 89	33,653 89
480 000 000					00		
** WB2L **	264 575,775 01	-542 121 12	09NOV01	14NOV01	1 000000	-33,653 89	-33,653 89
CXL -480,000 000					00		
** WB2L **	272 77 898 44	73,158 25	09NOV01	15NOV01	1 000000	4,740 19	4,740 19
65,000 000					00		
** WB2L **	273 59,718 75	56,275 57	09NOV01	15NOV01	1 000000	3,443 18	3,443 18
50 000 000					00		
** WB2L **	274 78 000 00	73,158 24	09NOV01	15NOV01	1 000000	4,841 76	4,841 76
65,000 000					00		
** WB2L **	281 839 671 88	791,530 90	09NOV01	14NOV01	1 000000	48,140 98	48,140 98
700 000 000					00		
** WB2L **	275 89,226 56	84,412 97	13NOV01	16NOV01	1 000000	4 813 59	4,813 59
					00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL MAT COST	LOCAL MAT COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECTY GN/LS			
75 000 000							
** WB2L **	280 65,441 41	61,902 83	13NOV01	16NOV01	1 000000	3,538 58	3,538 58
55 000 000					00		
** WB1Q **	375 640,406 25	639,478 13	13NOV01	14NOV01	1 000000	928 12	928 12
540 000 000					00		
** WB2L **	285 140,193 75	136 824 07	14NOV01	19NOV01	1 000000	3,369 68	3,369 68
120 000 000					00		
** WB2L **	310 46,350 00	45,190 93	15NOV01	20NOV01	1 000000	1,159 07	1,159 07
40 000 000					00		
** WB2L **	311 279,000 00	271 052 73	15NOV01	20NOV01	1 000000	7,947 27	7,947 27
240 000 000					00		
** WB2L **	311 -279 000 00	-271 052 73	15NOV01	20NOV01	1 000000	-7,947 27	-7,947 27
CXL -240,000 000					00		
** WB2L **	320 366 495 12	355 754 99	15NOV01	21NOV01	1 000000	10,740 13	10,740 13
315,000 000					00		
** WB2L **	389 110,437 50	112,846 76	15NOV01	20NOV01	1 000000	-2,409 26	-2,409 26
95,000 000					00		
** WB2L **	389 -110 437 50	-112,846 76	15NOV01	20NOV01	1 000000	2,409 26	2,409 26
CXL -95,000 000					00		
** WB2L **	455 389,437 50	400,813 17	15NOV01	20NOV01	1 000000	-11,375 67	-11,375 67
335 000 000					00		
** WB2L **	346 38,512 97	38,398 58	19NOV01	23NOV01	1 000000	114 39	114 39
34 000 000					00		
** WB2L **	348 68,231 25	67 762 21	19NOV01	23NOV01	1 000000	469 04	469 04
60 000 000					00		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE			NET	SECTY GN/LS
** WB2L **	355	149,312 50	171,026 89		19NOV01	23NOV01	1 000000		-1,714 39
	150,000 000						00		
** WB2L **	356	175,973 44	182,654 30		19NOV01	23NOV01	1 000000		-6,680 86
	155,000 000						00		
** WB2L **	349	169,593 75	170,907 64		20NOV01	23NOV01	1 000000		-1,313 89
	150,000 000						00		
** WB2L **	CXL 349	-169,593 75	-170,907 64		20NOV01	23NOV01	1 000000		1,313 89
	-150,000 000						00		
** WB2L **	350	253,240 00	255,399 59		20NOV01	23NOV01	1 000000		-2,139 59
	224,000 000						00		
** WB2L **	CXL 350	-253,240 00	-255,399 59		20NOV01	23NOV01	1 000000		2,139 59
	-224,000 000						00		
** WB2L **	359	102,886 88	111,627 30		20NOV01	23NOV01	1 000000		-8,740 42
	91,000 000						00		
** WB2L **	CXL 359	-102,886 88	-111,627 30		20NOV01	23NOV01	1 000000		8,740 42
	-91,000 000						00		
** WB2L **	360	135,675 00	146,491 90		20NOV01	23NOV01	1 000000		-10,816 90
	120,000 000						00		
** WB2L **	CXL 360	-135,675 00	-146,491 90		20NOV01	23NOV01	1 000000		10,816 90
	-120,000 000						00		
** WB2L **	361	384,412 50	410,812 36		20NOV01	23NOV01	1 000000		-26,399 86
	340 000 000						00		
** WB2L **	CXL 361	-384,412 50	-410,812 36		20NOV01	23NOV01	1 000000		26,399 86
	-340 000 000						00		
** WB2L **	372	45,293 75	47,512 41		20NOV01	26NOV01	1 000000		-2,218 66
							00		

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS	SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE			NET	SECTY GN/LS
	40,000 000								
** WB2L **	403	1,045,828 13	1,106,326 13		20NOV01	23NOV01	1 000000		-60,498 00
	925,000 000						00		
** WB2L **	662	4 441,652 50	4,759,071 33		28NOV01	30NOV01	1 000000		-317 418 83
	4,004,000 000						00		
912810FMS	TOTAL	135,319,472 53	120,537,444 40		14 782,028 13 L		00		14,782,028 13 L
		640,406 25	639,478 13		928 12 S		00		928 12 S
912810FP8	UNITED STATES TREAS BDS	2031/02/15	5 375		26APR01	30APR01	1 000000		
** WB1Z **	126	4,747,187 50	4,749,609 37				00		17,578 13
	5,000,000 000								
** WB1H **	766	1,427,812 50	1,421,519 37		01JUN01	05JUN01	1 000000		6,293 13
	1 500,000 000						00		
** WB1H **	778	746,118 74	737,520 42		04JUN01	06JUN01	1 000000		8,598 12
	780 000 000						00		
** WB1H **	177	721,757 81	710,055 50		21JUN01	25JUN01	1 000000		11,702 31
	750,000 000						00		
** WB2L **	328	1,385,688 28	1,383,768 75		19NOV01	21NOV01	1 000000		1,919 53
	1,345,000 000						00		
** WB2L **	422	110,584 38	111,512 50		27NOV01	30NOV01	1 000000		928 12
	110,000 000						00		
** WB2L **	423	105,196 88	106 443 75		27NOV01	30NOV01	1 000000		-1,246 87
	105,000 000						00		
** WB2L **	469	445 500 00	444 959 06		03DEC01	05DEC01	1 000000		540 94
	440,000 000						00		
** WB2L **					03DEC01	05DEC01	1 000000		
							00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
885.000 000	470 897,929 30		888,042 19	9,887 11		00	9,887 11
** WB2L **	480 1,525,546 88		1,504,843 75	04DEC01 28,703 13	06DEC01	1 000000 00	20,703 13
1,500,000 000							
** WB2L **	481 2,542,968 75		2,508 593 75	04DEC01 34,375 00	06DEC01	1 000000 00	34,375 00
2,500 000 000							
** WB2L **	543 392,968 76		401,374 24	12DEC01 -8,405 48	14DEC01	1 000000 00	-8 405 48
400 000 000							
** WB2L **	548 392,968 75		401,874 71	12DEC01 -8,905 96	14DEC01	1 000000 00	-8 905 96
400,000 000							
** WB2L **	CXL 548 -392 968 75		-401,874 71	12DEC01 8,905 96	14DEC01	1 000000 00	8 905 96
400,000 000							
** WB2L **	559 1,279 659 37		1,322,329 83	14DEC01 -42,469 66	18DEC01	1 000000 00	-42,669 66
1,315,000 000							
** WB2L **	580 2 092,806 64		2 082 090 94	18DEC01 10,715 70	20DEC01	1 000000 00	10,715 70
2,150,000 000							
** WB2L **	599 600 373 44		602,457 70	19DEC01 -2,084 26	21DEC01	1 000000 00	-2 084 26
610,000 000							
** WB2L **	616 148,474 56		143 275 45	21DEC01 5,201 11	27DEC01	1 000000 00	5 201 11
150 000 000							
** WB10 **	766 49,914 06	2031/02/15	5 500 49,376 50	12FEB01 537 56	15FEB01	1 000000 00	537 56
50,000 000							
** WB10 **	788 147,867 19		148 130 05	22FEB01 -262 86	23FEB01	1 000000 00	-262 86
150 000 000							
** WB10 **	012 505,946 88		498 705 64	27FEB01 7 241 24	01MAR01	1 000000 00	7,241 24
505,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB10 **	028 474,553 13		462 403 32	01MAR01 12,149 81	02MAR01	1 000000 00	12,149 81
470 000 000							
912810FPB	TOTAL		19,118,395 97	72,179 82 L		00	72 179 82 L
-----			1,178,281 26	19,665 75 S		00	19 665 75 S
912810FQ6	UNITED STATES TREAS BDS	2032/04/15	3 375	23OCT01 71,527 90	25OCT01	1 000000 00	71,527 90
** WB1H **	324 10,335,600 00		10,264,072 10	23OCT01 -71 527 90	25OCT01	1 000000 00	-71 527 90
10 440,000 000							
** WB1H **	CXL 324 -10 335 600 00		10,264,072 10	23OCT01 71,527 90	25OCT01	1 000000 00	71 527 90
-10 440 000 000							
** WB1H **	333 10 335 600 00		10,264,072 10	23OCT01 71,527 90	25OCT01	1 000000 00	71 527 90
10 440 000 000							
912810FQ6	TOTAL		10,264,072 10	71,527 90 L		00	71 527 90 L
-----							
912827G55	UNITED STATES TREAS 6 375PCT	2002/08/15	6 375	26MAR01 1,217,192 03	28MAR01	1 000000 00	1 217 192 03
** WB1A **	596 51,421,875 00		50,204,682 97	26MAR01 1,217,192 03	28MAR01	1 000000 00	1,217 192 03
50,000,000 000							
** WB1A **	597 51,421,875 00		50,204,682 97	26MAR01 608,596 01	28MAR01	1 000000 00	608 596 01
50 000,000 000							
** WB1A **	598 25,710,937 50		25,102,341 49	26MAR01 608,596 01	28MAR01	1 000000 00	-608 596 01
25 000 000 000							
** WB1A **	CXL 598 -25,710,937 50		25 102 341 49	26MAR01 608 596 01	28MAR01	1 000000 00	608 596 01
-25 000 000 000							
** WB1A **	599 25,710,937 50		25,102 341 49	26MAR01 608 596 01	28MAR01	1 000000 00	608 596 01
25 000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
912827G55	TOTAL	128,554,687 50	125,511,707 43*	3,042,980 07 L		00	3,042,980 07 L
912827L83	UNITED STATES TREAS NTS	2003/08/15	5 750	22MAY01	23MAY01	1 000000	
.. WB1A ..	123	51,366,500 00	51,617,506 10	-251,006 10		00	-251,006.10
50,000,000 000							
.. WB1A ..	124	46,229,850 00	46,455,755 49	-225,905 49	22MAY01	23MAY01	1 000000
45,000,000 000						00	-225,905 49
.. WB2D ..	027	1,037,851 56	1,035,888 94	1,970 62	20AUG01	20AUG01	1 000000
1,000,000 000						00	1,970 62
.. WB2D ..	040	519,687 50	517,678 24	2,009 26	31AUG01	31AUG01	1 000000
500,000 000						00	2,009 26
.. WB2D ..	050	1,050,468 75	1,034,498 25	15,970 50	18SEP01	18SEP01	1 000000
1,000,000 000						00	15,970 50
912827L83	TOTAL	100,204,357 81	100 661,319 02	-456,961 21 L		00	456,961 21 L
912827R87	UNITED STATES TREAS NTS	2004/11/15	7 875	05OCT01	11OCT01	1 000000	
.. WB2F ..	098	1,218,151 36	1,197,593 85	20,557 51		00	20,557 51
1,075,000 000							
912827U83	UNITED STATES TREAS NTS	2005/08/15	6 500	13FEB01	16FEB01	1 000000	
.. WB1H ..	572	2,404,251 56	2,403,914 36	337 20		00	337 20
2,260,000 000							
.. WB2F ..	038	108,300 78	108 062 50	238 28	10SEP01	11SEP01	1 000000
100 000 000						00	238 28
.. WB2F ..	069	1,102,578 12	1,079,438 83	23,139 29	20SEP01	27SEP01	1 000000
1,008,000 000						00	23,139 29
.. WB2F ..	075	1,324,312 50	1,295,264 70	29,047 80	27SEP01	28SEP01	1 000000
1,200,000 000						00	29 047 80

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
.. WB2F ..	081	1,453,281 25	1,418,848 80	34,432 45	28SEP01	01OCT01	1 000000
1,500,000 000						00	34,432 45
.. WB2F ..	092	3,202,687 50	3,129,176 11	73,511 39	04OCT01	05OCT01	1 000000
2,900,000 000						00	73,511 39
912827U83	TOTAL	9,795,411 71	9,634,705 30	160,706 41 L		00	160,706 41 L
912827X80	UNITED STATES TREAS NTS	2006/05/15	6 875	26JAN01	30JAN01	1 000000	
.. WB1A ..	313	10,838,281 25	10,404,545 63	433,735 62		00	433,735 62
10,000 000 000							
.. WB1H ..	231	14,956,347 65	14,293,938 67	662,408 98	09OCT01	11OCT01	1 000000
13,260 000 000						00	662,408 98
912827X80	TOTAL	25,794,628 90	24,698 484 30	1,096,144 60 L		00	1 096,144 60 L
912827Y22	UNITED STATES TREAS NTS	2001/05/31	6 500	31MAY01	31MAY01	1 000000	
.. WB1U ..	577	200,000,000 00	200 000,000 00	00		00	00
200,000,000 000							
912827Y55	UNITED STATES TREAS NTS	2006/07/15	7 000	10MAY01	11MAY01	1 000000	
.. WB1A ..	042	54,882,812 50	51,253,187 21	3,629,625 29		00	3,629,625 29
50,000 000 000							
.. WB1A ..	CXL 042	-54,882,812 50	-51,253,187 21	3,629,625 29	10MAY01	11MAY01	1 000000
-50,000,000 000						00	-3,629,625 29
912827Y55	TOTAL	00	00	00 L		00	00 L
912827Z39	UNITED STATES TREAS NTS	2001/08/31	6 500	25JAN01	26JAN01	1 000000	
.. WB1U ..	474	25,181,640 63	25,026,271 42	155,369 21		00	155,369 21
25,000 000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
912827262	UNITED STATES TREAS NTS	2006/10/15	6 500	07DEC01	12DEC01	1 000000	
WB2F	171	1,623,632 81	1,640,948 21	-17,315 40		00	-17,315 40
	1,500,000 000						
912827288	UNITED STATES TREAS NTS	2001/10/31	4 250	10MAY01	11MAY01	1 000000	
WB1A	024	25,281,250 00	25 223,862 18	57,387 82		00	57,387 82
	25 000,000 000						
9128272L5	UNITED STATES TREAS NTS	2002/02/28	4 250	10MAY01	11MAY01	1 000000	
WB1A	025	25,474,609 37	25 369,251 78	105 357 67		00	105,357 67
	25,000,000 000						
WB1A	026	50,949,218 74	50,738,503 41	210,715 33		00	210,715 33
	50,000,000 000						
9128272L5	TOTAL						
		76,423 828 11	76,107,755 11	316,073 00 1		00	316,073 00 1
9128272M3	UNITED STATES TREAS INFLATION	2007/01/15	3 375	16JAN01	17JAN01	1 000000	
WB1A	273	21,820 148 00	21 310 583 95	509,564 05		00	509,564 05
	21,971,200 000						
WB1H	190	5,265,158 88	5,242 043 57	23,115 31	100CT01	1 000000	23,115 31
	5,108,704 800					00	
WB1H	190	-5,265,158 88	-5,242 043 57	23,115 31	100CT01	1 000000	-23,115 31
	-5,108,704 800					00	
WB1H	638	5,265,158 88	5,242 559 56	22,599 32	100CT01	1 000000	22,599 32
	5,109 206 400					00	
WB1H	638	-5,265,158 88	-5 242,559 56	22,599 32	100CT01	1 000000	-22,599 32
	-5,109 206 400					00	
WB1H	698	5,265,158 88	5,242,559 56	22,599 32	100CT01	1 000000	22,599 32
	5,109 206 400					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
9128272M3	TOTAL						
		27,085 306 88	26,553 143 51	532,163 37 1		00	532,163 37 1
9128273A8	UNITED STATES TREAS INFLATION	2002/07/15	3 625	18APR01	19APR01	1 000000	
WB1E	755	3,359 741 06	3 266,786 82	92,954 24		00	92,954 24
	3,287 820 000						
WB1H	295	546 530 87	2002/07/15 541 539 84	04JAN01 4 991 03	09JAN01	1 000000	4,991 03
	543,305 000					00	
WB1U	153	27,658 300 74	29 480,233 40	-1,821,932 66	28FEB01	1 000000	-1,821,932 66
	27,162,250 000					00	
WB1U	153	-27,658 300 74	-29 480,233 40	1,821 932 66	28FEB01	1 000000	1,821,932 66
	-27 162,250 000					00	
WB1U	308	27 658,300 74	29 479 698 73	-1 821,389 99	28FEB01	1 000000	-1,821,389 99
	27,161,750 000					00	
WB1U	320	27,715 428 13	27,459 308 30	256,119 83	15MAR01	1 000000	256,119 83
	27 258 750 000					00	
WB1U	410	27 774 827 50	25,179,304 53	2,595 522 97	21MAR01	1 000000	2,595,522 97
	25 000,000 000					00	
WB1H	462	8,243 946 48	7,283 606 23	960 340 25	28JUN01	1 000000	960,340 25
	7,300 000 000					00	
WB1H	469	6,754,672 35	6,142 479 63	612 192 72	03JUL01	1 000000	612,192 72
	6,000 000 000					00	
WB1H	758	00	1 364 379 59	-529,429 05	30JUN01	1 000000	-529,429 05
	1 331 330 000					00	
WB1H				-834 950 54		00	-834,950 54
WB1E	346	113,180 22	110 707 76	2,472 46	25SEP01	1 000000	2,472 46
	110,961 000					00	



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
** WBIE **	643 113,180 22	110,707 78		31 JUL 01 2,472 44	02AUG01	1 000000 00	2,472 44
	110,961 000						
** WBIE **	CXL 643 -113,180 22	-110,707 78		31 JUL 01 -2,472 44	02AUG01	1 000000 00	-2,472 44
	-110,961 000						
** WBIE **	644 2,262,217 39	2,246,480 22		31 JUL 01 15,737 17	02AUG01	1 000000 00	15,737 17
	2,219,220 000						
** WB1U **	218 28,159,725 23	28,407,871 29		22AUG01 248,146 06	24AUG01	1 000000 00	-248,146 06
	27,773,500 000						
** WB1U **	284 28,110,977 34	28,265,180 53		05SEP01 -154,203 19	06SEP01	1 000000 00	-154,203 19
	27,772,500 000						
** WB1U **	CXL 284 -28,110,977 34	-28,265 180 53		05SEP01 154,203 19	06SEP01	1 000000 00	154,203 19
	-27,772,500 000						
** WB1U **	284 28,110,977 34	28,276,884 54		05SEP01 165,907 20	06SEP01	1 000000 00	-165,907 20
	27 784,000 000						
** WB1U **	CXL 284 -28,110,977 34	-28,276,884 54		05SEP01 165,907 20	06SEP01	1 000000 00	165,907 20
	-27,784 000 000						
** WB1U **	310 28,110,977 34	28,276,884 54		05SEP01 -165,907 20	06SEP01	1 000000 00	-165,907 20
	27,784 000 000						
** WBIE **	063 1,693,574 99	1,796,994 36		21SEP01 -103,419 37	28SEP01	1 000000 00	-103,419 37
	1,775,024 000						
** WBIE **	697 1,693,574 99	1,683,497 73		21SEP01 10 077 26	28SEP01	1 000000 00	10,077 26
	1,662,915 000						
** WBIE **	CXL 697 -1,693,574 99	-1,683,497 73		21SEP01 -10,077 26	28SEP01	1 000000 00	-10,077 26
	-1 662,915 000						

STATE STREET

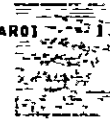
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
9128273AB	TOTAL	22,973,863 36	22,752,974 45	1,055,839 45 L		00	1,055,839 45 L
		139,419,258 94	140,167,438 98	-218,750 99 S		00	-218,750 99 S
9128273C4	UNITED STATES TREAS NTS	2002/07/31	6 000	28MAR01	02APR01	1 000000	
** WB1Z **	009 1,021 835 94	1,021,875 00		-39 06		00	-39 06
	1,000,000 000						
** WB1A **	747 10 084,707 62	10,084,707 63		09NOV01 - 01	09NOV01	1 000000 00	- 01
	10,000,000 000						
** WB1A **	CXL 747 10,084,707 62	-10,084,707 63		09NOV01 01	09NOV01	1 000000 00	01
	-10,000 000 000						
9128273C4	TOTAL	1,021,835 94	1,021,875 00	-39 06 L		00	-39 06 L
9128273T7	UNITED STATES TREAS INFLATION 2008/01/15	3 625		16JAN01	18JAN01	1 000000	
** WB1A **	274 54,213,595 00	53,104 825 54		1,108 769 46		00	1,108,769 46
	53 868,500 000						
** WB1A **	275 54,196,761 17	53,104,825 53		1 091,935 64		00	1 091,935 64
	53,868,500 000						
** WB1A **	276 54,196 761 17	53,069,631 34		1 127,129 83		00	1,127,129 83
	53,868,500 000						
** WB1A **	277 54,196,761 17	53,068 578 96		1,128,182 21		00	1,128,182 21
	53 868,500 000						
** WB1A **	460 55,158,675 78	53,103,849 35		2,054,826 43		00	2 054,826 43
	53,895 500 000						
** WB1A **	483 55,158,675 78	53,104,204 72		2 054,471 06		00	2,054,471 06
	53,895,500 000						
** WB1A **	096 56,281,034 06	55,837,523 12		443,510 94		00	443,510 94

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54,476,500 000								
** WB1A **	098	56,281,034.06	55,837,372.87		16MAY01 443,661.19	18MAY01	1.000000 00	443,661.19
54,476,500 000								
9128273T7	TOTAL	439,683,298.19	430,230,811.43		9,452,486.76.1		00	9,452,486.76.1
9128274F6	UNITED STATES TREAS NTS	2008/05/15	5.625		20SEP01	27SEP01	1.000000	
** WB2F **	068	1,070,000.00	1,053,084.67		16,915.33		00	16,915.33
1,000,000 000								
** WB2F **	076	1,607,343.75	1,579,598.98		21SEP01 27,744.85	28SEP01	1.000000 00	27,744.85
1,500,000 000								
** WB2F **	064	2,142,187.50	2,106,169.34		26SEP01 36,018.16	27SEP01	1.000000 00	36,018.16
2,000,000 000								
** WB2F **	074	538,437.52	524,532.97		27SEP01 11,904.55	28SEP01	1.000000 00	11,904.55
500,000 000								
9128274F6	TOTAL	5,357,968.77	5,245,385.88		92,582.89.1		00	92,582.89.1
9128274K5	UNITED STATES TREAS NTS	2003/06/30	5.375		29JAN01	30JAN01	1.000000	
** WB1A **	320	50,570,312.50	49,929,288.39		641,024.11		00	641,024.11
50,000,000 000								
** WB1A **	321	50,570,312.50	49,929,288.39		29JAN01 641,024.11	30JAN01	1.000000 00	641,024.11
50,000,000 000								
** WB1A **	718	52,476,562.50	50,843,115.49		30OCT01 1,633,447.01	31OCT01	1.000000 00	1,633,447.01
50,000,000 000								
** WB1A **	719	52,476,562.50	50,843,115.49		30OCT01 1,633,447.01	31OCT01	1.000000 00	1,633,447.01
50,000,000 000								
** WB1A **	720	52,476,562.50	50,843,115.49		30OCT01 1,633,447.01	31OCT01	1.000000 00	1,633,447.01
50,000,000 000								

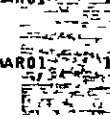
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128274K5	TOTAL	258,570,312.50	252,387,923.25		6,182,389.25.1		00	6,182,389.25.1
9128274U3	UNITED STATES TREAS NTS	2003/11/15	4.250		19SEP01	26SEP01	1.000000	
** WB2F **	061	770,390.63	758,015.34		12,375.29		00	12,375.29
750,000 000								
** WB2F **	066	256,757.81	252,468.49		20SEP01 4,089.32	27SEP01	1.000000 00	4,089.32
250,000 000								
** WB2F **	067	1,026,937.50	1,010,673.97		20SEP01 15,263.53	27SEP01	1.000000 00	15,263.53
1,000,000 000								
** WB2F **	085	359,925.78	353,712.87		01OCT01 6,212.91	02OCT01	1.000000 00	6,212.91
350,000 000								
** WB2F **	112	669,093.75	656,749.94		16OCT01 12,343.81	19OCT01	1.000000 00	12,343.81
650,000 000								
9128274U3	TOTAL	3,082,105.47	3,031,820.61		50,284.86.1		00	50,284.86.1
9128274V1	UNITED STATES TREAS NTS	2008/11/15	4.750		11JUL01	12JUL01	1.000000	
** WB1Q **	631	3,081,370.31	3,061,667.61		19,702.70		00	19,702.70
3,160,000 000								
** WB1A **	064	98,546,875.00	99,070,190.13		26DEC01 -523,315.13	27DEC01	1.000000 00	-523,315.13
100,000,000 000								
9128274V1	TOTAL	98,546,875.00	99,070,190.13		523,315.13.1		00	-523,315.13.1
3,081,370.31								
3,061,667.61								
19,702.70.5								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128274Y5	UNITED STATES TREAS MTS		2009/01/15	3 875	02JAN01	04JAN01	1 000000	
** WB1A **	218	53,938,454 77	54,365,056 31		02JAN01	04JAN01	1 000000	-426,401 54
	53,051,500 000						00	
** WB1A **	223	53,938,454 77	50,228,772 96		02JAN01	04JAN01	1 000000	3,709,481 81
	50,000,000 000						00	
** WB1A **	224	53,938,454 77	49,541,639 81		02JAN01	04JAN01	1 000000	4 376,814 96
	50,000,000 000						00	
** WB1A **	225	53,938,454 71	49,581,864 01		02JAN01	04JAN01	1 000000	4,356,590 70
	50,000,000 000						00	
** WB1A **	308	49,034,014 45	47,342,592 94		24JAN01	25JAN01	1 000000	1,691,421 51
	47,765,250 000						00	
** WB1A **	458	55,157,610 63	52,624,516 56		01MAR01	05MAR01	1 000000	2,533,094 07
	53,059,500 000						00	
** WB1A **	459	55,157,610 63	52,456,750 13		01MAR01	05MAR01	1 000000	2,500,860 50
	53,092,000 000						00	
** WB1A **	461	55,141,019 38	52,840,456 86		01MAR01	05MAR01	1 000000	2,300,562 52
	53,092,000 000						00	
** WB1A **	462	55,141,019 38	52,927,432 38		01MAR01	05MAR01	1 000000	2,213,587 00
	53,092,000 000						00	
** WB1A **	500	17,877,728 99	17,880,123 01		12MAR01	12MAR01	1 000000	-2,394 02
	17,935,400 000						00	
** WB1A **	CXL 500	17,877,728 99	17,880,123 01		12MAR01	12MAR01	1 000000	2,394 02
	-17,935,400 000						00	
** WB1A **	628	00	17,880,123 01		12MAR01	12MAR01	1 000000	-17,880,123 01
	17,935,400 000						00	



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1A **	563	55,340,445 00	55,456,986 25		20MAR01	22MAR01	1 000000	-116,541 25
	53,276,000 000						00	
** WB1A **	CXL 563	-55,340,445 00	-55,456,986 25		20MAR01	22MAR01	1 000000	116,541 25
	-53,276,000 000						00	
** WB1A **	631	55,340,445 00	55,456,986 25		20MAR01	22MAR01	1 000000	-116,541 25
	53,276,000 000						00	
** WB1A **	CXL 631	55 340,445 00	55,456,986 25		20MAR01	22MAR01	1 000000	116,541 25
	-53,276,000 000						00	
** WB1A **	636	55 340,445 00	55,456,986 25		20MAR01	22MAR01	1 000000	-116,541 25
	53,276,000 000						00	
** WB1A **	582	55,485,088 75	48,836,371 91		21MAR01	23MAR01	1 000000	6,648,716 84
	46,915,758 060						00	
** WB1A **	CXL 582	-55,485,088 75	-48,836,371 91		21MAR01	23MAR01	1 000000	-6,648,716 84
	-46,915,758 060						00	
** WB1A **	583	55 485,088 75	48,835,852 49		21MAR01	23MAR01	1 000000	6,649,236 26
	46,915,758 040						00	
** WB1A **	CXL 583	-55,485 088 75	-48,835,852 49		21MAR01	23MAR01	1 000000	-6,649,236 26
	-46,915,758 040						00	
** WB1A **	584	55,485 088 75	48,835,771 05		21MAR01	23MAR01	1 000000	6,649,317 70
	46,915,758 040						00	
** WB1A **	CXL 584	-55,485,088 75	48,835,771 05		21MAR01	23MAR01	1 000000	-6,649,317 70
	-46,915,758 040						00	
** WB1A **	585	55 485,088 75	48,835,771 04		21MAR01	23MAR01	1 000000	6,649,317 71
	46,915,758 060						00	
** WB1A **	CXL 585	-55 485,088 75	-48,835,771 04		21MAR01	23MAR01	1 000000	-6,649,317 71
	-46,915,758 060						00	



STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L'S
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L'S	BASE CURR GN/L'S	GN/L'S	NET BAS SECTY GN/L'S
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L'S	BASE SECTY GN/L'S	BASE SECTY GN/L'S	BASE SECTY GN/L'S
-46,915,758 040							
** WB1A **				21MAR01	23MAR01	1 000000	
46,915,758 040	586 55 485,088 75	48,835,771 05	6,649,317 70			00	6,649,317 70
** WB1A **				21MAR01	23MAR01	1 000000	
-46,915,758 040	CXL 586 -55,485 088 75	-48 835,771 05	6,649,317 70			00	-6,649,317 70
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	609 55 485,088 75	55,468,354 97	16 733 78			00	16,733 78
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 609 -55 485,088 75	-55,468 354 97	-16,733 78			00	-16 733 78
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	610 55,485,088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 610 -55 485,088 75	-55,467 754 10	-17,334 65			00	-17,334 65
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	611 55,485 088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 611 55 485 088 75	55,467 754 10	-17,334 65			00	-17,334 65
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	612 55 485 088 75	55,467,835 55	17,253 20			00	17,253 20
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 612 55 485 088 75	55,467,835 55	17,253 20			00	17,253 20
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	613 55 485 088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 613 -55 485 088 75	-55,467 754 10	-17 334 65			00	-17 334 65

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L'S
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/L'S	BASE CURR GN/L'S	GN/L'S	NET BAS SECTY GN/L'S
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L'S	BASE SECTY GN/L'S	BASE SECTY GN/L'S	BASE SECTY GN/L'S
** WB1A **				21MAR01	23MAR01	1 000000	
53,287,000 000	630 55 485,088 75	55,468,436 42	16,652 33			00	16,652 33
** WB1A **				21MAR01	23MAR01	1 000000	
-53,287,000 000	CXL 630 -55 485 088 75	-55,468 436 42	-16 452 33			00	16,652 33
** WB1A **				21MAR01	28MAR01	1 000000	
53,287,000 000	632 55 485 088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	28MAR01	1 000000	
53,287,000 000	633 55 485 088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	28MAR01	1 000000	
53,287,000 000	634 55 485 088 75	55,467,754 11	17,334 64			00	17,334 64
** WB1A **				21MAR01	28MAR01	1 000000	
53,287,000 000	635 55 485,088 75	55,467,754 10	17,334 65			00	17,334 65
** WB1A **				21MAR01	28MAR01	1 000000	
53,252,000 000	637 55 485 088 75	55,410,503 24	74,585 51			00	74,585 51
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	099 56 062,632 34	56,669,993 70	-607,361 36			00	-607,361 36
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	100 56,062,632 34	56,679,173 81	-616,541 47			00	-616,541 47
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	101 56 062,632 34	56,931,887 94	-869,255 60			00	-869,255 60
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	102 56 062,632 34	56,944,315 83	-881,683 49			00	-881,683 49
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	103 56 062,632 34	56,944,315 83	-881,683 49			00	-881,683 49
** WB1A **				16MAY01	18MAY01	1 000000	
54,476,500 000	104 56 062,632 34	56,944,315 83	881,683 49			00	-881,683 49

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
54,476,500 000							
** WB1A **	106 56,862,632 34	56,663,402 52		16MAY01	18MAY01	1 000000 00	-600,770.18
54,476,500 000							
** WB1H **	290 4,493,350 80	4,402,610 28		21MAY01	23MAY01	1 000000 00	90,740 52
4,294,720 000							
** WB1H **	686 4,493,350 80	4,100,486 44		21MAY01	23MAY01	1 000000 00	392,864 36
4,000 000 000							
** WB1H **	CXL 686 -4,493,350 80	-4,100,486 44		21MAY01	23MAY01	1 000000 00	-392,864 36
-4 000,000 000							
** WB1A **	225 392,349,759 90	394,757,886 96		28JUN01	29JUN01	1 000000 00	2 400,127 06
377,429,500 000							
** WB1E **	652 6,767,759 25	6,748,457 63		01AUG01	02AUG01	1 000000 00	19,301 62
6,501,600 000							
9128274Y5	TOTAL	1,616,434 071 20				00	-2,233,792 63 L
-----							
9128274Z7	UNITED STATES TREAS DTD 00841	2001/01/31	4 500	31JAN01	31JAN01	1 000000	
** WB1A **	528 3,575,000 00	3,575,000 00				00	00
3,575,000 000							
** WB1A **	CXL 378 -3,575,000 00	-3,575,000 00		31JAN01	31JAN01	1 000000 00	00
-3,575,000 000							
** WB1A **	367 3,575,000 00	3,575,000 00		31JAN01	31JAN01	1 000000 00	00
3,575,000 000							
9128274Z2	TOTAL	3,575,000 00				00	00
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STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
9128275A6	UNITED STATES TREAS DTD 00842	2004/02/15	4 750	31AUG01	04SEP01	1 000000	
** WB2F **	009 1,830,531 25	1,830,179 69				00	351 56
1,800,000 000							
9128275C2	UNITED STATES TREAS DTD 00844	2001/02/28	5 000	28FEB01	28FEB01	1 000000	
** WB1U **	111 150,000,000 00	150,000,000 00				00	00
150,000,000 000							
9128275E8	UNITED STATES TREAS NTS	2001/04/30	5 000	05APR01	06APR01	1 000000	
** WB1U **	643 50,015,625 00	49,999,533 36				00	16,091 64
50,000,000 000							
** WB1U **	644 50,017,578 13	49,999,533 37		05APR01	06APR01	1 000000 00	18 044 76
50,000,000 000							
** WB1U **	645 50,017,578 13	49,999 462 27		05APR01	06APR01	1 000000 00	18 115 86
50,000,000 000							
** WB1U **	651 50,017,578 13	49 999 454 37		05APR01	06APR01	1 000000 00	18,123 76
50,000,000 000							
** WB1U **	126 100,000,000 00	100,000,000 00		30APR01	30APR01	1 000000 00	00
100 000,000 000							
9128275E8	TOTAL	100 000 000 00				00	00
-----							
	200,068,359 39	199,997,983 37				00	70,376 02 S
9128275C3	UNITED STATES TREAS NTS	2009/05/15	5 500	26DEC01	27DEC01	1 000000	
** WB1A **	063 102,546,875 00	98,629,326 36				00	3,917,548 64
100,000 000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
9128275NB	UNITED STATES TREAS MTS	2009/08/15	6 000	03JAN01	08JAN01	1 000000	
WB1H	118	1,493,296 88	1,406,548 82	86,748 06		00	86,748 06
	1 400,000 000						
WB1H	153	2,464 062 50	2,526,177 73	137,884 77	05JAN01	10JAN01	1 000000
	2,500,000 000					00	137,884 77
WB1H	157	2,003,228 13	1,904,907 88	98,320 25	05JAN01	10JAN01	1 000000
	1,880,000 000					00	98,320 25
WB1H	161	1,388,156 25	1,340,410 89	47,745 36	05JAN01	10JAN01	1 000000
	1,300,000 000					00	47,745 36
WB1H	167	5,095 820 31	5,025 987 46	69,832 85	05JAN01	09JAN01	1 000000
	4,775,000 000					00	69,832 85
WB1H	171	2,452,015 63	2,420,894 48	31,121 15	05JAN01	09JAN01	1 000000
	2,300,000 000					00	31,121 15
WB1H	172	1,708 000 00	1 689 602 03	18 397 97	05JAN01	09JAN01	1 000000
	1,600,000 000					00	18,397 97
WB1H	173	2,242,570 31	2,210,381 93	32,188 38	05JAN01	09JAN01	1 000000
	2,100,000 000					00	32,188 38
WB1H	351	4,181,562 50	4,225,162 73	-43,600 23	25JAN01	31JAN01	1 000000
	4,000 000 000					00	-43,600 23
WB1H	459	4,121 507 81	4,128 737 81	7,230 00	06FEB01	07FEB01	1 000000
	3,900,000 000					00	-7,230 00
WB1H	749	10 640 63	10 599 16	41 47	07MAR01	12MAR01	1 000000
	10 000 000					00	41 47
WB1H	704	3,952,210 94	6,061,282 10	-109,071 16	23MAY01	25MAY01	1 000000
	5,725,000 000					00	-109,071 16

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
WB1A	065	34,822,734 38	33 081,078 17	26DEC01	27DEC01	1 000000	1,741,656 21
	33,000,000 000					00	
9128275NB	TOTAL	68,135 806 27	66,031,771 19	2 104,035 08 1		00	2,104,035 08 1
9128275Q1	UNITED STATES TREAS DTD 00856 2001/09/30	5 425		26OCT00	26OCT00	1 000000	
WB1U	078	-49,681,640 63	-49,982 148 92	300,508 29		00	300,508 29
	50,000,000 000						
WB1U	718	49,681,640 63	49,982,148 92	-300,508 29	26OCT00	26OCT00	1 000000
	50,000 000 000					00	-300,508 29
9128275Q1	TOTAL	00	00	00 5		00	00 5
9128275S7	UNITED STATES TREAS MTS	2004/11/15	5 875	03JAN01	08JAN01	1 000000	
WB1H	120	2 811,859 38	2,720,927 69	90,931 69		00	90 931 69
	2,725,000 000						
WB1H	135	2,991,304 69	2,941,309 94	49,994 75	04JAN01	09JAN01	1 000000
	2,900,000 000					00	49,994 75
WB1H	142	16,593,125 00	16 368,722 23	224,402 77	05JAN01	08JAN01	1 000000
	16,000,000 000					00	224,402 77
WB1H	205	3,108,515 63	3 079,671 88	28,843 75	09JAN01	10JAN01	1 000000
	3,000 000 000					00	28,843 75
WB1H	381	10,330,078 12	10,261,726 26	68,351 86	31JAN01	01FEB01	1 000000
	10,000 000 000					00	68 351 86
WB1H	613	4,126 250 00	4,103,361 65	22,888 35	16FEB01	20FEB01	1 000000
	4 000 000 000					00	22 888 35
WB1H	044	9,000,101 56	8 818,167 57	181,933 99	15MAR01	19MAR01	1 000000
	8,600,000 000					00	181,933 99
WB1H	089	5 940,789 06	5,802,891 96	137 897 10	22MAR01	26MAR01	1 000000
						00	137,897 10

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	5,660,000	000						
** WB1H **	450	26,294,517 19	25,835,661 18		08MAY01 458,856 01	10MAY01	1 000000 00	458,856.01
	75,215,000	000						
912827557	TOTAL	81,196,540 63	79,932,440 36		1,244,100 27 1		00	1,244,100 27 1
912827558	UNITED STATES TREAS 00842		2010/01/15	4 250	02JAN01	04JAN01	1 000000	
** WB1A **	219	54,193,608 00	53,560,199 80		633,408 20		00	633,408 20
	51,713,000	000						
** WB1A **	CXL 219	-54,193,608 00	-53,560,199 80		633,408 20	04JAN01	1 000000 00	-633,408 20
	-51,713,000	000						
** WB1A **	220	54,193,608 00	53,560,096 82		633 511 18	04JAN01	1 000000 00	633,511 18
	51,713,000	000						
** WB1A **	CXL 220	-54,193,608 00	-53,560,096 82		-633,511 18	04JAN01	1 000000 00	-633,511 18
	-51,713,000	000						
** WB1A **	221	54,193,608 00	53,560,096 83		633,511 17	04JAN01	1 000000 00	633,511 17
	51,713,000	000						
** WB1A **	CXL 221	-54,193,608 00	-53,560,096 83		-633,511 17	04JAN01	1 000000 00	-633,511 17
	-51,713,000	000						
** WB1A **	222	54,193,608 00	53,562,375 82		631,232 18	04JAN01	1 000000 00	631,232 18
	51,713 000	000						
** WB1A **	CXL 222	-54,193,608 00	-53,562,375 82		-631,232 18	04JAN01	1 000000 00	-631,232 18
	-51,713,000	000						
** WB1A **	243	54,627,137 50	53,563,025 79		1,064,111 71	09JAN01	1 000000 00	1,064,111 71
	51,718,000	000						
** WB1A **	CXL 243	-54,627,137 50	-53,563,025 79		-1 064,111 71	09JAN01	1 000000 00	-1,064,111 71
	-51,718,000	000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1A **	244	54,772,594 38	53,563,025 79		1,209,568 59	09JAN01	1 000000 00	1,209,568 59
	51,718,000	000						
** WB1A **	245	54,772,594 38	53,562,922 93		1,209,671 45	09JAN01	1 000000 00	1,209,671 45
	51,718,000	000						
** WB1A **	252	54,628,193 75	53,563,488 12		1,064,705 63	10JAN01	1 000000 00	1,064,705 63
	51,719,000	000						
** WB1A **	253	54,628,193 75	53,565,888 65		1,062,305 10	10JAN01	1 000000 00	1,062,305 10
	51,719,000	000						
** WB1H **	207	5,422,696 54	5,304,245 62		116,450 92	11JAN01	1 000000 00	116,450 92
	5,120,280	000						
** WB1H **	208	1,621,092 29	1,591,857 19		29,235 10	11JAN01	1 000000 00	29,235 10
	1,530,912	000						
** WB1A **	264	54,408,760 50	53,860,526 90		548,233 60	17JAN01	1 000000 00	548,233 60
	51,725,500	000						
** WB1A **	265	54,408,760 50	53,860,526 91		548,233 59	17JAN01	1 000000 00	548,233 59
	51,725,500	000						
** WB1A **	266	54,408,760 50	53,860,526 90		548 233 60	17JAN01	1 000000 00	548,233 60
	51,725,500	000						
** WB1A **	267	54,408,760 50	53,860,526 91		548,233 59	17JAN01	1 000000 00	548,233 59
	51,725,500	000						
** WB1A **	285	54,414,019 69	53,866,218 99		547 800 70	22JAN01	1 000000 00	547,800 70
	51,730,500	000						
** WB1A **	286	54,414,019 69	54,200,385 85		213,633 84	22JAN01	1 000000 00	213,633 84
	51,730,500	000						
** WB1A **	287	54,422,102 58	54,200,385 85		221,716 73	22JAN01	1 000000 00	221,716 73
	51,730,500	000						

STATE STREET





ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
-190,125,000 000								
** WB1A **	348	202,910,549 07	201,735,605 17		01AUG01 1,174,943 90	03AUG01	1 000000 00	1,174,943 90
190,125,000 000								
** WB1A **	357	112,641,354 54	106,089,741 63		09AUG01 6,551,612 91	13AUG01	1 000000 00	6,551,612 91
100,000,000 000								
** WB1A **	CXL 357	-112,641,354 54	-106,089,741 63		09AUG01 -6,551,612 91	13AUG01	1 000000 00	-6,551,612 91
-100,000,000 000								
** WB1A **	366	112,641,354 54	106,089,741 63		09AUG01 6,551,612 91	13AUG01	1 000000 00	6,551,612 91
100,000,000 000								
** WB1A **	CXL 366	-112,641,354 54	-106,089,741 63		09AUG01 -6,551,612 91	13AUG01	1 000000 00	-6,551,612 91
-100,000,000 000								
** WB1A **	538	112,641,354 54	112,035,010 75		09AUG01 606,343 79	13AUG01	1 000000 00	606,343 79
105,604,000 000								
** WB1A **	739	173,172,154 68	171,060,578 67		07NOV01 2,111,576 01	09NOV01	1 000000 00	2,111,576 01
158,442,000 000								
** WB1A **	740	230,929,215 00	227,822,531 67		07NOV01 3,106,683 38	09NOV01	1 000000 00	3,106,683 38
211,256,000 000								
9128275WB	TOTAL	2,835,399,801 84	2,820,454,654 93		14,945,146 91 1		00	14,945,146 91 1
9128275X6	UNITED STATES TREAS DTD 00863 2002/01/31	6 375			15NOV01	20NOV01	1 000000	
** WB2F **	144	1,840,439 25	1,860,510 16		129 09		00	129 09
1,845,000 000								
9128275Z1	UNITED STATES TREAS DTD 00865 2010/02/15	6 500			23FEB01	26FEB01	1 000000	
** WB1Q **	796	190,996 09	190,298 83		697 26		00	697 26
175,000 000								
** WB1Q **	799	218,281 25	217,578 12		23FEB01 703 13	26FEB01	1 000000 00	703 13
200,000 000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	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 BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1Q **	006	330,023 44	326,432 34		27FEB01 3,591 10	28FEB01	1 000000 00	3,591 10
300,000 000								
** WB1H **	748	4,844,125 00	4,869,548 78		07MAR01 -25,423 78	12MAR01	1 000000 00	-25,423 78
4,400,000 000								
** WB1H **	832	1,569,710 14	1,571,385 33		14MAR01 -1,675 17	16MAR01	1 000000 00	-1,675 17
1,420,000 000								
** WB1H **	833	2,734,849 61	2,733,325 18		14MAR01 1,524 43	16MAR01	1 000000 00	1,524 43
2,470,000 000								
** WB1E **	509	16,198,959 20	16,306,418 77		25MAY01 -107,459 57	31MAY01	1 000000 00	-107,459 57
15,200,000 000								
** WB1A **	234	75,355,700 00	69,817,872 17		29JUN01 5,537,827 83	02JUL01	1 000000 00	5,537,827 83
70,000,000 000								
** WB1A **	241	32,390,625 00	29,922,000 90		02JUL01 2,468,624 10	05JUL01	1 000000 00	2,468,624 10
30,000,000 000								
** WB1A **	242	53,945,312 50	49,870,001 49		03JUL01 4,075,311 01	05JUL01	1 000000 00	4,075,311 01
50,000,000 000								
** WB1A **	243	53,945,312 51	49,870,001 49		03JUL01 4,075,311 02	05JUL01	1 000000 00	4,075,311 02
50,000,000 000								
** WB1A **	303	54,757,812 50	49,870,589 19		23JUL01 4,887,223 31	24JUL01	1 000000 00	4,887,223 31
50,000,000 000								
** WB1A **	304	54,757,812 50	49,870,589 19		23JUL01 4,887,223 31	24JUL01	1 000000 00	4,887,223 31
50,000,000 000								

STATE STREET



ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS			
	318	442,652 34	447,303 37		-4,651 03		00	-4,651 03	
405,000 000									
** WB2L **	327	477,274 54	480,402 81		-3,126 25	19NOV01	21NOV01	1 000000 00	-3,126 25
435,000 000									
** WB2L **	329	685,888 47	690,233 92		-4,345 25	19NOV01	21NOV01	1 000000 00	-4,345 25
625,000 000									
** WB2L **	357	454,749 22	458,250 18		-3,500 96	20NOV01	23NOV01	1 000000 00	-3,500 96
415,000 000									
** WB2L **	358	219,500 80	220,843 46		-1,343 46	20NOV01	23NOV01	1 000000 00	-1,343 46
200,000 000									
** WB2L **	369	489,726 56	496,791 83		-7,065 27	21NOV01	26NOV01	1 000000 00	-7,065 27
450,000 000									
** WB2L **	370	1,421,434 38	1,439,413 04		-17,978 66	21NOV01	26NOV01	1 000000 00	-17,978 66
1,485,000 000									
** WB2L **	397	424,503 91	434,654 17		-10,150 26	27NOV01	29NOV01	1 000000 00	-10,150 26
575 000 000									
** WB2L **	410	716,873 43	728,472 61		-11,599 18	27NOV01	29NOV01	1 000000 00	-11,599 18
660,000 000									
** WB2L **	421	716,873 44	728,472 62		-11,599 18	27NOV01	29NOV01	1 000000 00	-11,599 18
660,000 000									
** WB2L **	CXL 421	-716,873 44	-728,472 62		11,599 18	27NOV01	29NOV01	1 000000 00	11,599 18
-660,000 000									
** WB2L **	444	426,471 09	430,338 65		-3,867 56	29NOV01	03DEC01	1 000000 00	-3,867 56
390,000 000									
** WB2L **	460	1,454,601 56	1,461,943 97		-7,342 41	30NOV01	04DEC01	1 000000 00	-7,342 41
1,325,000 000									

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY	
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	SECTY GN/LS	GN/LS			
** WB2L **	482	1,174,017 57	1,185,852 38		-11,834 81	05DEC01	07DEC01	1 000000 00	-11,834 81
1,075,000 000									
** WB2L **	549	408,779 30	413,375 11		-4,595 81	13DEC01	17DEC01	1 000000 00	-4,595 81
375 000 000									
** WB2L **	550	502,136 72	507,073 46		-4,936 74	13DEC01	17DEC01	1 000000 00	-4,936 74
460,000 000									
** WB2L **	551	978,152 35	992,029 62		-13,877 27	14DEC01	18DEC01	1 000000 00	-13,877 27
900,000 000									
** WB2L **	628	2,078,323 24	2,118,372 52		-40,049 28	27DEC01	31DEC01	1 000000 00	-40,049 28
1,925,000 000									
9128276D9	TOTAL	52,693,152 16	52,897,383 06		-204,230 90 L			00	-204,230 90 L
9128276F4	UNITED STATES TREAS NTS		2002/06/30 4 375						
** WB1A **	783	51,281,250 60	50,151,606 51		1,129,644 09	03MAY01	04MAY01	1 000000 00	1,129,644 09
50,000,000 000									
** WB1A **	784	51,281,250 60	50,151,606 51		1,129,644 09	03MAY01	04MAY01	1 000000 00	1,129,644 09
50,000,000 000									
** WB1A **	785	51,281,250 60	50,151,606 51		1,129,644 09	03MAY01	04MAY01	1 000000 00	1,129,644 09
50 000,000 000									
** WB1A **	786	51,281,250 60	50,151,606 51		1 129,644 09	03MAY01	04MAY01	1 000000 00	1,129,644 09
50,000,000 000									
** WB1A **	787	51,281,250 60	50,151,606 51		1,129,644 09	03MAY01	04MAY01	1 000000 00	1,129,644 09
50,000,000 000									
** WB1A **	874	51 308,593 75	50,147,083 34		1,161,510 41	16MAY01	17MAY01	1 000000 00	1,161,510 41
50 000,000 000									
** WB1A **	875	51,308,593 75	50,147,083 34		1,161,510 41	16MAY01	17MAY01	1 000000 00	1,161,510 41
50 000,000 000									

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
50,000,000 000							
** WBIA **	076 51,308,593 75	50,147,083 34	50,147,083 34	16MAY01 1,161,510 41	17MAY01	1 000000 00	1,161,510 41
50,000,000 000							
** WBIA **	077 51,308,593 75	50,147,083 34	50,147,083 34	16MAY01 1,161,510 41	17MAY01	1 000000 00	1,161,510 41
50,000,000 000							
** WBIA **	130 51,289,062 50	50,144,299 85	50,144,299 85	24MAY01 1,144,762 65	25MAY01	1 000000 00	1,144,762 65
50,000,000 000							
** WBIA **	131 51,289,062 50	50,144,299 85	50,144,299 85	24MAY01 1,144,762 65	25MAY01	1 000000 00	1,144,762 65
50,000,000 000							
** WBIA **	143 51,238,281 25	50,142,908 11	50,142,908 11	25MAY01 1,095,373 14	29MAY01	1 000000 00	1,095,373 14
50,000,000 000							
** WBIA **	144 51,238,281 25	50,142,908 11	50,142,908 11	25MAY01 1,095,373 14	29MAY01	1 000000 00	1,095,373 14
50,000,000 000							
** WBIA **	192 51,308,593 75	50,135,949 39	50,135,949 39	14JUN01 1,172,644 36	18JUN01	1 000000 00	1,172,644 36
50,000,000 000							
** WBIA **	193 51,308,593 75	50,135,949 39	50,135,949 39	14JUN01 1,172,644 36	18JUN01	1 000000 00	1,172,644 36
50,000,000 000							
** WBIA **	261 51,236,328 12	50,127,894 44	50,127,894 44	09JUL01 1,108,433 68	11JUL01	1 000000 00	1,108,433 68
50,000,000 000							
** WBIA **	262 51,236,328 13	50,127,894 44	50,127,894 44	09JUL01 1,108,433 69	11JUL01	1 000000 00	1,108,433 69
50,000,000 000							
** WBIA **	647 51,453,125 00	50,095,445 95	50,095,445 95	10OCT01 1,357,679 05	11OCT01	1 000000 00	1,357,679 05
50,000,000 000							
** WBIA **	749 59,100,556 79	59,100,556 80	59,100,556 80	09NOV01 - 01	09NOV01	1 000000 00	- 01
59,000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** WBIA **	CXL 749 -59,100,556 79	-59,100,556 80	-59,100,556 80	09NOV01 01	09NOV01	1 000000 00	01
-59,000,000 000							
** WBIA **	774 29,689,882 81	29,040,516 71	29,040,516 71	20DEC01 649,366 10	21DEC01	1 000000 00	649,366 10
29,000,000 000							
** WBIA **	786 10,232,031 25	10,813,605 54	10,813,605 54	24DEC01 218,425 71	26DEC01	1 000000 00	218,425 71
10,000,000 000							
9128276F4	TOTAL	923,238,284 25	902,543,915 44	20,694,368 81 L		00	20,694,368 81 L
		39,921,914 04	39,054,122 25	867,791 81 S		00	867,791 81 S
9128276H0	UNITED STATES TREAS NTS	2002/07/31	6 250	09MAR01	14MAR01	1 000000	
** WBIA **	497 35,776,562 50	35,091,591 34	35,091,591 34	684,971 16		00	684,971 16
35,000,000 000							
** WBIA **	514 25,576,171 88	25,065,295 98	25,065,295 98	510,875 90	15MAR01	1 000000 00	510,875 90
25,000,000 000							
** WBIA **	549 102,523,437 50	100,258,655 99	100,258,655 99	2,264,781 51	20MAR01	1 000000 00	2,264,781 51
100,000,000 000							
** WBIA **	CXL 549 -102,523,437 50	-100,258,655 99	-100,258,655 99	2,264,781 51	20MAR01	1 000000 00	2,264,781 51
100,000,000 000							
** WBIA **	551 102,523,437 50	100,258,655 99	100,258,655 99	2,264,781 51	20MAR01	1 000000 00	2,264,781 51
100,000,000 000							
** WBIA **	587 10,257,031 25	10,025,562 24	10,025,562 24	231,469 01	26MAR01	1 000000 00	231,469 01
10,000,000 000							
** WBIA **	619 51,246,093 75	50,126,800 05	50,126,800 05	1,119,293 70	30MAR01	1 000000 00	1,119,293 70
50,000,000 000							
** WBIA **	712 41,065,625 00	40,097,193 07	40,097,193 07	968,431 93	20APR01	1 000000 00	968,431 93
40,000,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WBIA **	788 50,000,000 000	50,482,324 76	50,117,952 19		03MAY01 364,372 57	04MAY01	1 000000 00	364,372 57
** WBIA **	CXL 788 -50,000,000 000	50,482,324 76	-50,117,952 19		03MAY01 -364,372 57	04MAY01	1 000000 00	-364,372 57
** WBIA **	789 50,000,000 000	51,285,156 25	50,117,952 20		03MAY01 1,167,204 05	04MAY01	1 000000 00	1,167,204 05
** WBIA **	790 50,000,000 000	51,285,156 25	50,117,952 19		03MAY01 1,167,204 06	04MAY01	1 000000 00	1,167,204 06
** WBIA **	791 50,000,000 000	51,285,156 25	50,117,952 20		03MAY01 1,167,204 05	04MAY01	1 000000 00	1,167,204 05
** WBIA **	792 50,000,000 000	51,285,156 25	50,117,952 19		03MAY01 1,167,204 06	04MAY01	1 000000 00	1,167,204 06
** WBIA **	027 50,000,000 000	51,347,656 25	50,116,182 62		10MAY01 1,231,473 63	11MAY01	1 000000 00	1,231,473 63
** WBIA **	028 50,000,000 000	51,347,656 25	50,116,182 63		10MAY01 1,231,473 62	11MAY01	1 000000 00	1,231,473 62
** WBIA **	032 50,000,000 000	51,361,650 00	50,116,182 62		10MAY01 1,245,467 38	11MAY01	1 000000 00	1,245,467 38
** WBIA **	033 50,000,000 000	51,361,650 00	50,116,182 63		10MAY01 1,245,467 37	11MAY01	1 000000 00	1,245,467 37
** WBIA **	034 50,000,000 000	51,361,650 00	50,116,182 62		10MAY01 1,245,467 38	11MAY01	1 000000 00	1,245,467 38
** WBIA **	035 50,000,000 000	51,361,650 00	50,104,022 33		10MAY01 1,257,627 67	11MAY01	1 000000 00	1,257,627 67
** WBIA **	446 50,000,000 000	51,304,687 50	50,070,443 96		28AUG01 1,234,243 54	29AUG01	1 000000 00	1,234,243 54

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
50,000,000 000								
** WBIA **	447 50,000,000 000	51,298,828 13	50,070,443 96		28AUG01 1,228,384 17	29AUG01	1 000000 00	1,228,384 17
** WBIA **	465 50,000,000 000	51,300,781 25	50,070,239 54		29AUG01 1,230,541 71	30AUG01	1 000000 00	1,230,541 71
** WBIA **	466 50,000,000 000	51,300,781 26	50,070,239 54		29AUG01 1,230,541 72	30AUG01	1 000000 00	1,230,541 72
** WBIA **	467 50,000,000 000	51,298,828 13	50,070,239 54		29AUG01 1,228,588 59	30AUG01	1 000000 00	1,228,588 59
** WBIA **	471 50,000,000 000	51,304,687 50	50,070,239 54		29AUG01 1,234,447 96	30AUG01	1 000000 00	1,234,447 96
** WBIA **	495 50,000,000 000	51,312,500 00	50,070,035 12		30AUG01 1,242,464 88	31AUG01	1 000000 00	1,242,464 88
** WBIA **	496 25,000,000 000	25,656,250 00	25,035,017 56		30AUG01 621,232 44	31AUG01	1 000000 00	621,232 44
** WBIA **	563 50,000,000 000	51,582,031 26	50,064,720 21		25SEP01 1,517,311 05	26SEP01	1 000000 00	1,517,311 05
** WBIA **	564 50,000,000 000	51,582,031 25	50,066,647 55		25SEP01 1,515,383 70	26SEP01	1 000000 00	1,515,383 70
** WBIA **	608 25,000,000 000	25,787,109 38	25,033,284 91		28SEP01 753,824 47	28SEP01	1 000000 00	753,824 47
** WBIA **	609 25,000,000 000	25,791,015 63	25,033,284 91		28SEP01 757,730 72	28SEP01	1 000000 00	757,730 72
** WBIA **	751 401,600,000 000	402,063,308 05	402,063,308 06		09NOV01 - 01	09NOV01	1 000000 00	- 01

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LN	GN/LN
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE	GN/LN	GN/LN	NET BAS SECTY GN/LN
** WB1A **	CXL 751	-402,063,308 05	-402,063,308 06		09NOV01 01	09NOV01	1 000000 00	01
-401,600,000 000								
** WB1A **	752	402,063,308 06	402,063,308 06		09NOV01 00	09NOV01	1 000000 00	00
401,600,000 000								
** WB1A **	753	448,996,842 52	448,996,842 21		09NOV01 31	09NOV01	1 000000 00	31
448,500,000 000								
** WB1A **	CXL 753	448,996,842 52	-448,996,842 21		09NOV01 - 31	09NOV01	1 000000 00	- 31
448,500,000 000								
** WB1A **	754	448,996,842 21	448,996,842 21		09NOV01 00	09NOV01	1 000000 00	00
448,500,000 000								
** WB1U **	680	102,718,750 00	100,107,062 54		27NOV01 28NOV01	28NOV01	1 000000 00	2 411,687 46
100,000,000 000								
** WB1U **	688	51,421,875 00	50,052,438 77		30NOV01 1,369,436 23	03DEC01	1 000000 00	1 369 436 23
50,000,000 000								
** WB1U **	710	25,697,765 43	25,025,345 38		10DEC01 671,920 25	11DEC01	1 000000 00	671 920 25
25,000,000 000								
** WB1U **	714	25,705,078 13	25,025,234 13		11DEC01 679,842 00	12DEC01	1 000000 00	679 842 00
25,000,000 000								
** WB1U **	721	25,708,984 38	25,025,234 13		11DEC01 683,748 25	12DEC01	1 000000 00	683 748 25
25,000,000 000								
** WB1U **	726	25,707,031 25	25,025,124 88		12DEC01 681,904 37	13DEC01	1 000000 00	681 904 37
25,000,000 000								
** WB1U **	775	51,332,031 25	50,848,505 75		20DEC01 1,283,525 58	21DEC01	1 000000 00	1,283,525 58
50,000,000 000								
** WB1U **	777	10,267,187 50	10,009,701 14		20DEC01 257,486 34	21DEC01	1 000000 00	257,486 34

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LN	GN/LN
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE COST	BASE	GN/LN	GN/LN	NET BAS SECTY GN/LN
10,000,000 000								
** WB1U **	779	10,264,015 43	10,009,570 05		21DEC01 256,445 58	24DEC01	1 000000 00	256,445 58
10,000,000 000								
** WB1U **	782	15,393,750 00	15,014,355 07		21DEC01 379,394 93	24DEC01	1 000000 00	379,394 93
15,000,000 000								
** WB1U **	784	10,232,031 25	10,009,482 66		24DEC01 222,548 59	26DEC01	1 000000 00	222,548 59
10,000,000 000								
** WB1U -	CXL 784	-10,232,031 25	-10,009,482 66		24DEC01 -222,548 59	26DEC01	1 000000 00	222,548 59
-10,000,000 000								
** WB1U **	785	5,130,078 13	5,004,741 33		24DEC01 125,336 80	26DEC01	1 000000 00	125,336 80
5,000,000 000								
** WB1U **	787	5,130,078 13	5,004,741 33		24DEC01 125,336 80	26DEC01	1 000000 00	125,336 80
5,000,000 000								
** WB1U **	003	51,287,109 38	50,047,194 76		26DEC01 1,239,914 62	27DEC01	1 000000 00	1 239 914 62
50,000,000 000								
** WB1U **	004	10,257,421 88	10,009,311 36		26DEC01 248,110 52	27DEC01	1 000000 00	248 110 52
10,000,000 000								
** WB1U **	005	10,257,031 25	10,009,063 69		26DEC01 247,967 56	27DEC01	1 000000 00	247 967 56
10,000,000 000								
9128276HD	TOTAL	851,060,150 27	851,060,150 27		00		00	00
		1,319,246,990 67	1,287,544,679 24		31,700,311 43 1		00	31,700,311 43 1

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
	424,279,687 54	415,417,630 33		10,862,057 21 S		00	10,862,057 21 S
9128276J6	UNITED STATES TREAS NTS	2010/08/15	5 750	05JAN01	10JAN01	1 000000	
WB1H	160 634,593 75	629,110 87		5,482 88		00	5,482 88
600,000 000							
WB1Q	513 943,875 00	940,078 13		18JAN01	19JAN01	1 000000	3,796 87
900,000 000				3,796 87		00	
WB1H	424 3,593,671 87	3,560,804 97		01FEB01	08FEB01	1 000000	32,866 90
3,420,000 000				32 866 90		00	
WB1Q	554 1,197,712 50	1,197,450 17		01FEB01	05FEB01	1 000000	42 33
1,140,000 000				42 33		00	
WB1H	614 3,033,948 44	3,066,445 97		16FEB01	20FEB01	1 000000	-32,497 53
2,920,000 000				-32,497 53		00	
WB1H	707 986,260 16	996,404 98		23MAY01	25MAY01	1 000000	-10,144 82
965,000 000				-10,144 82		00	
WB1H	162 404,838 28	395,834 64		20JUN01	22JUN01	1 000000	9,003 64
390,000 000				9,003 64		00	
WB1Q	696 592,710 94	590,281 79		17JUL01	18JUL01	1 000000	2,429 15
570,000 000				2,429 15		00	
WB1H	735 4,161,875 00	4,057,318 58		14DEC01	19DEC01	1 000000	104,556 42
4,000,000 000				104,556 42		00	
9128276J6	TOTAL	12,835,187 50	12,705,920 01	109,267 49 L		00	109,267 49 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
	2,734,298 44	2,728,010 09		6,288 35 S		00	6,288 35 S
9128276K3	UNITED STATES TREAS NTS	2002/08/31	6 125	26DEC01	27DEC01	1 000000	
WB1A	060 102,750,000 00	100,022,407 91		2,727,392 09		00	2,727,392 09
100,000,000 000							
WB1A	061 25,687,500 00	25,005,651 98		681,848 02	27DEC01	1 000000	681,848 02
25,000,000 000						00	
WB1A	062 10,273,828 13	10,002,260 79		271,567 34	27DEC01	1 000000	271,567 34
10,000,000 000						00	
WB1A	064 30,821,484 38	30,006,782 37		814,702 01	27DEC01	1 000000	814,702 01
30,000,000 000						00	
WB1A	068 51,371,093 75	50,013,948 64		1,357,145 11	31DEC01	1 000000	1,357,145 11
50,000,000 000						00	
WB1A	065 51,371,093 75	50,020,542 42		1,350,551 33	31DEC01	1 000000	1,350,551 33
50,000,000 000						00	
WB1A	070 51,382,812 50	50,020,542 42		1,362,270 08	31DEC01	1 000000	1,362,270 08
50,000,000 000						00	
9128276K3	TOTAL	323,657,812 51	315,092,336 53	8,565,475 98 L		00	8,565,475 98 L
9128276N7	UNITED STATES TREAS NTS	2005/11/15	5 750	05JAN01	10JAN01	1 000000	
WB1H	150 1,881,000 00	1,884,375 00		-3,375 00		00	-3,375 00
1,800,000 000							
WB1H	174 4,180,000 00	4,184,575 00		-4,575 00	10JAN01	1 000000	-4,575 00
4,000,000 000						00	
WB1H	295 2,261,546 88	2,251,701 56		9,845 32	18JAN01	1 000000	9,845 32
2,170,000 000						00	
WB1Q				28FEB01	01MAR01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
	020 550,000 000		574,492 19		573,675 78	816 41		00		816 41
** WB1Q **	167 8,000 000 000		8,353,750 00		8,350,625 00	13MAR01 3 125 00	15MAR01	1 000000 00		3 125 00
** WB1Q **	223 375 000 000		392,314 45		391,845 71	29MAR01 468 74	30MAR01	1 000000 00		468 74
** WB1Q **	224 375,000 000		392,285 16		391,845 70	29MAR01 439 46	30MAR01	1 000000 00		439 46
** WB1H **	150 2,260 000 000		2,372,293 75		2,344,816 51	30MAR01 27,477 24	02APR01	1 000000 00		27,477 24
** WB1Q **	230 375,000 000		393,603 52		391,787 11	30MAR01 1 816 41	02APR01	1 000000 00		1 816 41
** WB1Q **	304 460,000 000		483,071 88		481,203 13	02APR01 1 868 75	03APR01	1 000000 00		1,868 75
** WB1H **	185 6,190 000 000		6,517,392 97		6,496,056 80	06APR01 21,336 17	10APR01	1 000000 00		21,336 17
** WB1Z **	100 15 000,000 000		15,649,218 75		15,629,294 88	19APR01 19,921 87	23APR01	1 000000 00		19,921 87
** WB1H **	311 4 250 000 000		4,415,683 60		4,436,034 72	20APR01 -20 351 12	24APR01	1 000000 00		-20 351 12
** WB1H **	313 4,250 000 000		4,417,343 75		4,408,852 15	20APR01 8,491 60	24APR01	1 000000 00		8 491 60
** WB1H **	321 25 000 000 000		26,047,382 81		25,956,431 85	23APR01 110,950 96	25APR01	1 000000 00		110,950 96
** WB1H **	CXL 321 -25 000 000 000		-26,047,382 81		-25,956,431 85	23APR01 -110,950 96	25APR01	1 000000 00		-110,950 96

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS	GN/LS GN/LS
** WB1H **	422 4,890 000 000		5,073,757 03		5,097,400 02	03MAY01 -23 642 99	07MAY01	1 000000 00		-23,642 99
** WB1H **	CXL 422 -4,890,000 000		-5,073,757 03		5,097,400 02	03MAY01 23 642 99	07MAY01	1 000000 00		23 642 99
** WB1H **	476 4,890,000 000		5,073,757 03		5,071,871 02	03MAY01 1,886 01	07MAY01	1 000000 00		1 886 01
** WB1H **	431 3 120,000 000		3,252,600 00		3,252,328 84	04MAY01 271 16	07MAY01	1 000000 00		271 16
** WB1H **	CXL 431 -3,120,000 000		-3,252,600 00		-3,252,328 84	04MAY01 271 16	07MAY01	1 000000 00		-271 16
** WB1H **	475 3,120,000 000		3,252,600 00		3,235,976 44	04MAY01 16 623 56	07MAY01	1 000000 00		16,623 56
** WB1A **	194 25 000 000 000		25,968,750 00		25,779,608 04	14JUN01 189 141 96	18JUN01	1 000000 00		189,141 96
** WB1H **	163 35 860,000 000		37,325,217 19		37,186,663 19	20JUN01 138 554 00	22JUN01	1 000000 00		138 554 00
** WB1Q **	576 5 800 000 000		5,991,218 75		5,985,328 13	09JUL01 5 890 62	10JUL01	1 000000 00		5 890 62
** WB1H **	148 25 000,000 000		26,921,875 00		26,924,447 66	28SEP01 -2,572 66	01OCT01	1 000000 00		-2,572 66
** WB1H **	152 25 000 000 000		26,912,109 50		26,913,123 43	28SEP01 -1,013 93	01OCT01	1 000000 00		-1,013 93
** WB1H **	CXL 152 -25,000,000 000		-26,912,109 50		26,913,123 43	28SEP01 1 013 93	01OCT01	-1 000000 00		1,013 93
** WB1H **	364		26,912,109 50		26,913,123 43	28SEP01 -1,013 93	10OCT01	1 000000 00		1,013 93



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
25,000,000 000							
** WB1H **	176 5,714,474 54	5,703,955 72	03OCT01	05OCT01	1 000000	00	10,520 84
5,300,000 000			10 520 84				
** WB1Q **	398 102,510 94	103,418 63	14NOV01	14NOV01	1 000000	00	-907 49
95,000 000			-907 69				
** WB1H **	504 3,235,078 13	3,222,723 20	14NOV01	16NOV01	1 000000	00	12,354 93
3,000,000 000			12,354 93				
** WB1H **	561 8,537,812 50	8,592,006 71	20NOV01	21NOV01	1 000000	00	-54,194 21
8,000,000 000			-54,194 21				
** WB1Q **	496 100,603 52	102,430 40	23NOV01	26NOV01	1 000000	00	-1,826.88
95,000 000			-1,826 88				
** WB1H **	739 4,101,093 75	4,184,846 77	14DEC01	19DEC01	1 000000	00	-83,753 02
3,900,000 000			-83,753 02				
** WB1H **	779 3,050,437 50	3,113,988 83	18DEC01	21DEC01	1 000000	00	-63,551 33
2 900,000 000			-63,551 33				
** WB1H **	780 2,998 734 37	3,060,299 37	18DEC01	21DEC01	1 000000	00	-61 565 00
2 850 000 000			-61,565 00				
9128276M7	TOTAL	194,786,421 23	194,625,219 00	161,202 23 1		00	161,202 23 1
-----	-----	16,783,850 41	16,772,159 59	11,690 82 5		00	11 690 82 5
9128276P2	UNITED STATES TREAS NTS	2002/11/30	5 625	16APR01	18APR01	1 000000	
** WB1Z **	090 7,635,351 56	7,635,058 59		292 97		00	292 97
7,500,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE	BASE	BASE	NET BAS SECY GN/LS
912827600	UNITED STATES TREAS NTS	2002/12/31	5 125	16APR01	18APR01	1 000000	
** WB1Z **	089 7,595,507 81	7,582,324 27		13,183 59		00	13,183 59
7 500,000 000							
9128276R8	UNITED STATES TREAS NTS	2011/01/15	3 500	26JUL01	30JUL01	1 000000	
** WB1A **	320 102,580,350 00	102,356 090 97		224 259 03		00	224,259 03
102,070,000 000							
** WB1A **	324 102,818,735 94	102,355,071 60		463 644 34		00	463,644 34
102 085,000 000							
** WB1A **	362 103 096,533 17	103,047,927 00		48 606 12		00	48,606 12
102,139 000 000							
** WB1A **	355 102,973,920 00	103,328,402 74		-354,482 74		00	-354,482 74
102 144,000 000							
** WB1A **	354 103,123,617 18	102 443,920 02		679,697 16		00	679,697 16
102,150,000 000							
** WB1A **	358 20,669,661 19	20,834,598 13		164,936 94		00	-164,936 94
20,433 400 000							
** WB1A **	741 213,629,081 24	209,795,913 72		3,833,167 52		00	3,833 167 52
204,216,000 000							
** WB1A **	742 159,814 974 39	157,389,315 37		2,425 659 02		00	2,425 659 02
153,142 000 000							
** WB1A **	054 25,435 708 59	26,299 091 56		-863,382 97		00	-863,382 97
25,555,500 000							
** WB1A **	055 25,419,736 41	26,299 091 56		-879,355 15		00	-879,355 15
25,555,500 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE	BASE			NET BAS SECY GN/LS
912827688	TOTAL		954,149,422.67	5,412,895.39 L		00	5,412,895.39 L
912827614	UNITED STATES TREAS NTS	2011/02/15	5.000	14FEB01	15FEB01	1.000000	
** WB1Q **	752	367,687.50	368,676.14	-988.64		00	-988.64
	370,000.000						
** WB1H **	713	8,100,200.00	8,033,884.13	66,315.87	06MAR01	1.000000	66,315.87
	8,020,000.000					00	
** WB1H **	810	10,064,062.50	10,051,562.50	12,500.00	09MAR01	1.000000	12,500.00
	10,000,000.000					00	
** WB1Q **	225	250,425.00	250,351.56	273.44	29MAR01	1.000000	273.44
	250,000.000					00	
** WB1Q **	226	250,703.13	250,351.57	351.56	29MAR01	1.000000	351.56
	250,000.000					00	
** WB1Q **	227	250,664.86	250,351.56	312.58	29MAR01	1.000000	312.58
	250,000.000					00	
** WB1Q **	319	508,314.06	507,682.81	631.25	06APR01	1.000000	631.25
	505,000.000					00	
** WB1Q **	435	427,047.66	426,367.97	679.69	20APR01	1.000000	679.69
	435,000.000					00	
** WB1Q **	CXL 435	427,047.66	-426,367.97	679.69	20APR01	1.000000	679.69
	-435,000.000					00	
** WB1Q **	435	427,251.56	426,367.97	883.59	23APR01	1.000000	883.59
	435,000.000					00	
** WB1Q **	CXL 439	-427,251.56	426,367.97	-883.59	23APR01	1.000000	-883.59
	-435,000.000					00	
** WB1Q *				23APR01	24APR01	1.000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE	BASE	BASE			NET BAS SECY GN/LS
	440	427,251.56	426,367.97	883.59		00	883.59
	435,000.000						
** WB1H **	328	948,715.63	976,364.73	-27,649.10	24APR01	1.000000	-27,649.10
	965,000.000					00	
** WB1Q **	554	575,950.78	575,233.59	717.19	03MAY01	1.000000	717.19
	585,000.000					00	
** WB1Z **	161	1,575,079.06	1,576,100.42	-1,021.36	09MAY01	1.000000	-1,021.36
	1,600,000.000					00	
** WB1Z **	CXL 161	-1,575,079.06	-1,576,100.42	1,021.36	09MAY01	1.000000	1,021.36
	-1,600,000.000					00	
** WB1Z **	175	1,575,072.00	1,576,100.42	-1,028.42	09MAY01	1.000000	-1,028.42
	1,600,000.000					00	
** WB1H **	478	5,315,891.81	5,316,418.49	-526.68	09MAY01	1.000000	526.68
	5,400,000.000					00	
** WB1H **	CXL 478	-5,315,891.81	-5,316,418.49	526.68	09MAY01	1.000000	526.68
	-5,400,000.000					00	
** WB1H **	521	5,315,868.00	5,316,418.49	-550.49	09MAY01	1.000000	-550.49
	5,400,000.000					00	
** WB1Q **	652	221,941.41	221,353.75	587.66	09MAY01	1.000000	587.66
	225,000.000					00	
** WB1H **	697	339,609.37	344,783.51	-5,174.14	23MAY01	1.000000	-5,174.14
	350,000.000					00	
** WB1H **	739	5,282,562.50	5,200,962.18	1,600.32	29MAY01	1.000000	1,600.32
	5,400,000.000					00	
** WB1H **	748	5,280,875.00	5,193,914.06	6,960.94	30MAY01	1.000000	6,960.94
	5,400,000.000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WBIA **	187	49,093,750 00	49,280,945 56	14JUN01	18JUN01	1 000000	-187,195 56
50,000,000 000						00	
** WBIA **	196	49,156,250 00	49,280,945 56	14JUN01	18JUN01	1 000000	-124,695 56
50,000,000 000						00	
** WBIA **	235	195,250,000 00	197,132,751 40	28JUN01	02JUL01	1 000000	-1,882,751 40
200,000,000 000						00	
** WB1H **	778	3,677,568 75	3,668,874 07	18DEC01	19DEC01	1 000000	8,694 68
3,720,000 000						00	
** WB1H **	819	2,508,158 98	2,495,302 55	27DEC01	28DEC01	1 000000	12,856 43
2,530,000 000						00	
** WB1H **	020	2,500,549 22	2,494,815 34	27DEC01	28DEC01	1 000000	5,733 88
2,530,000 000						00	
912827674	TOTAL	338,933,241 95	341,047,624 50			00	-2,114,382 55 L
		2,853,137 50	2,850,368 95			00	2,768 55 S
912827699	UNITED STATES TREAS NTS	2003/03/31	4 250	18APR01	19APR01	1 000000	
** WB1E **	011	50,023,437 50	49,988,281 25			00	35,156 25
50,000,000 000							
** WB1E **	012	50,023,437 50	49,988,281 25	18APR01	19APR01	1 000000	35,156 25
50,000,000 000						00	
912827699	TOTAL	100,046,875 00	99,976,562 50			00	70 312 50 L
9128276X5	UNITED STATES TREAS NTS	2006/05/15	4 625	11MAY01	15MAY01	1 000000	
** WB1Q **	687	894,375 00	888,750 00			00	5,625 00
900,000 000							
** WB1Q **	688	594,203 13	592,500 00	11MAY01	15MAY01	1 000000	3,783 13
600,000 000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WB1E **	403	24,768,401 56	24,762,718 75	14MAY01	15MAY01	1 000000	5,882 81
25,100,000 000						00	
** WB1E **	473	24,753,878 03	24,699,968 75	14MAY01	22MAY01	1 000000	53,909 28
25,100,000 000						00	
** WB1E **	CXL 473	-24,753,878 03	-24,699,968 75	14MAY01	22MAY01	1 000000	53,909 28
-25,100,000 000						00	
** WB1E **	667	24,699,968 75	24,753,878 03	21MAY01	22MAY01	1 000000	53,909 28
Y 25,100,000 000						00	
** WB1Q **	767	384,302 34	383,936 72	22MAY01	23MAY01	1 000000	365 62
390,000 000						00	
** WB1E **	105	24,676,971 13	25,198,410 58	04JUN01	16AUG01	1 000000	-521,439 45
25,100,000 000						00	
** WB1E **	669	24,786,250 00	24,688,973 70	04JUN01	05JUN01	1 000000	-97,276 30
Y 25,100,000 000						00	
** WB1Q **	457	395,437 50	395,943 61	05JUL01	06JUL01	1 000000	-506 11
400,000 000						00	
** WB1E **	787	5,125,500 00	5,096,812 50	09AUG01	10AUG01	1 000000	28,687 50
5,100,000 000						00	
** WB1H **	570	11,067,031 25	10,975,117 35	13AUG01	15AUG01	1 000000	91,913 90
11,000,000 000						00	
** WB1E **	424	20,049,512 00	20,475,000 00	14AUG01	20SEP01	1 000000	-425,488 00
20,000,000 000						00	
** WB1H **	613	8,055,625 00	8,009,966 10	17AUG01	21AUG01	1 000000	45,658 90
8,000,000 000						00	
** WB1E **	305	4,314,445 31	4,317,468 75	04SEP01	06SEP01	1 000000	-3,023 44
						00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	4,300,000 000							
** WBIE **	301	4,315,821 46	4,317,387 12		05SEP01 -1,565 66	14SEP01	1 000000 00	-1,565 66
	4,300,000 000							
** WBIE **	CXL 301	-4,315,821 46	-4,317,387 12		05SEP01 1,565 66	14SEP01	1 000000 00	1,565 66
	-4,300,000 000							
** WBIE **	539	4,315 821 46	4,437,062 50		05SEP01 -121,241 04	20SEP01	1 000000 00	-121,241 04
	4,300,000 000							
** WBIE **	409	24,872,624 15	24,875,770 25		13SEP01 -3,146 10	18SEP01	1 000000 00	-3,146 10
	24,300,000 000							
** WBIE **	CXL 409	-24,872,624 15	24,875,770 25		13SEP01 3,146 10	18SEP01	1 000000 00	3,146 10
	-24,300,000 000							
** WBIE **	341	25,051,608 23	25,033,841 94		14SEP01 17,766 29	23OCT01	1 000000 00	17,766 29
	24,300,000 000							
** WBIE **	445	25,051,608 23	25,038,642 70		14SEP01 12,965 53	02OCT01	1 000000 00	12,965 53
	24,300,000 000							
** WBIE **	CXL 445	-25,051,608 23	25,038,642 70		14SEP01 -12,965 53	02OCT01	1 000000 00	-12,965 53
	-24,300,000 000							
** WBIA **	572	51,643,500 00	49,432,115 65		26SEP01 2,211,384 35	27SEP01	1 000000 00	2,211,384 35
	50,000,000 000							
** WBIA **	573	51,643,500 00	49,432,115 65		26SEP01 2,211,384 35	27SEP01	1 000000 00	2,211,384 35
	50,000,000 000							
** WBIA **	574	51,643,500 00	49,432,115 65		26SEP01 2,211,384 35	27SEP01	1 000000 00	2,211,384 35
	50,000,000 000							
** WBIA **	575	51,643,500 01	49,432,115 64		26SEP01 2,211,384 37	03OCT01	1 000000 00	2,211,384 37
	50,000,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1H **	146	18,072,200 00	17,542,623 28		28SEP01 529,576 72	01OCT01	1 000000 00	529,576 72
	17,440,000 000							
** WB2L **	055	10,357,812 50	10,362,105 61		02OCT01 -4,293 11	04OCT01	1 000000 00	-4,293 11
	10,000,000 000							
** WB1E **	Y				-416,539 19		00	-416,539 19
** WB1E **	CXL 055	-25,203,656 25	-24,787,117 06		05OCT01 416,539 19	09OCT01	1 000000 00	416,539 19
	-24,300,000 000							
** WB1E **	Y 089	25,203,656 26	24,872,624 15		05OCT01 -331,032 11	09OCT01	1 000000 00	-331,032 11
	24,300,000 000							
** WB1E **	Y 268	25,120,125 00	25,129,370 67		15OCT01 9,245 67	16OCT01	1 000000 00	9,245 67
	24,300,000 000							
** WB2L **	122	5,354,507 82	5,360,960 99		16OCT01 -6,453 17	18OCT01	1 000000 00	-6,453 17
	5,175,000 000							
** WB1Q **	073	516,718 75	517,734 37		17OCT01 -1,015 62	17OCT01	1 000000 00	-1,015 62
	500,000 000							
** WB1E **	Y 318	25,104,937 50	25,183,525 16		22OCT01 78,587 66	23OCT01	1 000000 00	78,587 66
	24,300,000 000							
** WB1Q **	112	1,062,831 25	1,064,799 10		23OCT01 -1,967 85	24OCT01	1 000000 00	-1,967 85
	1,030,000 000							
** WB1Q **	115	515,738 64	516,093 75		24OCT01 355 11	30OCT01	1 000000 00	-355 11
	500,000 000							
** WB1E **	Y 392	25,254,812 50	25,101,732 57		29OCT01 -155,079 93	30OCT01	1 000000 00	-155,079 93
	24,300,000 000							
** WB1E **	476	25,258,040 02	25,396,658 52		29OCT01 -158,618 50	06NOV01	1 000000 00	-158,618 50
	24,300,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
** WB1E **	416 25,408,687 50	25,136,628 73	31OCT01	01NOV01	1 000000	00	272,058 77
24,300,000 000			272,058 77				
** WB2L **	212 5,048,533 23	4,996,671 29	01NOV01	05NOV01	1 000000	00	51,861 94
4,825,000 000			51,861 94				
** WB1H **	664 5,412,773 44	2006/05/15 4 875	18MAY01	21MAY01	1 000000	00	-78,342 54
5,500,000 000		5,491,115 98	78,342 54				
** WB1H **	075 13,127 400 00	13,238,821 60	12JUN01	13JUN01	1 000000	00	-111,421 60
13,240,000 000			-111,421 60				
9128274X5	TOTAL	592,190,820 47	583,290,551 34	8,016,977 67 1		00	8,014,977 67 1
		4,365,606 61	4,359,757 55	5,849 06 5		00	5 849 06 5
9128274Y3	UNITED STATES TREAS DTD 00888 2003/05/31	4 250	20JUN01	22JUN01	1 000000	00	
** WB1H **	161 80,437 50	80 160 52	276 98			00	276 98
80,000 000							
9128277B2	UNITED STATES TREAS MTS	2011/08/15	5 000	08AUG01	15AUG01	1 000000	
** WB1H **	505 2,062,410 20	2,047,516 40	14,893 80			00	14 893 80
2,060,000 000							
** WB1H **	507 11,493,431 60	11,410,431 20	83,000 40	08AUG01	15AUG01	1 000000	83,000 40
11,480,000 000						00	
** WB2F **	014 1,013,281 25	1 014,609 37	-1,328 12	04SEP01	05SEP01	1 000000	-1 328 12
1,000 000 000						00	
** WB2F **	025 4,009,687 48	4 058,437 48	-48,750 00	05SEP01	06SEP01	1 000000	-48,750 00
4,000,000 000						00	
** WB2F **	029 808,312 50	811 687 50	-3,375 00	06SEP01	07SEP01	1 000000	-3,375 00
800 000 000						00	
** WB2F **	030 2,022,812 50	2 029,218 74	-6,486 24	06SEP01	07SEP01	1 000000	-6,486 24
						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
2,000,000 000							
** WB2F **	032 2,032,968 74	2 029 218 74	07SEP01	10SEP01	1 000000	00	3,750 00
2,000,000 000			3,750 00				
** WB2F **	033 203,218 75	202,921 87	07SEP01	10SEP01	1 000000	00	296 88
200,000 000			296 88				
** WB2L **	124 1,031,796 87	1 036,562 50	16OCT01	18OCT01	1 000000	00	-4,765 63
1,000,000 000			-4,765 63				
** WB2L **	214 414,496 87	405,525 13	01NOV01	05NOV01	1 000000	00	8,971 74
390,000 000			8,971 74				
** WB1H **	526 2,186,449 22	2 234,315 49	15NOV01	20NOV01	1 000000	00	-47,866 27
2,150,000 000			-47 866 27				
** WB2F **	146 802,837 50	828,847 78	19NOV01	20NOV01	1 000000	00	-26,018 28
790,000 000			-26,018 28				
** WB2L **	330 896,926 75	894,539 30	19NOV01	21NOV01	1 000000	00	2,387 45
885,000 000			2 387 45				
** WB2L **	331 471,266 61	469,358 40	19NOV01	21NOV01	1 000000	00	1 908 21
465,000 000			1,908 21				
** WB2L **	351 1,339,861 72	1,327,319 93	20NOV01	23NOV01	1 000000	00	12 541 79
1,315,000 000			12 541 79				
** WB2L **	404 45,787 50	45,063 28	20NOV01	23NOV01	1 000000	00	724 22
45,000 000			724 22				
** WB2L **	388 1,494,843 75	1 503,190 56	27NOV01	28NOV01	1 000000	00	-8,346 81
1,500,000 000			-8,346 81				
** WB2L **	CXL 388 -1,494 843 75	-1,503,190 56	27NOV01	28NOV01	1 000000	00	8,346 81
-1,500 000 000			8 346 81				

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
** WB2L **	391 1,494,843.75	1,502,109.38	1,502,109.38	27NOV01 -7,265.63	28NOV01	1 000000 00	-7 265 63
1,500,000.000							
** WB2L **	CXL 391 -1,494,843.75	-1,502,109.38	-1,502,109.38	27NOV01 7,265.63	28NOV01	1 000000 00	7 265 63
-1,500,000.000							
** WB2L **	398 994,689.06	996,398.60	996,398.60	27NOV01 -1,709.54	30NOV01	1 000000 00	-1 709 54
995,000.000							
** WB2L **	409 797,857.03	796,117.72	796,117.72	27NOV01 1,739.31	29NOV01	1 000000 00	1 739 31
795,000.000							
** WB2L **	412 1,494,843.75	1,502,467.23	1,502,467.23	27NOV01 -7,623.48	28NOV01	1 000000 00	-7 623 48
1,500,000.000							
** WB2L **	420 174,945.31	175,245.98	175,245.98	27NOV01 -300.67	30NOV01	1 000000 00	300 67
175,000.000							
** WB1Q **	527 4,565,200.00	4,568,257.40	4,568,257.40	28NOV01 -3,057.40	29NOV01	1 000000 00	-3 057 40
4,520,000.000							
** WB2F **	160 335,259.38	346,190.76	346,190.76	29NOV01 -10,931.38	30NOV01	1 000000 00	-10 931 38
330,000.000							
** WB1Q **	526 267,442.97	267,691.41	267,691.41	29NOV01 -248.44	30NOV01	1 000000 00	-248 44
265,000.000							
** WB1H **	626 3,276,350.00	3,284,380.77	3,284,380.77	03DEC01 -8 030 77	04DEC01	1 000000 00	-8 030 77
3,220,000.000							
** WB2L **	552 1,349,003.91	1,347,598.75	1,347,598.75	14DEC01 1 405 16	18DEC01	1 000000 00	1 405 16
1,365,000.000							
** WB2L **	600 1,305,137.50	1,283,385.48	1,283,385.48	19DEC01 21,752.02	21DEC01	1 000000 00	21 752 02
1,315,000.000							
** WB2L **	618 1,112,168.75	1,113,175.00	1,113,175.00	24DEC01 1,006 25	27DEC01	1 000000 00	-1 006 25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
1,120,000.000							
912827782	TOTAL	41,675,800.75	41,690,533.40	-14,732.65 L		00	-14 732 65 L
		4,832,642.97	4,835,948.81	-3,305.84 S		00	-3 305 84 S
9128277C0	UNITED STATES TREAS NTS	2003/08/31	3 625	05SEP01	06SEP01	1 000000	
** WB1Z **	314 74,794,921.88	74,800,781.25	74,800,781.25	-5,859.37		00	-5 859 37
75,000,000.000							
9128277DB	UNITED STATES TREAS NTS	2003/09/30	2 750	25SEP01	01OCT01	1 000000	
** WB1Q **	436 11,973,360.00	11,962,440.00	11,962,440.00	10,920.00		00	10 920 00
12,000,000.000							
** WB1Q **	388 1,067,662.50	1,064,919.34	1,064,919.34	14NOV01 2 743 16	14NOV01	1 000000 00	2 743 16
1,065,000.000							
** WB1Q **	398 1,067,745.70	1,067,542.90	1,067,542.90	14NOV01 202 80	19NOV01	1 000000 00	202 80
1,065,000.000							
9128277DB	TOTAL	14,108,768.20	14,094,902.24	13,865.96 S		00	13 865 96 S
9128277E6	UNITED STATES TREAS NTS	2003/10/31	2 750	06NOV01	08NOV01	1 000000	
** WB1Z **	033 37,476,992.19	37,428,974.61	37,428,974.61	48 017 58		00	48 017 58
37,250,000.000							
** WB1H **	440 6,459,121.87	6,450,846.09	6,450,846.09	06NOV01 8,275 78	08NOV01	1 000000 00	8 275 78
6,420,000.000							
** WB1Y **	464 6,368,573.44	6,360,413.68	6,360,413.68	06NOV01 8,159 76	08NOV01	1 000000 00	8 159 76
6,330,000.000							
** WB1Q **	392 4,008,750.00	4,018,750.00	4,018,750.00	-10,000.00	14NOV01	1 000000 00	-10 000 00
4,000,000.000							
** WB1Q **	399 4,009,218.75	4,008,206.04	4,008,206.04	14NOV01 1 012 71	19NOV01	1 000000 00	1 012 71
4,000,000.000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1Q **	468 3,000,000 000	2,985,937 50	2,996,718 75		16NOV01 -10,781 25	16NOV01	1 000000 00	-10,781.25
** WB1Q **	472 2,500,000 000	2,489,843 75	2,487,794 55		19NOV01 2,049 20	19NOV01	1 000000 00	2,049 20
** WB1Q **	473 3,000,000 000	2,988,750 00	2,984,201 72		19NOV01 2,548 28	20NOV01	1 000000 00	2,548 28
** WB1Q **	475 2,500,000 000	2,492,784 07	2,494,531 25		20NOV01 -1,747 18	06DEC01	1 000000 00	-1,747 18
** WB2L **	503 6,240,000 000	6,210,993 75	6,219,684 29		07DEC01 -8,690 54	11DEC01	1 000000 00	-8,690 54
9128277E6	TOTAL	56,515,681 25	56,459,918 67		55,742 58 1		00	55,742 58 1
		18,975,284 07	18,992,202 31		-16,918 24 5		00	-16,918 24 5
9128277F3	UNITED STATES TREAS	2006/11/15 3 500			15NOV01	15NOV01	1 000000	
** WB1Q **	440 1,000,000 000	979,687 50	984,375 00		-4,687 50		00	-4,687 50
** WB2L **	326 1,575,000 000	1,527,750 00	1,522,274 42		19NOV01 5,475 58	21NOV01	1 000000 00	5,475 58
** WB2L **	352 1,410,000 000	1,371,004 69	1,363,894 15		20NOV01 7,110 54	23NOV01	1 000000 00	7,110 54
** WB2L **	353 190,000 000	184,782 42	183,810 14		20NOV01 972 26	23NOV01	1 000000 00	972 26
** WB2L **	CXL 353 -190,000 000	-184,782 42	-183,810 16		20NOV01 -972 26	23NOV01	1 000000 00	-972 26
** WB2L **	354 795,000 000	773,168 55	769,100 39		20NOV01 4,068 16	23NOV01	1 000000 00	4,068 16

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB2L **	CXL 354 -795,000 000	-773,168 55	-769,100 39		20NOV01 -4,048 16	23NOV01	1 000000 00	-4,048 16
** WB2L **	436 985,000 000	957,950 97	947,139 04		20NOV01 10,811 91	23NOV01	1 000000 00	10,811 91
** WB2L **	387 1,500,000 000	1,435,957 03	1,442,343 75		27NOV01 -6,384 72	28NOV01	1 000000 00	-6,384 72
** WB2L **	399 95,000 000	91,740 63	91,348 44		27NOV01 -287 81	30NOV01	1 000000 00	-287 81
** WB1Q **	514 200,000 000	193,437 50	194,895 57		28NOV01 -3,458 07	28NOV01	1 000000 00	-3,458 07
** WB1Q **	525 1,680,000 000	1,625,925 00	1,644,665 01		29NOV01 -18,740 01	03DEC01	1 000000 00	-18,740 01
** WB1Q **	533 1,200,000 000	1,168,261 44	1,168,500 00		30NOV01 -238 34	03DEC01	1 000000 00	-238 34
** WB2L **	471 1,950,000 000	1,903,382 81	1,880,818 34		03DEC01 22,564 45	05DEC01	1 000000 00	22,564 45
** WB1H **	657 26,000,000 000	25,092,031 25	24,994,562 50		06DEC01 95,468 75	07DEC01	1 000000 00	95,468 75
** WB1H **	659 37,500,000 000	34,216,796 88	36,128,906 25		07DEC01 87,890 63	11DEC01	1 000000 00	87,890 63
** WB1Z **	312 25,400,000 000	24,574,500 00	24,482,169 46		12DEC01 92,330 54	20DEC01	1 000000 00	92,330 54
** WB1Y **	591 4,320,000 000	4,179,400 00	4,163,896 53		12DEC01 15,703 47	13DEC01	1 000000 00	15,703 47
** WB1Q **	117	1,240,617 19	1,238,198 44		13DEC01 2,418 75	19DEC01	1 000000 00	2,418 75

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
1,290,000 000						
** WB2L **	560 2,443,019 54	2,446,954 09	14DEC01	18DEC01	1 000000 00	-3,934 55
2,550,000 000						
** WB2L **	561 2,443,019 53	2,450,766 48	14DEC01	18DEC01	1 000000 00	-7,746 95
2,550,000 000						
** WB2L **	CXL 561 -2,443,019 53	-2,450,766 48	14DEC01	18DEC01	1 000000 00	7,746 95
-2,550,000 000						
** WB2L **	614 1,439,179 69	1,443 016 22	24DEC01	27DEC01	1 000000 00	-3,836 53
1,500,000 000						
9128277F3 TOTAL	101,232,313 49	100,909,323 23	322,990 26 L		00	322,990 26 L
	5,207,928 83	5 232,634 02	-24,705 19 S		00	24,705 19 S
9128277G1 UNITED STATES TREAS NTS	2003/11/30 3 000	14DEC01	19DEC01	1 000000		
** WB2L **	574 354,112 50	354,587 96	-475 46		00	-475 46
355,000 000						
** WB10 **	248 7 482,421 88	7,469,531 25	27DEC01	28DEC01	1 000000 00	12 890 63
7,500 000 000						
9128277G1 TOTAL	354,112 50	354,587 96	-475 46 L		00	-475 46 L
	7 482 421 88	7 469,531 25	12 890 63 S		00	12 890 63 S
9128277H9 UNITED STATES TREAS NTS	2003/12/31 3 250	27DEC01	31DEC01	1 000000		
** WB12 **	485 74,982,750 00	74,928,000 00	54,750 00		00	54,750 00
75,000,000 000						
** WB12 **	486 99 962,000 00	99 904 000 00	27DEC01	31DEC01	1 000000 00	58,000 00
100,000 000 000						
** WB12 **	CXL 486 -99,962 000 00	99,904,000 00	27DEC01	31DEC01	1 000000 00	-58,000 00

WB2C MONTHLY

ASSET ID	SECURITY DESCRIPTION	LOT LOCAL PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
-100,000,000 000						
** WB12 **	487 49,976,000 00	49,952,000 00	24,000 00	27DEC01	31DEC01	1 000000 00
50,000,000 000						24,000 00
** WB12 **	497 99,961,000 00	99 904 000 00	57,000 00	27DEC01	31DEC01	1 000000 00
100,000,000 000						57,000 00
** WB12 **	CXL 497 -99,961,000 00	-99 904,000 00	-57,000 00	27DEC01	31DEC01	1 000000 00
-100,000 000 000						-57,000 00
** WB12 **	501 99,761,000 00	99 904,000 00	-143,000 00	27DEC01	31DEC01	1 000000 00
100 000,000 000						-143,000 00
** WB12 **	CXL 501 -99,761 000 00	-99,904 000 00	143 000 00	27DEC01	31DEC01	1 000000 00
100 000 000 000						143,000 00
** WB12 **	523 99 961 000 00	99 904,000 00	57 000 00	27DEC01	31DEC01	1 000000 00
100,000,000 000						57,000 00
9128277H9 TOTAL	224,919,750 00	224 784,000 00	135,750 00 L		00	135,750 00 L
912912AM4 U S WEST CAP FDG INC NT	2002/07/15 6 125	09AUG01	14AUG01	1 000000		
** WB12 **	730 1 017 240 00	1,002,337 87	14,902 13		00	14 902 13
1 000 000 000						
912920AJ4 U S WEST COMMUNICATI NT	2002/10/15 6 375	09AUG01	14AUG01	1 000000		
** WB12 **	737 9,777 968 00	9,746,477 24	31,490 76		00	31,490 76
9 560,000 000						
912996928 UNITED RENTALS INC TERM LOAN	2007/08/31 1 000	02JUL01	02JUL01	1 000000		
** WB1X **	105 1,250 00	1,246 84	3 16		00	3 16
1 250 000						
** WB1X **	452 1 250 00	1,246 84	02OCT01	02OCT01	1 000000 00	3 16
1 250 000						



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
91299G928	TOTAL	2,500 00	2,493 68	6 32 L		00	6 32 L
9152989B4	UNOVA INC	TERM LOAN 2004/07/12	1 000	02NOV01	02NOV01	1 000000	
WB1X	634	13,333 34	13,200 01	133 33		00	133 33
	13,333 340						
92344GAA4	VERIZON GLOBAL FD CO 144A	2005/12/01	6 750	20AUG01	23AUG01	1 000000	
WB1H	620	5,228,150 00	5,119,542 98	108 607 02		00	108 607 02
	5,000,000 000						
925524AD2	VIACOM INC	SR NT 2005/06/01	7 750	31OCT01	05NOV01	1 000000	
WB1Y	436	3,284,430 00	3 132,424 23	152,005 77		00	152,005 77
	3,000,000 000						
92839UAB3	VISTEON CORP	2010/08/01	8 250	25JAN01	30JAN01	1 000000	
WB1H	347	1,532,595 00	1,498,281 33	34,313 67		00	34,313 67
	1,500,000 000						
WB1H	405	405,000 20	376,595 10	28,605 10	07MAY01	1 000000	28,605 10
	380,000 000					00	
92839UAB3	TOTAL	1,937,595 20	1,874,676 43	62,918 77 L		00	62,918 77 L
92857TAD9	VODAFONE AIRTOUCH PL NT FLTG R 2001/12/19	1 000		17MAY01	18MAY01	1 000000	
WB1Z	193	1,001,749 00	1,000,572 41	1,174 59		00	1,174 59
	1,000,000 000						
WB1Z	281	1,001,168 00	1,000,495 33	672 67	15JUN01	1 000000	672 67
	1,000,000 000					00	
WB1Y	792	7,005 453 00	7,002,314 06	3,138 94	05JUL01	1 000000	3,138 94
	7,000,000 000					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
92857TAD9	TOTAL	9 008,370 00	9 003,381 80	4,988 20 L		00	4,988 20 L
928951BS0	WFS FINL OWNER TR 1997 D AU 2005/06/20	6 400		20DEC01	20DEC01	1 000000	
WB1Z	400	1,037,554 47	1,041,412 31	3,855 84		00	-3,855 84
	1,037 556 480						
928951DA7	WFS FINL OWNER TR 2000 A AU 2003/03/20	6 915		20SEP01	21SEP01	1 000000	
WB1U	372	1,175,689 05	1,175,689 06	- 01		00	- 01
	1,175,689 060						
92923CAD6	NCI CMNTYS INC	SR SUB NT 2011/02/15	10 625	02MAR01	07MAR01	1 000000	
WB1J	766	1,952,250 00	1,900,000 00	52,250 00		00	52,250 00
	1,900,000 000						
929285AA2	WMC MTC LN TR 1998 A NY 2028/06/20	1 000		20JUN01	20JUN01	1 000000	
WB1E	244	6,062 52	6,062 59	- 07		00	- 07
	6,062 590						
929771AR4	WACHOVIA CORP	2003/10/15	6 925	26SEP01	28SEP01	1 000000	
WB2J	309	2,121,840 00	2,100,726 51	21,113 49		00	21,113 49
	2,000,000 000						
931142BD4	WAL MART STORES INC NT	2004/08/10	6 550	27JUL01	01AUG01	1 000000	
WB1Z	618	4,181,560 00	4,177,600 00	3 960 00		00	3 960 00
	4 000,000 000						
931142BE2	WAL MART STORES INC NT	2009/08/10	6 875	26JAN01	01FEB01	1 000000	
WB1H	359	2,127,967 80	2 049,237 84	78,730 76		00	78,730 76
	2,030,000 000						
WB1A	474	21,168,400 00	19,963,149 92	1 205,230 08	08MAR01	1 000000	1,205,230 08
	20,000,000 000					00	
WB1A	476	10,572 600 00	9,980,952 72	591,647 28	08MAR01	1 000000	591,647 28
	10,000,000 000					00	
WB1A	477	21,179,200 00	19,925,679 43	1,253,520 57	08MAR01	1 000000	1,253,520 57
	20,000,000 000					00	

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	90,000	000						
** WB2L **	509	43,062 75		46,835 53	07DEC01 -3,772 78	12DEC01	1 000000 00	-3,772 78
	45,000	000						
969457BD1	TOTAL	1,161,932 45		1,135,210 40	26,722 05 L		00	26,722 05 L
98152DAB7	WORLD OMNI AUTO RECE 2000 A MT 2003/04/15		7 050		15OCT01	15OCT01	1 000000	
** WB2J **	399	215,348 32		217,216 31	-1,867 99		00	-1,867 99
	215,348	320						
98155KAF9	WORLDCOM INC GA NY		2001/08/15	6 125	09MAR01	14MAR01	1 000000	
** WB1H **	791	8 897,953 00		8,895,550 00	2,403 00		00	2,403 00
	8,900,000	000						
98157DAA4	WORLDCOM INC GA NEW NY FLTG R 2001/11/26		1 000		11JUL01	16JUL01	1 000000	
** WB1Z **	393	2,000,000 00		1,998,900 00	1,100 00		00	1,100 00
	2,000,000	000						
** WB1Y **	002	10,000,000 00	2001/11/26	6 920	11JUL01 -2,458 60	16JUL01	1 000000 00	-2,458 60
	10,000,000	000		10,002,458 60				
98157DAA4	TOTAL	12,000,000 00		12 001,358 60	-1,358 60 L		00	-1,358 60 L
98157DAJ5	WORLDCOM INC GA NEW NY		2011/05/15	7 500	09MAY01	16MAY01	1 000000	
** WB1Z **	160	1,587,952 00		1,582 464 00	5,488 00		00	5,488 00
	1,600,000	000						
98157DAK2	WORLDCOM INC GA NEW NY		2031/05/15	8 250	16OCT01	22OCT01	1 000000	
** WB2I **	118	532,745 20		525,530 77	7,214 43		00	7,214 43
	520,000	000						
** WB2L **	168	224,343 00		227,392 46	-3,049 46	31OCT01	1 000000 00	-3,049 46
	225,000	000						
** WB2L **	418	264,172 35		257,709 57	27NOV01 6,462 78	30NOV01	1 000000 00	6,462 78
	255,000	000						
** WB2L **					10DEC01	13DEC01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	210,000	523 000		212,662 80	212,230 73		432 07	432 07
** WB2L **	539	297,226 80		293,080 24	12DEC01 4,146 56	17DEC01	1 000000 00	4,146 56
	290,000	000						
98157DAK2	TOTAL	1,531,150 15		1,515,943 77	15,206 38 L		00	15,206 38 L
981587AC2	WORLDWIDE FLIGHT SVC SR SUB NY 2007/08/15		12 250		10JAN01	16JAN01	1 000000	
** WB1J **	717	8,432,000 00		9,760,874 22	-1,328,874 22		00	-1,328,874 22
	9,920,000	000						
984245AC4	YPF SOCIEDAD ANONMIA STSTRUCTU 2002/10/26		7 000		26SEP01	26SEP01	1 000000	
** WB1H **	144	21,659 33		21,730 23	-70 90		00	-70 90
	21 659	330						
987406AA3	YOSEMITE SEC TRUST I 99 A LINK 2004/11/15		8 250		28NOV01	03DEC01	1 000000	
** WB2L **	433	76,500 00		314,692 39	-238,192 39		00	-238,192 39
	300,000	000						
** WB2L **	466	84,000 00		532,308 15	30NOV01 -448 308 15	05DEC01	1 000000 00	-448,308 15
	600,000	000						
987406AA3	TOTAL	160,500 00		847,000 54	-686,500 54 L		00	-686,500 54 L
99GHFG118	GRUPO INDL DURANGO 12 625PCT 2003/08/01		12 625		05SEP01	05SEP01	1 000000	
** WB1N **	400	00		496,784 90	-496,784 90		00	-496,784 90
	500,000	000						
** WB1N **	400	00		-496,784 90	496,784 90	05SEP01	1 000000 00	496,784 90
	-500,000	000						
99GHFG118	TOTAL	00		00	00 L		00	00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99GHZH114 .. WBIN ..	ACINDAR IND ARG ACEERO SA 438 900 000 000	2004/02/15	11 250 772,409 09	14NOV01	13DEC01	1 000000 00	-547,409 09
99HCPP118 .. WBIH ..	ALLIED IRISH BANKS FRM EMTN 769 3,000,000 000	2006/09/07	1 000 3 000 398 79	07SEP01	07SEP01	1 000000 00	-398 79
.. WBIY ..	240 7,000 000 000	2006/09/07	7 052 7 000,947 42	07SEP01	07SEP01	1 000000 00	-947 42
99HCPP118 ----- TOTAL	10 000 000 00		10 001,346 21	-1 346 21 L		00	-1 346 21 L
99HOND116 .. WBIN ..	INDAH RIAT FINANCE MAURITIUS 431 1 400 000 000	2007/07/01	10 000 1 065,258 34	22OCT01	28NOV01	1 000000 00	-844,758 34
99HWMR113 .. WBJH ..	PINDO DELI FINANCE M 10 75PCT 413 700 000 000	2007/10/01	10 750 530 240 82	04OCT01	10OCT01	1 000000 00	-444 240 82
99HWTS114 .. WBI5 ..	VJETHAM REP OF (PAR) 566 150,000 000	2028/03/12	1 000 51 514 15	04FEB01	13FEB01	1 000000 00	5,110 85
.. WBI5 ..	688 200 000 000		74,902 31	-1 402 31	02MAR01	1 000000 00	-1 402 31
.. WBI5 ..	612 50 000 000	2028/03/12	3 250 19,235 88	-23FEB01	02MAR01	1 000000 00	610 88
99HWTS114 ----- TOTAL	148 750 00		145,652 34	3 097 66 S		00	3,097 66 S

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99JGVD117 .. WBIN ..	MASTELLONE HERMANOS SEC REG I 384 1 200,000 000	2008/04/01	11 750 1,035 039 11	30AUG01	31AUG01	1 000000 00	- 01
.. WBJH ..	CXL 384 1,200 000 000		-1 035,039 11	30AUG01	31AUG01	1 000000 00	01
99JGVD117 ----- TOTAL	00		00	00 L		00	00 L
99JHVR118 .. WBIN ..	VICAP SA DE 441 1 400,000 000	2007/05/15	11 375 1 301 046 11	20NOV01	06DEC01	1 000000 00	-237,046 11
99KHOK113 .. WBIN ..	PETROLEOS MEXICANOS TR 3 EXCH 2018/03/30 383 550,000 000	2018/03/30	9 250 546,675 21	30AUG01	31AUG01	1 000000 00	- 01
.. WBIN ..	CXL 383 -550,000 000		-546,675 21	30AUG01	31AUG01	1 000000 00	01
99KHOK113 ----- TOTAL	00		00	00 L		00	00 L
99KTAB114 .. WPIJ ..	PINDO DELI FIM MAURI 10 25PCT 414 450 000 000	2002/10/01	10 250 594,094 98	04OCT01	10OCT01	1 000000 00	-516,094 98
99KYP111E .. WBIU ..	CITICORP 702 20 000,000 000	2002/05/28	1 000 20,008 504 90	06JUN01	11JUN01	1 000000 00	20,495 10
99KZZX115 .. WBIU ..	BMW US CAP CORP 055 15,000,000 000	2003/02/10	1 000 14,985,253 21	19APR01	24APR01	1 000000 00	-253 21
.. WBIU ..	371 20 000,000 000		19,983,893 91	-75 293 91	25SEP01	1 000000 00	-75,293 91

31 DEC 2001

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
99KZZX115	TOTAL						
	34,893,408.00	34,949,147.12		-75,547.125		00	-75,547.125
99LFTPI12	TWIV KIMIA FINANCE S E C R E	2004/08/01	10.000	04OCT01	10OCT01	1.000000	
** WB1M **	411	216,000.00	1,196,294.47	-980,294.47		00	-980,294.47
	1,400,000.000						
99LHYJ116	CEMEX SA REGS	2003/07/18	8.625	03OCT01	10OCT01	1.000000	
** WB1M **	410	1,680,000.00	1,612,667.79	67,332.71		00	67,332.71
	1,600,000.000						
99LXPE112	CORPORATION DURANGO 13 125PCT	2006/08/01	13.125	20NOV01	03DEC01	1.000000	
** WB1M **	442	449,937.50	496,977.14	-27,039.64		00	-27,039.64
	515,000.000						
99HGKCI17	ABBEY NATL TREASURY FRN (MTN)	2002/10/16	1.000	24SEP01	27SEP01	1.000000	
** WB1U **	380	20,006,200.00	20,004,195.75	2,004.25		00	2,004.25
	20,000,000.000						
** WB1U **	CXL 380	20,006,200.00	20,004,195.75	-2,004.25		00	-2,004.25
	20,000,000.000						
** WB1U **	400	20,006,200.00	20,004,195.75	2,004.25		00	2,004.25
	20,000,000.000						
99HGKCI17	TOTAL						
-----	20,006,200.00	20,004,195.75		2,004.255		00	2,004.255
USD TOTAL							
-----	1,579,943,143.36	1,579,943,143.36		00		00	00
	26,740,475,267.45	26,611,479,437.11		125,171,959.401		00	125,171,959.401
	4,224,310,872.87	4,191,942,483.14		32,021,239.175		00	32,021,239.175

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	** SOUTH AFRICAN RAND **						
682178111	STH AFRICA REP	2010/08/31	13.000	10JAN01	16JAN01	7.975000	
** WB1R **	101	7,251,091.92	7,378,187.76	-127,095.84		-58,987.42	-127,095.84
	7,200,000.000	909,227.82	984,152.03	15,936.78			-74,924.28
** WB1R **	411	10,340,287.00	10,225,955.05	114,331.95	03APR01	06APR01	8.122200
	10,000,000.000	1,273,089.44	1,311,532.07	14,076.48		-52,519.06	114,331.95
** WB1R **	507	9,402,418.03	9,346,291.85	56,126.18	02MAY01	07MAY01	8.036200
	8,950,000.000	1,170,007.97	1,144,270.58	6,984.16		-1,246.77	56,126.18
** WB1R **	355	19,502,400.07	19,551,515.30	-49,115.27	12JUL01	16JUL01	8.275000
	17,800,000.000	2,356,785.50	2,422,252.81	-5,935.38		59,531.93	-49,115.27
** WB1R **	CXL 355	-19,502,400.07	-19,551,515.30	49,115.27	12JUL01	14JUL01	8.275000
	-17,800,000.000	-2,356,785.50	-2,422,252.81	5,935.38		59,531.93	49,115.27
** WB1R **	357	19,554,855.84	19,842,991.23	-286,135.39	12JUL01	14JUL01	8.275000
	17,800,000.000	2,363,366.27	2,474,984.14	-34,578.25		-77,039.58	-286,135.39
** WB1R **	CXL 357	-19,554,855.84	-19,842,991.23	286,135.39	12JUL01	16JUL01	8.275000
	-17,800,000.000	-2,363,366.27	-2,474,984.14	34,578.25		77,039.58	-111,617.87
** WB1R **	359	19,514,551.18	19,551,515.30	-36,964.12	12JUL01	16JUL01	8.275000
	17,800,000.000	2,358,253.92	2,422,252.81	-4,466.96		-59,531.93	-36,964.12
** WB1R **	360	19,569,006.72	19,842,991.23	-273,984.51	12JUL01	16JUL01	8.275000
	17,800,000.000	2,364,834.65	2,474,984.14	-33,109.91		-77,039.58	-273,984.51
682178111	TOTAL						
-----	66,077,354.85	66,344,941.19		-267,586.345		-249,324.76	-267,586.345
	8,075,413.81	8,357,191.56		-32,453.015			-281,777.775

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	BASE CURR GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE COST	BASE SECTY GN/LS			NET BAS SECTY GN/LS
ZAR TOTAL	66,077,354.85	66,344,941.19	8,357,191.58	-267,586.34		-249,324.76	-267,586.34
	8,875,413.81			-32,453.81			-281,777.77
FIXED INCOME TOTAL	1,500,170,915.87	1,500,170,915.87		00		00	00
	28,943,789,121.22	28,776,234,977.64		154,010,659.48	10,348,638.26		164,359,297.74
	4,866,458,144.03	4,835,147,292.84		37,480,466.76	-6,538,002.95		30,942,443.81

FIXED INCOME  
 SUBTOTAL 35,390,418,181.07 35,191,553,186.30 191,491,126.24 3,810,635.31 195,301,761.55

2C

MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1 2001 TO DECEMBER 31, 2001

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 AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GM/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GM/LS	BASE SECTY GM/LS	BASE CURR GM/LS	NET BAS SECTY GM/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GM/LS				
<b>CASH EQUIV</b>							
<b>** GERMANY **</b>							
<b>EURD CURRENCY</b>							
99JRW002	EURD TIME DEPOSIT EUR	2001/04/03	4 700	03APR01	03APR01	1 120072	
** WB1R **							
	451	67,000 000 00	67 000,000 00	00			00
	67,000 000 000	59 817 680 51	58,939,908 56	00		877,771 95	877,771 95
** WB1R **							
	477	64,000 000 00	64,000 000 00	04APR01	04APR01	1 109816	00
	64 000 000 000	57,667,216 91	56 467 216 81	00		1,200,000 10	1 200 000 10
** WB1R **							
	CXL 477	-64,000 000 00	64,000 000 00	04APR01	04APR01	1 109816	00
	-64,000 000 000	-57,667,216 91	-56 467,216 81	00		-1,200,000 10	-1 200,000 10
** WB1R **							
	540	64,016,177 78	64,000 000 00	04APR01	04APR01	1 109816	16,177 78
	64 000 000 000	57,681 793 90	56 467 216 81	16 177 78		1,200 000 10	1,214,577 09
99JRW002	TOTAL	131,016,177 78	131,000 000 00	16 177 78 S			16 177 78 S
---	---	117,499,474 41	115 407,125 37	16 576 99 S		2,077,772 05	2,092,349 04 S
99LSGU005	DRESDNER BANK AG TIME DEPO	2001/01/09	4 760	09JAN01	09JAN01	1 063830	
** WB1R **							
	072	2,000 000 00	2 000,000 00	00			00
	2 000 000 000	1,879,999 62	1,907,399 57	00		-27,399 95	-27,399 95
** WB1R **							
	191	6 400 000 00	6 400 000 00	01FEB01	01FEB01	1 065076	00
	6,400 000 000	6,008 960 86	5,929 917 64	00		79,043 22	79,043 22
** WB1R **							
	199	6 400 864 00	6,400 864 00	02FEB01	02FEB01	1 068661	00
	6 400 864 000	5 989 411 30	5,959,203 59	00		30 407 71	30,407 71
** WB1R **							
	340	2,000 000 00	2 000 000 00	16MAR01	16MAR01	1 119821	00
	2 000 000 000	1,785,999 73	1 827 099 73	00		-41,100 00	-41,100 00
** WB1R **							
	501	1,000 000 00	1,000,000 00	30APR01	30APR01	1 127078	00
	1 000,000 000	887,250 04	901,199 68	00		-13,949 44	-13 949 44
** WB1R **							
	506	1,000 397 50	1 000,397 50	02MAY01	02MAY01	1 120260	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY NET BAS SECY	GN/L GN/L
	1,000,397 500	893,004 75		892,804 71	00		200.04		200 04
** WB1R **	011	1,500,865 47	2001/05/04	4 810	04MAY01	04MAY01	1 119132		00
	1,500,865 470	1,341,097 43		1,500,865 47	00		1,359 97		1,359 97
** WB1R **	521	1,500,865 47		1,500,865 47	04MAY01	04MAY01	1 119132		00
	1,500,865 470	1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
** WB1R **	CXL 521	-1,500,865 47		-1,500,865 47	04MAY01	04MAY01	1 119132		00
	-1,500,865 470	-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
** WB1R **	670	1,500,865 47		1,500,865 47	04MAY01	04MAY01	1 119132		00
	1,500,865 470	1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
** WB1R **	CXL 670	-1,500,865 47		-1,500,865 47	04MAY01	04MAY01	1 119132		00
	-1,500,865 470	-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
** WB1R **	723	1,500,865 47		1,500,865 47	04MAY01	04MAY01	1 119132		00
	1,500,865 470	1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
** WB1R **	CXL 723	-1,500,865 47		-1,500,865 47	04MAY01	04MAY01	1 119132		00
	-1,500,865 470	-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
** WB1R **	759	1,500,865 47		1,500,865 47	04MAY01	04MAY01	1 119132		00
	1,500,865 470	1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
** WB1R **	CXL 759	-1,500,865 47		-1,500,865 47	04MAY01	04MAY01	1 119132		00
	-1,500,865 470	-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
** WB1R **	016	1,500,000 00	2001/05/09	4 800	09MAY01	09MAY01	1 130391		00
	1,500,000 000	1,326,982 27		1,500,000 00	00		-13,342 20		-13,342 20
** WB1R **	532	1,500,000 00		1,500,000 00	09MAY01	09MAY01	1 130391		00
	1,500,000 000	1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
** WB1R **	CXL 532	-1,500,000 00		-1,500,000 00	09MAY01	09MAY01	1 130391		00
	-1,500,000 000	-1,326,974 47		-1,340,324 47	00		-13,350 00		-13,350 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE MAT COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR	SELL RATE GN/L	NET SECY NET BAS SECY	GN/L GN/L
** WB1R **	671	1,500,000 00		1,500,000 00	09MAY01	09MAY01	1 130391		00
	1,500,000 000	1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
** WB1R **	CXL 671	-1,500,000 00		-1,500,000 00	09MAY01	09MAY01	1 130391		00
	-1,500,000 000	-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
** WB1R **	724	1,500,000 00		1,500,000 00	09MAY01	09MAY01	1 130391		00
	1,500,000 000	1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
** WB1R **	CXL 724	-1,500,000 00		-1,500,000 00	09MAY01	09MAY01	1 130391		00
	-1,500,000 000	-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
** WB1R **	760	1,500,000 00		1,500,000 00	09MAY01	09MAY01	1 130391		00
	1,500,000 000	1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
** WB1R **	CXL 760	-1,500,000 00		-1,500,000 00	09MAY01	09MAY01	1 130391		00
	-1,500,000 000	-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
** WB1R **	017	3,500,200 00	2001/05/10	4 760	10MAY01	10MAY01	1 137592		00
	3,500,200 000	3,076,865 50		3,500,200 00	00		-20,812 88		-20,812 88
** WB1R **	544	3,500,200 00		3,500,200 00	10MAY01	10MAY01	1 137592		00
	3,500,200 000	3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
** WB1R **	CXL 544	-3,500,200 00		-3,500,200 00	10MAY01	10MAY01	1 137592		00
	-3,500,200 000	-3,076,850 05		-3,097,678 38	00		20,828 33		20,828 33
** WB1R **	672	3,500,200 00		3,500,200 00	10MAY01	10MAY01	1 137592		00
	3,500,200 000	3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
** WB1R **	CXL 672	-3,500,200 00		-3,500,200 00	10MAY01	10MAY01	1 137592		00
	-3,500,200 000	-3,076,850 05		-3,097,678 38	00		20,828 33		20,828 33
** WB1R **	725	3,500,200 00		3,500,200 00	10MAY01	10MAY01	1 137592		00
	3,500,200 000	3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
** WB1R **	CXL 725	-3,500,200 00		-3,500,200 00	10MAY01	10MAY01	1 137592		00
	-3,500,200 000	-3,076,850 05		-3,097,678 38	00		20,828 33		20,828 33

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
-3,500,200 000	-3,076,850 05	-3,097,678 38		00		20,828 33	20,828 33
** WBIR **				10MAY01	10MAY01	1 137592	00
3,500,200 000	3,076,850 05	3,097,678 38		00		-20,828 33	-20,828 33
** WBIR **				10MAY01	10MAY01	1 137592	00
CXL 761	-3,500,200 00	-3,500,200 00		00		20 828 33	20,828 33
-3,500,200 000	-3,076,850 05	-3,097,678 38		00			
** WBIR **			2001/05/11 4 780	11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		25,943 71	-25,943 71
3,000,662 800	2,628,579 58	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 545	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 673	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 726	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 726	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 762	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
018	3,000,662 80	3,000,662 80		00		-25,955 80	-25,955 80
3,000,662 800	2,628,579 49	2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
CXL 762	-3,000,662 80	-3,000,662 80		00		25 955 80	25,955 80
-3,000,662 800	-2,628,579 49	-2,654,535 29		00			
** WBIR **				11MAY01	11MAY01	1 141553	00
019	3,001,061 22	3,001,061 22	2001/05/14 4 780	14MAY01	14MAY01	1 143184	00
3,001,061 220	2,625,212 55	2,638,082 21		00		-12,869 66	-12,869 66

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
** WBIR **			2001/05/15 4 560	15MAY01	15MAY01	1 137980	00
020	3,002,256 64	3,002,256 64		00		8,270 12	8,270 12
3,002,256 640	2,638,233 81	2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
020	3,002,256 64	3,002,256 64		00		8,257 53	8,257 53
3,002,256 640	2,638,233 22	2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
CXL 546	-3,002,256 64	-3,002,256 64		00		-8,257 53	-8,257 53
-3,002,256 640	-2,638,233 22	-2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
020	3,002,256 64	3,002,256 64		00		8,257 53	8,257 53
3,002,256 640	2,638,233 22	2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
CXL 674	-3,002,256 64	-3,002,256 64		00		-8,257 53	-8,257 53
-3,002,256 640	-2,638,233 22	-2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
020	3,002,256 64	3,002,256 64		00		8,257 53	8,257 53
3,002,256 640	2,638,233 22	2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
CXL 727	-3,002,256 64	-3,002,256 64		00		-8,257 53	-8,257 53
-3,002,256 640	-2,638,233 22	-2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
020	3,002,256 64	3,002,256 64		00		8,257 53	8,257 53
3,002,256 640	2,638,233 22	2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
CXL 763	-3,002,256 64	-3,002,256 64		00		-8,257 53	-8,257 53
-3,002,256 640	-2,638,233 22	-2,629,975 69		00			
** WBIR **				15MAY01	15MAY01	1 137980	00
026	3,002,636 93	3,002,636 93	2001/05/16 4 520	16MAY01	16MAY01	1 131030	00
3,002,636 930	2,654,795 49	2,626,556 12		00		28,239 37	28,239 37
** WBIR **				16MAY01	16MAY01	1 131030	00
026	3,002,636 93	3,002,636 93		00		28,224 86	28,224 86
3,002,636 930	2,654,780 98	2,626,556 12		00			
** WBIR **				16MAY01	16MAY01	1 131030	00
CXL 555	-3,002,636 93	-3,002,636 93		00		-28,224 86	-28,224 86
-3,002,636 930	-2,654,780 98	-2,626,556 12		00			
** WBIR **				16MAY01	16MAY01	1 131030	00
026	3,002,636 93	3,002,636 93		00		-28,224 86	-28,224 86
3,002,636 930	2,654,780 98	2,626,556 12		00			
** WBIR **				16MAY01	16MAY01	1 131030	00
026	3,002,636 93	3,002,636 93		00		28,224 86	28,224 86
3,002,636 930	2,654,780 98	2,626,556 12		00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
3,002,636	930 2,654,780 98	2,626,556	12	00		28,224 86	28,224 86
** WBIR **				16MAY01	16MAY01	1 131030	00
CXL	675 -3,002,636 93	-3,002,636	93	00		-28,224 86	-28,224 86
-3,002,636	930 -2,654,780 98	-2,626,556	12	00			
** WBIR **				16MAY01	16MAY01	1 131030	00
728 3,002,636 930	3,002,636 93	3,002,636	93	00		28,224 86	28,224 86
CXL	728 -3,002,636 93	-3,002,636	93	00		-28,224 86	-28,224 86
-3,002,636	930 -2,654,780 98	-2,626,556	12	00			
** WBIR **				16MAY01	16MAY01	1 131030	00
764 3,002,636 930	3,002,636 93	3,002,636	93	00		28,224 86	28,224 86
CXL	764 -3,002,636 93	-3,002,636	93	00		-28,224 86	-28,224 86
-3,002,636	930 -2,654,780 98	-2,626,556	12	00			
** WBIR **				16MAY01	16MAY01	1 131030	00
2001/05/17	4 530			17MAY01	17MAY01	1 132695	00
027 3,003,013 930	3,003,013 93	3,003,013	93	00		12,326 80	12,326 80
CXL	027 -3,003,013 93	-3,003,013	93	00		-12,312 74	-12,312 74
-3,003,013	930 -2,651,225 49	-2,638,898	69	00			
** WBIR **				17MAY01	17MAY01	1 132695	00
570 3,003,013 930	3,003,013 93	3,003,013	93	00		12,312 74	12,312 74
CXL	570 -3,003,013 93	-3,003,013	93	00		-12,312 74	-12,312 74
-3,003,013	930 -2,651,211 43	-2,638,898	69	00			
** WBIR **				17MAY01	17MAY01	1 132695	00
676 3,003,013 930	3,003,013 93	3,003,013	93	00		12,312 74	12,312 74
CXL	676 -3,003,013 93	-3,003,013	93	00		-12,312 74	-12,312 74
-3,003,013	930 -2,651,211 43	-2,638,898	69	00			
** WBIR **				17MAY01	17MAY01	1 132695	00
729 3,003,013 930	3,003,013 93	3,003,013	93	00		12,312 74	12,312 74
CXL	729 -3,003,013 93	-3,003,013	93	00		-12,312 74	-12,312 74
-3,003,013	930 -2,651,211 43	-2,638,898	69	00			

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	GN/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
** WBIR **				17MAY01	17MAY01	1 132695	00
765 3,003,013 930	3,003,013 93	3,003,013	93	00		12,312 74	12,312 74
CXL	765 -3,003,013 93	-3,003,013	93	00		-12,312 74	-12,312 74
-3,003,013	930 -2,651,211 43	-2,638,898	69	00			
** WBIR **				17MAY01	17MAY01	1 132695	00
2001/05/18	4 530			18MAY01	18MAY01	1 139666	00
026 3,003,391 810	3,003,391 81	3,003,391	81	00		20,110 07	-20,110 07
CXL	026 -3,003,391 81	-3,003,391	81	00		-20,122 09	-20,122 09
-3,003,391	810 -2,635,338 34	-2,655,448 41		00			
** WBIR **				18MAY01	18MAY01	1 139666	00
574 3,003,391 810	3,003,391 81	3,003,391	81	00		-20,122 09	-20,122 09
CXL	574 -3,003,391 81	-3,003,391	81	00		20,122 09	20,122 09
-3,003,391	810 -2,635,326 32	-2,655,448 41		00			
** WBIR **				18MAY01	18MAY01	1 139666	00
677 3,003,391 810	3,003,391 81	3,003,391	81	00		-20,122 09	-20,122 09
CXL	677 -3,003,391 81	-3,003,391	81	00		20,122 09	20,122 09
-3,003,391	810 -2,635,326 32	-2,655,448 41		00			
** WBIR **				18MAY01	18MAY01	1 139666	00
730 3,003,391 810	3,003,391 81	3,003,391	81	00		-20,122 09	-20,122 09
CXL	730 -3,003,391 81	-3,003,391	81	00		20,122 09	20,122 09
-3,003,391	810 -2,635,326 32	-2,655,448 41		00			
** WBIR **				18MAY01	18MAY01	1 139666	00
766 3,003,391 810	3,003,391 81	3,003,391	81	00		-20,122 09	-20,122 09
CXL	766 -3,003,391 81	-3,003,391	81	00		20,122 09	20,122 09
-3,003,391	810 -2,635,326 32	-2,655,448 41		00			
** WBIR **				18MAY01	18MAY01	1 139666	00
2001/05/24	4 420			24MAY01	24MAY01	1 166521	00
029 3,000,000 000	3,000,000 00	3,000,000	00	00		-25,196 72	-25,196 72
CXL	029 -3,000,000 00	-3,000,000	00	00		25,196 72	25,196 72
-3,000,000	000 2,571,753 94	-2,596,950 66		00			
** WBIR **				24MAY01	24MAY01	1 166521	00
599 3,000,000 000	3,000,000 00	3,000,000	00	00			

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT SELL RATE BASE CURR GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
	3.000 000 000	2,571,749 47	2 596,950 66		00	-25,200 99	-25,200 99
** WBIR **					24MAY01	1 166521	00
	CXL 599	-3,000 000 00	-3,000,000 00		00	25,200 99	25,200 99
	-3,000,000 000	-2,571,749 47	-2,596,950 66		00		
** WBIR **					24MAY01	1 166521	00
	478	3,000,000 00	3,000,000 00		00	25,200 99	-25,200 99
	3,000,000 000	2,571,749 47	2,596,950 66		00		
** WBIR **					24MAY01	1 166521	00
	CXL 678	-3,000,000 00	-3,000,000 00		00	25,200 99	25,200 99
	-3,000 000 000	-2,571,749 47	-2,596,950 66		00		
** WBIR **					24MAY01	1 166521	00
	731	3,000,000 00	3,000,000 00		00	25,200 99	-25,200 99
	3,000,000 000	2,571,749 47	2,596 950 66		00		
** WBIR **					24MAY01	1 166521	00
	CXL 731	-3,000,000 00	-3,000,000 00		00	25,200 99	25,200 99
	-3 000,000 000	-2,571,749 47	-2 596,950 66		00		
** WBIR **					24MAY01	1 166521	00
	767	3,000 000 00	3,000,000 00		00	-25,200 99	-25,200 99
	3 000 000 000	2,571,749 47	2,596,950 66		00		
** WBIR **					24MAY01	1 166521	00
	CXL 747	-3,000 000 00	3,000,000 00		00	25 200 99	25 200 99
	-3,000 000 000	-2,571,749 47	2 596,950 66		00		
** WBIR **					25MAY01	1 165773	00
	030	4 000 368 33	2001/05/25 4 520 4,000,368 33		00	-8 193 57	-8,193 57
	4 000,368 330	3,431,521 79	3 439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	604	4,000,368 33	4 000,368 33		00	-8,199 68	-8,199 68
	4,000,368 330	3,431,515 68	3 439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	CXL 604	4,000 368 33	4 000,368 33		00	8 199 68	8,199 68
	-4 000 368 330	-3,431,515 68	-3 439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	679	4 000,368 33	4,000,368 33		00	-8,199 68	-8 199 68
	4 000,368 330	3,431,515 68	3 439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	CXL 679	-4,000,368 33	-4 000 368 33		00	8,199 68	8,199 68
	-4,000,368 330	-3 431,515 68	-3 439,715 36		00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L5 BASE SECY GN/L5	STL DT SELL RATE BASE CURR GN/L5	NET SECY GN/L5 NET BAS SECY GN/L5
** WBIR **					25MAY01	1 165773	00
	732	4,000,368 33	4,000,368 33		00	-8,199 68	-8,199 68
	4 000,368 330	3,431,515 68	3 439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	CXL 732	-4,000 368 33	-4 000 368 33		00	8,199 68	8,199 68
	-4,000 368 330	-3,431,515 68	-3,439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	768	4,000 368 33	4,000,368 33		00	8,199 68	-8,199 68
	4,000,368 330	3,431,515 68	3,439,715 36		00		
** WBIR **					25MAY01	1 165773	00
	CXL 768	-4,000,368 33	-4 000,368 33		00	8,199 68	8,199 68
	-4,000,368 330	-3,431 515 68	3,439,715 36		00		
** WBIR **					29MAY01	1 169454	00
	040	16 000,870 60	2001/05/29 4 540 16 000 870 60		00	-34,325 44	-34 325 44
	16,000,870 600	13,682,419 14	13 716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	620	16,000,870 60	16,000,870 60		00	-34,401 71	-34,401 71
	16,000,870 600	13,682,342 87	13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	CXL 620	-16,000,870 60	-16,000,870 60		00	34 401 71	34,401 71
	-16,000,870 600	-13,682,342 87	-13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	680	16,000,870 60	16 000 870 60		00	-34,401 71	-34 401 71
	16 000,870 600	13,682,342 87	13 716 744 58		00		
** WBIR **					29MAY01	1 169454	00
	CXL 680	-16,000,870 60	-16,000 870 60		00	34,401 71	34 401 71
	-16,000,870 600	-13 682,342 87	13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	733	16 000,870 60	16,000,870 60		00	-34,401 71	-34 401 71
	16,000 870 600	13,682 342 87	13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	CXL 733	-16 000,870 60	-16,000,870 60		00	34,401 71	34 401 71
	-16,000 870 600	-13,682,342 87	-13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	769	16,000 870 60	16,000,870 60		00	-34,401 71	-34,401 71
	16,000 870 600	13,682 342 87	13,716,744 58		00		
** WBIR **					29MAY01	1 169454	00
	CXL 769	-16,000,870 60	-16,000,870 60		00		
	-16,000 870 600				00		

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for asset WB1R with various transactions and dates.

STATE STREET

Table with columns: ASSET ID, SECURITY SH SELL/BTC, LOT, DESCRIPTION, LOCAL PRINCIPAL NET, MAT DATE, MAT RATE, LOCAL COST, TRD DT, STL DT, SELL RATE, NET SECY GN/LS. Includes rows for asset WB1R with various transactions and dates.

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-16,025,140	730	-13,631,788 38	-13,630,188 34		00		-1,600 04	-1,600 04
** WBIR **	050	16,027,160 78	16,027,160 78	2001/06/08 4 510	08JUN01	08JUN01	1 175641	00
16,027,140	780	13,632,715 83	13,547,758 42		00		84,957 41	84,957 41
** WBIR **	079	16,029,168 63	16,029,168 63	2001/06/11 4 470	11JUN01	11JUN01	1 186803	00
16,029,168	630	13,504,174 68	13,635,207 91		00		-129,033 23	-129,033 23
** WBIR **	090	16,035,139 50	16,035,139 50	2001/06/12 4 520	12JUN01	12JUN01	1 179037	00
16,035,139	500	13,600,200 42	13,639,486 46		00		-39,286 04	-39,286 04
** WBIR **	115	16,037,152 80	16,037,152 80	2001/06/13 4 510	13JUN01	13JUN01	1 171372	00
16,037,152	800	13,690,913 56	13,512,902 14		00		178,011 42	178,011 42
** WBIR **	147	16,039,161 90	16,039,161 90	2001/06/14 4 510	14JUN01	14JUN01	1 162994	00
16,039,161	900	13,791,267 97	13,603,612 02		00		187,655 95	187,655 95
** WBIR **	175	16,043,180 85	16,043,180 85	2001/06/18 4 510	18JUN01	18JUN01	1 161440	00
16,043,180	850	13,813,180 92	13,794,723 66		00		18,457 26	18,457 26
** WBIR **	193	10,049,210 41	10,049,210 41	2001/06/19 4 510	19JUN01	19JUN01	1 168429	00
10,049,210	410	8,600,417 08	8,677,992 19		00		-77,375 11	-77,375 11
** WBIR **	230	10,050,469 35	10,050,469 35	2001/06/20 4 500	20JUN01	20JUN01	1 175434	00
10,050,469	350	8,550,432 73	8,653,455 49		00		-103,022 76	-103,022 76
** WBIR **	231	10,051,725 66	10,051,725 66	2001/06/21 4 500	21JUN01	21JUN01	1 170364	00
10,051,725	660	8,588,693 29	8,602,769 75		00		-14,076 46	-14,076 46
** WBIR **	241	10,052,982 13	10,052,982 13	2001/06/22 4 510	22JUN01	22JUN01	1 166793	00
10,052,982	130	8,615,908 85	8,552,570 48		00		63,338 37	63,338 37
** WBIR **	250	10,054,241 55	10,054,241 55	2001/06/25 4 280	25JUN01	25JUN01	1 161305	00
10,054,241	550	8,657,709 69	8,590,842 99		00		66,866 70	66,866 70
** WBIR **	258	10,057,827 56	10,057,827 56	2001/06/26 4 500	26JUN01	26JUN01	1 159555	00
10,057,827	560	8,673,868 48	8,620,061 62		00		53,804 84	53,804 84

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIR **	274	6,500,000 00	6,500,000 00	2001/07/02 4 710	02JUL01	02JUL01	1 182802	00
6,500,000	000	5,495,425 27	5,506,472 65		00		-11,047 38	-11,047 38
** WBIR **	276	7,502,551 25	7,502,551 25	2001/07/03 4 530	03JUL01	03JUL01	1 179593	00
7,502,551	250	6,360,288 04	6,358,035 01		00		2,253 03	2,253 03
** WBIR **	335	7,503,495 32	7,503,495 32	2001/07/04 4 530	04JUL01	04JUL01	1 179593	00
7,503,495	320	6,361,088 38	6,361,088 37		00		01	01
** WBIR **	CXL 335	-7,503,495 32	-7,503,495 32		04JUL01	04JUL01	1 179593	00
-7,503,495	320	-6,361,088 38	-6,361,088 37		00		-01	-01
** WBIR **	349	7,504,439 51	7,504,439 51		04JUL01	04JUL01	1 182662	944 19
7,504,439	320	6,345,379 75	6,361,088 38		944 19 798 36		-16,506 99	-15,708 63
** WBIR **	CXL 349	-7,504,439 51	-7,504,439 51		04JUL01	04JUL01	1 182662	-944 19
-7,504,439	320	-6,345,379 75	-6,361,088 38		-944 19 -798 36		16,506 99	15,708 63
** WBIR **	350	7,503,495 32	7,503,495 32		04JUL01	04JUL01	1 182662	00
7,503,495	320	6,344,581 39	6,361,088 38		00		-16,506 99	-16,506 99
** WBIR **	284	7,504,439 51	7,504,439 51	2001/07/05 4 530	05JUL01	05JUL01	1 194458	00
7,504,439	510	6,282,715 26	6,361,888 81		00		79,173 55	-79,173 55
** WBIR **	290	7,005,383 82	7,005,383 82	2001/07/06 4 520	06JUL01	06JUL01	1 180986	00
7,005,383	820	5,931,809 37	5,923,403 15		00		8,406 22	8,406 22
** WBIR **	CXL 290	-7,005,383 82	-7,005,383 82		06JUL01	06JUL01	1 180986	00
-7,005,383	820	-5,931,809 37	-5,923,403 15		00		-8,406 22	-8,406 22
** WBIR **	352	7,005,383 82	7,006,263 38		06JUL01	06JUL01	1 180986	-879 56
7,005,383	820	5,931,809 37	5,924,146 87		-879 56 -744 77		8,407 27	7,662 50
** WBIR **	CXL 352	-7,005,383 82	-7,006,263 38		06JUL01	06JUL01	1 180986	879 56
-7,005,383	820	-5,931,809 37	-5,924,146 87		879 56 744 77		-8,407 27	-7,662 50
** WBIR **	388	7,005,383 82	7,005,383 82		06JUL01	06JUL01	1 180986	00

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	BASE	CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/LS	GN/LS		
7,005,383	820	5,931,788 66	5,923,403 15		00		8,385 51	8,385 51
** WBIR **				2001/07/09	4 510	09JUL01	09JUL01	1 179871
7,006,263	380	5,938,160 51	5,845,442 31		00		72,518 20	72,518 20
** WBIR **				2001/07/10	4 520	10JUL01	10JUL01	1 168634
5,008,896	570	4,286,112 31	4,241,283 63		00		44,828 70	44,828 70
** WBIR **				2001/07/11	4 500	11JUL01	11JUL01	1 161103
8,009,525	460	6,898,204 09	6,788,475 57		00		109,728 52	109,728 52
** WBIR **				2001/07/12	4 500	12JUL01	12JUL01	1 172264
8 010,526	650	6,833,381 09	6,854,604 87		00		-21,225 78	-21,225 78
** WBIR **				2001/07/13	4 500	13JUL01	13JUL01	1 172677
8,511,527	970	7,258,203 21	7,330,553 77		00		-72,350 56	-72,350 56
** WBIR **				2001/07/17	4 500	17JUL01	17JUL01	1 169522
4,500,000	000	3,847,725 82	3,837,373 80		00		10,352 02	10,352 02
** WBIR **				2001/07/18	4 500	18JUL01	18JUL01	1 149029
4,500,562	500	3,914,839 78	3,848,430 55		00		68,409 23	68,409 23
** WBIR **				2001/07/19	4 500	19JUL01	19JUL01	1 150947
4,501,125	070	3,910,801 34	3,848,687 81		00		62,113 53	62,113 53
** WBIR **				2001/07/20	4 500	20JUL01	20JUL01	1 147249
4,000,000	000	3,486,601 43	3,481,200 21		00		5,401 22	5,401 22
** WBIR **				2001/07/23	4 350	23JUL01	23JUL01	1 152671
1 000,000	000	1,000,000 00	868,849 74		00		-1,299 50	-1,299 50
** WBIR **				2001/08/01	4 680	01AUG01	01AUG01	1 137204
7 000,000	000	6,155,447 92	6,128,148 34		00		27,299 58	27,299 58
** WBIR **				2001/08/02	4 500	02AUG01	02AUG01	1 134881
7,000,894	440	6,168,835 71	6,156,234 45		00		12,601 26	12,601 26

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	BASE	CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/LS	GN/LS		
** WBIR **				2001/08/03	4 510	03AUG01	03AUG01	1 131094
7,001,769	550	6,190,263 19	6,169,606 81		00		20,656 38	20,656 38
** WBIR **				2001/08/30	4 480	30AUG01	30AUG01	1 092180
3,000,000	000	2,746,799 98	2,731,220 58		00		15,579 48	15,579 40
** WBIR **				2001/08/31	4 410	31AUG01	31AUG01	1 099989
3,000,373	330	2,727,639 39	2,729,746 28		00		-2,106 89	-2,106 89
** WBIR **				2001/10/03	3 730	03OCT01	03OCT01	1 088791
7,500,000	000	6,888,389 12	6,872,625 51		00		15,743 61	15,743 41
** WBIR **				2001/10/04	3 730	04OCT01	04OCT01	1 093553
7,500,777	080	6,859,088 75	6,864,336 40		00		-5,247 65	-5,247 65
** WBIR **				2001/10/05	3 710	05OCT01	05OCT01	1 090453
6,750,000	000	6,190,087 97	6,199,536 92		00		-9,448 95	-9,448 95
** WBIR **				2001/10/08	3 720	08OCT01	08OCT01	1 089087
6,750,695	630	6,198,490 69	6,173,176 45		00		25,314 24	25,314 24
** WBIR **				2001/10/09	3 700	09OCT01	09OCT01	1 092657
6,752,788	350	6,180,153 84	6,192,645 03		00		-12,491 19	-12,491 19
** WBIR **				2001/10/10	3 700	10OCT01	10OCT01	1 096672
6,753,482	390	6,158,160 48	6,201,049 49		00		-42,888 81	-42,888 81
** WBIR **				2001/10/11	3 700	11OCT01	11OCT01	1 110001
6,754,176	500	6,084,838 21	6,181,424 27		00		-96,586 06	-96,586 06
** WBIR **				2001/10/16	3 950	16OCT01	16OCT01	1 099747
10,003,250	000	9,095,955 71	9,087,452 85		00		8,502 86	8,502 86
** WBIR **				2001/10/17	3 850	17OCT01	17OCT01	1 103205
8,250,000	000	7,478,211 21	7,488,936 80		00		-10,725 59	-10,725 59
** WBIR **				2001/10/18	3 800	18OCT01	18OCT01	1 104317
8,250,882	29		8,250,882 29		00			

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET			BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
B.250	882 290	7,457,972 98			7,502,527 66	00		-44,554 68	-44,554 68
.. WBIR ..	786	8,251,753 22	2001/10/19	4 000	8 251,753 22	190CT01	190CT01	1 112533	00
B 251,753	220	7,417 086 25			7 479,800 42	00		-62,714 17	-62,714 17
.. WBIR ..	096	6,500,000 00	2001/10/23	4 550	6,500,000 00	230CT01	230CT01	1 124354	00
6,500 000	000	5,781,089 16			5,842,523 32	00		-61,434 16	-61,434 16
.. WBIR ..	001	6,500 821 53	2001/10/24	4 600	6,500 821 53	240CT01	240CT01	1 120511	00
6,500,821	530	5,801,657 93			5,790,609 11	00		11,048 82	11,048 82
.. WBIR ..	008	7 001,652 19	2001/10/25	3 750	7 001,652 19	250CT01	250CT01	1 115387	00
7 001,652	190	6,277,329 92			6,277,266 67	00		50,063 25	50 063 25
.. WBIR ..	011	7,002,381 53	2001/10/26	3 740	7,002,381 53	260CT01	260CT01	1 120762	00
7 002,381	530	6,247 875 58			6,249,275 13	00		-1,399 55	-1,399 55
.. WBIR ..	014	7 003,109 00	2001/10/29	3 600	7,003,109 00	290CT01	290CT01	1 106439	00
7,003 109	000	6,329,412 65			6,278,636 02	00		50,776 63	50,776 63
.. WBIR ..	086	1,260,000 00	2001/11/08	3 820	1,260,000 00	08NOV01	08NOV01	1 122146	00
1,260 000	000	1,122 848 54			1,134,188 96	00		-11,340 42	-11 340 42
.. WBIR ..	104	1,510,133 70	2001/11/12	3 550	1,510 133 70	12NOV01	12NOV01	1 115822	00
1,510 133	700	1,353,382 76			1,345,755 10	00		7,627 16	7,627 16
.. WBIR ..	107	1,510 580 45	2001/11/13	3 470	1,510 580 45	13NOV01	13NOV01	1 134881	00
1,510 580	450	1,331,047 44			1,349,703 85	00		-18,656 41	18,656 41
.. WBIR ..	157	12 300 000 00	2001/11/19	3 290	12 300,000 00	19NOV01	19NOV01	1 138758	00
12,300 000	000	10,801,241 35			10,841,837 86	00		-40,596 51	-40 596 51
.. WBIR ..	234	12,303,372 25	2001/11/20	3 280	12 303,372 25	20NOV01	20NOV01	1 132182	00
12,303 372	250	10,844,956 24			10,889 096 41	00		-22,140 17	-22,140 17
.. WBIR ..	167	12 408,786 34	2001/11/21	3 240	12,408,786 34	21NOV01	21NOV01	1 138628	00
12 408 786	340	10,898,016 16			10,896,772 04	00		1,244 12	1,244 12

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE PRINCIPAL NET			BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
.. WBIR ..	168	12 409 903 13	2001/11/22	3 240	12 409 903 13	22NOV01	22NOV01	1 138628	00
12,409 903	130	10 898,996 98			10,961,049 66	00		-62,052 68	-62,052 68
.. WBIR ..	183	12,410,995 89	2001/11/23	3 300	12,410,995 89	23NOV01	23NOV01	1 140251	00
12,410 995	890	10 884,442 01			10,899,956 69	00		-15,514 68	-15 514 68
.. WBIR ..	192	12,412,133 56	2001/11/26	3 350	12 412,133 56	26NOV01	26NOV01	1 134816	00
12 412,133	560	10,937 573 63			10,902,200 58	00		35,373 05	35,373 05
.. WBIR ..	196	12,415,598 62	2001/11/27	3 260	12,415,598 62	27NOV01	27NOV01	1 134494	00
12,415 598	620	10,943 732 29			10,888 478 61	00		55,253 68	55,253 68
.. WBIR ..	201	12,416,722 92	2001/11/28	3 270	12,416,722 92	28NOV01	28NOV01	1 128350	00
12,416,722	920	11,004,318 62			10,889,474 17	00		114,844 45	114 844 45
.. WBIR ..	210	12,417 850 77	2001/11/29	3 270	12,417 850 77	29NOV01	29NOV01	1 126443	00
12,417,850	770	11 023,949 52			10,942,669 50	00		81 280 02	81,280 02
.. WBIR ..	215	12,418,978 72	2001/11/30	3 280	12,418,978 72	30NOV01	30NOV01	1 116321	00
12 418,978	720	11,124 917 22			11 006,317 83	00		118,599 39	118,599 39
.. WBIR ..	222	11,000 000 00	2001/12/03	3 330	11 000,000 00	03DEC01	03DEC01	1 123848	00
11 000,000	000	9,787,800 49			9,765,252 21	00		22,548 28	22,548 28
.. WBIR ..	318	13,003 052 50	2001/12/04	3 260	13,003 052 50	04DEC01	04DEC01	1 123911	00
13 003 052	500	11,569,468 13			11,648,130 33	00		-78,662 20	78 662 20
.. WBIR ..	235	13,004 230 00	2001/12/05	3 260	13,004 230 00	05DEC01	05DEC01	1 128923	00
13,004,230	000	11,519 147 01			11,571,164 43	00		-52 017 42	-52 017 42
.. WBIR ..	244	13,005 407 61	2001/12/06	3 240	13 005 407 61	06DEC01	06DEC01	1 121265	00
13,005 407	610	11,598,870 57			11,571,563 59	00		27,306 98	27,306 98
.. WBIR ..	250	13 006,578 10	2001/12/07	3 230	13 006,578 10	07DEC01	07DEC01	1 123028	00
13,006 578	100	11,581,704 20			11,521,224 96	00		60,477 24	60,477 24
.. WBIR ..	260	13,007 745 08	2001/12/10	3 240	13 007,745 08	10DEC01	10DEC01	1 125429	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY	BASE	CURR	NET BAS SECTY GN/LS
13,007,745 080		11,558,032 61	11,600,955 24	00		-42,922 63	-42,922 63
** WBIR **	267	13,011,257 17	2001/12/11 3 240	11DEC01	11DEC01	1 122712	00
13,011,257 170		11,589,131 65	13,011,257 17	00		3,260 98	3,260 98
** WBIR **	270	13,012,428 18	2001/12/12 3 230	12DEC01	12DEC01	1 117693	00
13,012,428 180		11,642,220 34	13,012,428 18	00		55,224 40	55,224 40
** WBIR **	277	13,013,595 68	2001/12/13 3 240	13DEC01	13DEC01	1 113896	00
13,013,595 680		11,682,953 96	13,013,595 68	00		-1,330,641 72	-1,330,641 72
** WBIR **	281	26,630,712 36	2001/12/14 3 240	14DEC01	14DEC01	1 105950	00
26,630,712 360		24,079,490 36	26,630,712 36	00		211,464 17	211,464 17
** WBIR **	281	-26,630,712 36	2001/12/14 3 240	14DEC01	14DEC01	1 105950	00
-26,630,712 360		-24,079,490 36	-26,630,712 36	00		-211,464 17	-211,464 17
** WBIR **	319	13,014,766 90	2001/12/17 3 260	17DEC01	17DEC01	1 106195	00
13,014,766 900		11,767,952 35	13,014,766 90	00		85,097 85	85,097 85
** WBIR **	320	13,615,945 46	2001/12/18 3 270	18DEC01	18DEC01	1 108525	00
13,615,945 460		12,308,811 25	13,615,945 46	00		-28,606 32	-28,606 32
** WBIR **	321	13,619,644 46	2001/12/19 3 270	19DEC01	19DEC01	1 111358	00
13,619,644 460		12,286,276 32	13,619,644 46	00		-57,203 38	-57,203 38
** WBIR **	295	13,620,881 58	2001/12/20 3 270	20DEC01	20DEC01	1 114268	00
13,620,881 580		12,256,070 12	13,620,881 58	00		-63,326 63	-63,326 63
** WBIR **	354	13,622,118 81	2001/12/21 3 290	21DEC01	21DEC01	1 127586	00
13,622,118 810		12,225,181 80	13,622,118 81	00		-1,541,478 45	-1,541,478 45
** WBIR **	322	13,623,356 15	2001/12/24 3 000	24DEC01	24DEC01	1 139731	00
13,623,356 150		12,081,877 70	13,623,356 15	00		-273,175 25	-273,175 25
** WBIR **	343	13,624,601 17	2001/12/24 3 000	24DEC01	24DEC01	1 139731	00
13,624,601 170		11,954,225 31	13,624,601 17	00		-273,175 25	-273,175 25

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY	BASE	CURR	NET BAS SECTY GN/LS
** WBIR **	348	27,249,202 34	2001/12/27 3 230	27DEC01	27DEC01	1 130838	00
27,249,202 340		24,096,468 58	27,249,202 34	00		-358,332 54	-358,332 54
** WBIR **	348	-27,249,202 34	2001/12/27 3 260	27DEC01	27DEC01	1 130838	00
-27,249,202 340		-24,096,468 58	-27,249,202 34	00		358,332 54	358,332 54
** WBIR **	349	7,128,007 32	2001/12/28 3 260	27DEC01	27DEC01	1 130838	00
7,128,007 320		6,303,296 60	7,128,007 32	00		-18,178 94	-18,178 94
** WBIR **	352	7,129,943 72	2001/12/28 3 350	28DEC01	28DEC01	1 132888	04
7,129,943 720		6,293,599 83	7,129,943 72	04		37,787 09	37,787 05
** WBIR **	356	7,000,000 00	2001/12/31 3 830	31DEC01	31DEC01	1 123406	00
7,000,000 000		6,231,050 93	7,000,000 00	00		40,951 20	40,951 20
99LSGU005	TOTAL	929,813,145 34	929,813,145 40	- 04 S		- 04 S	- 04 S
-----	-----	815,096,505 81	817,876,488 14	- 04 S		-2,779,982 29	-2,779,982 33 S
GERMANY TOTAL		00	00	00		00	00
-----	-----	00	00	00		00	00
		00	00	00		00	00
		00	00	00		00	00
		1,060,829,323 14	1,060,813,145 40	16,177 74 S		16,177 74 S	16,177 74 S
		932,595,980 22	933,283,613 51	14,576 95 S		-687,633 29 S	-687,633 29 S
** UNITED KINGDOM **							
99LRLY003	DEUTSCHE BANK AG		2001/06/15 4 510	15JUN01	15JUN01	1 158011	
** WBIR **	164	16,041,171 25	16,041,171 25	00		00	00
16,041,171 250		13,852,347 91	13,694,344 11	00		158,003 80	158,003 80
** WBIR **	729	10,000,000 00	2001/10/15 3 900	15OCT01	15OCT01	1 101625	00
10,000,000 000		9,077,499 15	10,000,000 00	00		68,498 24	68,498 24
** WBIR **	224	2,000,000 00	2001/12/04 3 260	04DEC01	04DEC01	1 123911	00
2,000,000 000		1,779,500 33	2,000,000 00	00		3,995 20	3,995 20
** WBIR **	224	-2,000,000 00	2001/12/04 3 260	04DEC01	04DEC01	1 123911	00
-2,000,000 000		-1,779,500 33	-2,000,000 00	00		3,995 20	3,995 20

STATE STREET



ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS		NET BAS SECY GN/LS	
** WBIR **	291 13 619,644 46	2001/12/18	3 270	18DEC01	18DEC01	1 108525	00
	13,619,644 460		13 619,644 46	00		-1 333 368 14	-1,333,368 14
			13,619 644 46	00			
** WBIR **	CXL 291 -13,619,644 46		-13,619,644 46	18DEC01	18DEC01	1 108525	00
	-13 619,644 460		-13 619,644 46	00		1,333 368 14	1,333 368 14
				00			
99LRLY003	TOTAL 26,041,171 25		26,041 171 25	00 S			00 S
	-----		22,929 847 06	00 S		226,502 06	226,502 06 S
99L1WB007	WESTDEUTSCHE LANDESB TIME DEPO 2001/01/29 4 750			29JAN01	29JAN01	1 089020	
** WBIR **	169 3,000 000 00		3,000 000 00	00			00
	3,000 000 000		2,754 750 11	00		-10 499 55	-10 499 55
				00			
** WBIR **	173 3 001,187 50	2001/01/30	4 730	30JAN01	30JAN01	1 079273	00
	3,001,187 500		3,001 187 50	00		15,304 75	15,304 75
			2,765 444 42	00			
** WBIR **	178 3,001,581 82	2001/01/31	4 750	31JAN01	31JAN01	1 074114	00
	3 001,581 820		3,001 581 82	00		38 269 69	38,269 69
			2,756,202 61	00			
** WBIR **	629 9 500,000 00	2001/05/30	4 550	30MAY01	30MAY01	1 165841	00
	9 500 000 000		9,500 000 00	00		475 31	-475 31
			8,149 099 35	00			
** WBIR **	634 9 001,200 69	2001/05/31	4 540	31MAY01	31MAY01	1 182522	00
	9 001 200 690		9 001,200 69	00		-85,058 40	-85,058 40
			7,696 925 82	00			
99L1WB007	TOTAL 27,503 970 01		27,503 970 01	00 S			00 S
	-----		24,132,921 86	00 S		42,458 82	-42,458 82 S
UNITED KINGDOM 101A	53,545,141 26		53 545,141 26	00 S			00 S
	-----		46,836 266 86	00 S		184,043 24	184,043 24 S
** LUXEMBOURG **							
99L1FA002	BAYERISCHE LANDESBAN TIME DEPO 2001/02/05 4 740			05FEB01	05FEB01	1 064054	
** WBIR **	212 6 400,000 00		6 400 000 00	00			00
	6,400 000 000		6,014 721 03	00		5,760 17	5,760 17
				00			
** WBIR **	CXL 212 -6,400,000 00		-6,400 000 00	05FEB01	05FEB01	1 064054	00
	-6 400,000 000		-6,014,721 03	00		5,760 17	-5,760 17
				00			
** WBIR **				05FEB01	05FEB01	1 064054	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY CN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS		NET BAS SECY GN/LS	
	226 6,400,000 00		6,400 000 00	00			00
	6 400 000 000		6,014,721 03	00		5,760 17	5,760 17
				00			
** WBIR **	CXL 226 -6,400,000 00		-6,400 000 00	05FEB01	05FEB01	1 064054	00
	-6,400,000 000		-6,014,721 03	00		5,760 17	-5,760 17
				00			
** WBIR **	227 6 400,000 00		6 400,000 00	05FEB01	05FEB01	1 064054	00
	6,400,000 000		6 014,721 03	00		5,760 17	5,760 17
				00			
** WBIR **	CXL 227 -6 400,000 00		-6,400 000 00	05FEB01	05FEB01	1 064054	00
	-6 400,000 000		-6 014,721 03	00		-5 760 17	-5,760 17
				00			
** WBIR **	353 6,400,000 00		6 400,000 00	05FEB01	05FEB01	1 064054	00
	6,400,000 000		6,014 721 03	00		5,760 17	5,760 17
				00			
** WBIR **	304 6,200,000 00	2001/03/12	4 800	12MAR01	12MAR01	1 075038	00
	6,200,000 000		6,200 000 00	00		15,190 22	15,190 22
			5,767,238 00	00			
** WBIR **	CXL 304 -6,200,000 00		-6 200,000 00	12MAR01	12MAR01	1 075038	00
	-6,200,000 000		-5,767,238 00	00		-15,190 22	-15,190 22
				00			
** WBIR **	346 3,100 000 00		3,100 000 00	12MAR01	12MAR01	1 075038	00
	3 100 000 000		2,883,619 00	00		7,595 11	7,595 11
				00			
** WBIR **	CXL 346 -3,100,000 00		-3,100,000 00	12MAR01	12MAR01	1 075038	00
	-3,100,000 000		-2,883,619 00	00		-7,595 11	-7,595 11
				00			
** WBIR **	354 3,120,000 00		3,100 000 00	12MAR01	12MAR01	1 075038	00
	3,100,000 000		2,902,222 99	20,000 00		7,595 11	20,000 00
				18,603 99			26,199 10
** WBIR **	CXL 354 -3,120,000 00		-3 100,000 00	12MAR01	12MAR01	1 075038	00
	-3,100,000 000		-2 902,222 99	-20,000 00		-7,595 11	-20,000 00
				-18 603 99			-26,199 10
** WBIR **	555 3,100,000 00		3,100 000 00	12MAR01	12MAR01	1 075038	00
	3,100,000 000		2,883,619 00	00		7,595 11	7,595 11
				00			
** WBIR **	788 3,150 000 00	2001/05/21	4 520	21MAY01	21MAY01	1 140946	00
	3,150,000 000		3,150 000 00	00			00
			2,760 978 11	00		-20,123 05	-20,123 05

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** WBIR **	CXL 788	-3,150,000 00	-3,150,000 00	21MAY01	21MAY01	1 140966	00
	-3,150,000 000	-2,760,855 04	-2,780,978 11	00	00	20,123 05	20,123 05
** WBIR **	792	3,150,000 00	3,150,000 00	21MAY01	21MAY01	1 140966	00
	3,150,000 000	2,760,855 04	2,780,978 11	00	00	-20,123 05	-20,123 05
** WBIR **	582	3,151,186 50	3,151,186 50	22MAY01	22MAY01	1 155201	00
	3,151,186 500	2,727,825 29	2,745,008 78	00	00	-37,183 49	-37,183 49
** WBIR **	CXL 582	3,151,186 50	-3,151,186 50	22MAY01	22MAY01	1 155201	00
	-3,151,186 500	-2,727,825 29	-2,745,008 78	00	00	37,183 49	37,183 49
** WBIR **	754	3,151,186 50	3,151,186 50	22MAY01	22MAY01	1 155201	00
	3,151,186 500	2,727,825 29	2,745,008 78	00	00	-37,183 49	-37,183 49
** WBIR **	CXL 754	3,151,186 50	-3,151,186 50	22MAY01	22MAY01	1 155201	00
	-3,151,186 500	-2,727,825 29	-2,745,008 78	00	00	37,183 49	37,183 49
** WBIR **	789	3,151,186 50	3,151,186 50	22MAY01	22MAY01	1 155201	00
	3,151,186 500	2,727,833 21	2,745,008 78	00	00	37,175 57	-37,175 57
** WBIR **	CXL 789	-3,151,186 50	-3,151,186 50	22MAY01	22MAY01	1 155201	00
	-3,151,186 500	-2,727,833 21	-2,745,008 78	00	00	37,175 57	37,175 57
** WBIR **	793	3,151,186 50	3,151,186 50	22MAY01	22MAY01	1 155201	00
	3,151,186 500	2,727,833 21	2,745,008 78	00	00	-37,175 57	-37,175 57
** WBIR **	588	3,151,582 15	3,151,582 15	23MAY01	23MAY01	1 162994	00
	3,151,582 150	2,709,884 85	2,762,205 14	00	00	-52,318 29	-52,318 29
** WBIR **	CXL 588	-3,151,582 15	-3,151,582 15	23MAY01	23MAY01	1 162994	00
	-3,151,582 150	-2,709,884 85	-2,762,205 14	00	00	52,318 29	52,318 29
** WBIR **	755	3,151,582 15	3,151,582 15	23MAY01	23MAY01	1 162994	00
	3,151,582 150	2,709,884 85	2,762,205 14	00	00	-52,318 29	-52,318 29
** WBIR **	CXL 755	-3,151,582 15	-3,151,582 15	23MAY01	23MAY01	1 162994	00
				00	00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	-3,151,582 150	-2,709,884 85	-2,762,205 14	00	00	52,318 29	52,318 29
** WBIR **	790	3,151,582 15	3,151,582 15	23MAY01	23MAY01	1 162994	00
	3,151,582 150	2,709,892 46	2,762,205 14	00	00	-52,312 68	-52,312 68
** WBIR **	CXL 790	-3,151,582 15	-3,151,582 15	23MAY01	23MAY01	1 162994	00
	-3,151,582 150	-2,709,892 46	-2,762,205 14	00	00	52,312 68	52,312 68
** WBIR **	791	3,151,582 15	3,151,582 15	23MAY01	23MAY01	1 162994	00
	3,151,582 150	2,709,892 46	2,762,205 14	00	00	-52,312 68	-52,312 68
** WBIR **	618	7,600,000 00	7,600,000 00	29MAY01	29MAY01	1 169454	00
	7,600,000 000	6,498,759 25	6,515,099 17	00	00	-16,339 92	-16,339 92
** WBIR **	CXL 618	-7,600,000 00	-7,600,000 00	29MAY01	29MAY01	1 169454	00
	-7,600,000 000	-6,498,759 25	-6,515,099 17	00	00	16,339 92	16,339 92
** WBIR **	756	7,600,000 00	7,600,000 00	29MAY01	29MAY01	1 169454	00
	7,600,000 000	6,498,759 25	6,515,099 17	00	00	-16,339 92	-16,339 92
** WBIR **	CXL 756	-7,600,000 00	-7,600,000 00	29MAY01	29MAY01	1 169454	00
	-7,600,000 000	-6,498,759 25	-6,515,099 17	00	00	16,339 92	16,339 92
** WBIR **	798	7,600,000 00	7,600,000 00	29MAY01	29MAY01	1 169454	00
	7,600,000 000	6,498,768 29	6,515,099 17	00	00	-16,330 88	-16,330 88
** WBIR **	124	16,000,000 00	16,000,000 00	31MAY01	31MAY01	1 182522	00
	16,000,000 000	13,530,403 66	13,681,598 42	00	00	-151,194 76	-151,194 76
** WBIR **	635	16,000,000 00	16,000,000 00	31MAY01	31MAY01	1 182522	00
	16,000,000 000	13,530,403 66	13,681,598 42	00	00	-151,194 76	-151,194 76
** WBIR **	CXL 635	-16,000,000 00	-16,000,000 00	31MAY01	31MAY01	1 182522	00
	-16,000,000 000	-13,530,403 66	-13,681,598 42	00	00	151,194 76	151,194 76
** WBIR **	757	16,000,000 00	16,000,000 00	31MAY01	31MAY01	1 182522	00
	16,000,000 000	13,530,403 66	13,681,598 42	00	00	-151,194 76	-151,194 76

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
** WBIR **				31MAY01	31MAY01	1 182522	00
CXL	757	-16,000,000 00	-16,000,000 00	00			00
		-13,530,403 66	-13,681,598 42	00		151,194 76	151,194 76
** WBIR **				31MAY01	31MAY01	1 182522	00
	799	1,600,000 00	1,600,000 00	00			00
		1,553,046 37	1,368,159 84	00		-15,119 47	-15,119 47
** WBIR **				31MAY01	31MAY01	1 182522	00
CXL	799	-1,600,000 00	-1,600,000 00	00			00
		-1,353,040 37	-1,368,159 84	00		15,119 47	15,119 47
** WBIR **				2001/06/01	01JUN01	1 182872	00
	007	16,002,022 22	16,002,022 22	00			00
		13,528,109 22	13,725,732 94	00		-197,623 72	-197,623 72
** WBIR **				01JUN01	01JUN01	1 182872	00
CXL	007	-16,002,022 22	-16,002,022 22	00			00
		13,528,109 22	-13,725,732 94	00		197,623 72	197,623 72
** WBIR **				01JUN01	01JUN01	1 182872	00
	077	16,002,022 22	16,002,022 22	00			00
		13,528,109 74	13,725,732 94	00		-197,623 20	-197,623 20
** WBIR **				01JUN01	01JUN01	1 182872	00
CXL	077	-16,002,022 22	-16,002,022 22	00			00
		13,528,109 74	-13,725,732 94	00		197,623 20	197,623 20
** WBIR **				01JUN01	01JUN01	1 182872	00
	125	16,002,022 22	16,002,022 22	00			00
		13,528,109 22	13,725,732 94	00		-197,623 72	-197,623 72
** WBIR **				01JUN01	01JUN01	1 182872	00
	645	16,002,022 22	16,002,022 22	00			00
		13,528,109 74	13,725,732 94	00		-197,623 20	-197,623 20
** WBIR **				01JUN01	01JUN01	1 182872	00
CXL	645	-16,002,022 22	-16,002,022 22	00			00
		-13,528,109 74	-13,725,732 94	00		197,623 20	197,623 20
** WBIR **				2001/06/04	04JUN01	1 183502	00
	052	16,004,075 81	16,004,075 81	00			00
		13,522,657 82	13,533,850 37	00		-11,192 55	-11,192 55
** WBIR **				04JUN01	04JUN01	1 183502	00
CXL	052	-16,004,075 81	-16,004,075 81	00			00
		-13,522,657 82	-13,533,850 37	00		-11,192 55	11,192 55
** WBIR **				04JUN01	04JUN01	1 183502	00
	064	16,004,075 81	16,004,075 81	00			00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	BASE			
	14 004,075 810	13,522,657 82	13,533,850 37	00		-11,192 55	-11,192 55
** WBIR **				04JUN01	04JUN01	1 183502	00
CXL	064	-16,004,075 81	-16,004,075 81	00			00
		-13,522,657 82	-13,533,850 37	00		11,192 55	11,192 55
** WBIR **				04JUN01	04JUN01	1 183502	00
	107	16,004,075 81	16,004,075 81	00			00
		13,522,643 65	13,533,850 37	00		-11,206 72	-11,206 72
** WBIR **				04JUN01	04JUN01	1 183502	00
CXL	107	-16,004,075 81	-16,004,075 81	00			00
		-13,522,643 65	-13,533,850 37	00		11,206 72	11,206 72
** WBIR **				04JUN01	04JUN01	1 183502	00
	126	16,004,075 81	16,004,075 81	00			00
		13,522,553 83	13,533,850 37	00		-11,296 54	-11,296 54
** WBIR **				2001/06/05	05JUN01	1 175710	00
	059	16,010,104 01	16,010,104 01	00			00
		13,617,408 03	13,534,942 08	00		82,465 95	82,465 95
** WBIR **				05JUN01	05JUN01	1 175710	00
CXL	059	-16,010,104 01	-16,010,104 01	00			00
		-13,617,408 03	-13,534,942 08	00		-82,465 95	-82,465 95
** WBIR **				05JUN01	05JUN01	1 175710	00
	065	16,010,104 01	16,010,104 01	00			00
		13,617,408 03	13,534,942 08	00		82,465 95	82,465 95
** WBIR **				05JUN01	05JUN01	1 175710	00
CXL	065	-16,010,104 01	-16,010,104 01	00			00
		-13,617,408 03	13,534,942 08	00		-82,465 95	-82,465 95
** WBIR **				05JUN01	05JUN01	1 175710	00
	108	16,010,104 01	16,010,104 01	00			00
		13,617,392 05	13,534,942 08	00		82,449 97	82,449 97
** WBIR **				05JUN01	05JUN01	1 175710	00
CXL	108	-16,010,104 01	-16,010,104 01	00			00
		13,617,392 05	13,534,942 08	00		-82,449 97	-82,449 97
** WBIR **				05JUN01	05JUN01	1 175710	00
	127	16,010,104 01	16,010,104 01	00			00
		13,617,373 35	13,534,942 08	00		82,431 27	82,431 27
** WBIR **				05JUN01	05JUN01	1 175710	00
	717	16,010,104 01	16,010,104 01	00			00
		13,617,392 05	13,534,942 08	00		82,449 97	82,449 97

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET BAS SECTY
** WBIR **					05JUN01	05JUN01	1 175710	
	CXL 717	-16,010,104 01	-16,010,104 01		00			00
	-16,010,104 010	-13,617,392 05	-13,534,942 08		00		-82,449 97	-82 449 97
** WBIR **			2001/06/06	4 510	06JUN01	06JUN01	1 183012	
	060	16,012,114 17	16,012,114 17		00			00
	16,012,114 170	13,535,044 94	13,529,435 67		00		5,609 27	5 609 27
** WBIR **					06JUN01	06JUN01	1 183012	
	CXL 060	-16,012,114 17	-16,012,114 17		00			00
	-16,012,114 170	-13,535,044 94	-13,529,435 67		00		-5,609 27	-5,609.27
** WBIR **					06JUN01	06JUN01	1 183012	
	066	16,012,114 17	16,012,114 17		00			00
	16,012 114 170	13,535,044 94	13,529,435 67		00		5,609 27	5 609.27
** WBIR **					06JUN01	06JUN01	1 183012	
	CXL 066	-16,012,114 17	-16,012,114 17		00			00
	-16,012,114 170	-13,535,044 94	-13,529,435 67		00		-5,609 27	-5,609 27
** WBIR **					06JUN01	06JUN01	1 183012	
	109	16,012,114 17	16,012,114 17		00			00
	16 012,114 170	13 535,039 52	13,529,435 67		00		5 603 85	5 603 85
** WBIR **					06JUN01	06JUN01	1 183012	
	CXL 109	-16,012,114 17	-16,012,114 17		00			00
	-16,012,114 170	-13,535,039 52	-13,529,435 67		00		-5,603 85	-5,603 85
** WBIR **					06JUN01	06JUN01	1 183012	
	137	16,012,114 17	16,012,114 17		00			00
	16,012,114 170	13,535,010 34	13,529,435 67		00		5,574 67	5,574 67
** WBIR **					06JUN01	06JUN01	1 183012	
	718	16,012,114 17	16,012,114 17		00			00
	16,012,114 170	13,535,039 52	13,529,435 67		00		5,603 85	5 603 85
** WBIR **					06JUN01	06JUN01	1 183012	
	CXL 718	-16,012,114 17	-16,012,114 17		00			00
	-16,012,114 170	-13,535,039 52	-13,529,435 67		00		-5,603 85	-5,603 85
** WBIR **			2001/06/07	4 510	07JUN01	07JUN01	1 175572	
	061	16,014,120 13	16,014,120 13		00			00
	16,014,120 130	13,622,423 06	13,620,807 96		00		1,615 10	1,615 10
** WBIR **					07JUN01	07JUN01	1 175572	
	CXL 061	-16,014,120 13	-16,014,120 13		00			00
	-16,014,120 130	-13,622,423 06	-13,620,807 96		00		-1,615 10	-1,615 10
** WBIR **					07JUN01	07JUN01	1 175572	
	067	16,014,120 13	16,014,120 13		00			00

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY	BASE CURR	GN/LS	GN/LS
SHARES/PAR	SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY	GN/LS	GN/LS	NET BAS SECTY
		16,014,120 130	13,622,423 06	13,620,807 96	00		1,615 10	1,615 10
** WBIR **					07JUN01	07JUN01	1 175572	
	CXL 067	-16,014,120 13	-16,014,120 13		00			00
	-16,014,120 130	-13,622,423 06	-13,620,807 96		00		-1,615 10	-1,615 10
** WBIR **					07JUN01	07JUN01	1 175572	
	110	16,014,120 13	16,014,120 13		00			00
	16,014,120 130	13,622,406 90	13,620,807 96		00		1,598 94	1,598 94
** WBIR **					07JUN01	07JUN01	1 175572	
	CXL 110	-16,014,120 13	-16,014,120 13		00			00
	-16,014,120 130	-13,622,406 90	-13,620,807 96		00		-1,598 94	-1 598 94
** WBIR **					07JUN01	07JUN01	1 175572	
	138	16,014,120 13	16,014,120 13		00			00
	16,014,120 130	13,622,388 45	13,620,807 96		00		1,580 49	1,580 49
** WBIR **					07JUN01	07JUN01	1 175572	
	719	16,014,120 13	16,014,120 13		00			00
	16,014 120 130	13,622,406 90	13,620,807 96		00		1,598 94	1,598 94
** WBIR **					07JUN01	07JUN01	1 175572	
	CXL 719	-16,014,120 13	-16,014,120 13		00			00
	-16,014,120 130	-13,622,406 90	-13,620,807 96		00		-1,598 94	-1,598 94
** WBIR **			2001/06/08	4 490	08JUN01	08JUN01	1 175641	
	062	16,016,126 34	16,016,126 34		00			00
	16,016,126 340	13,423,329 85	13,538,431 00		00		84,898 85	84 898 85
** WBIR **					08JUN01	08JUN01	1 175641	
	CXL 062	-16,016,126 34	-16,016,126 34		00			00
	-16,016,126 340	-13,423,329 85	-13,538,431 00		00		-84,898 85	-84,898 85
** WBIR **					08JUN01	08JUN01	1 175641	
	068	16,016,126 34	16,016,126 34		00			00
	16,016,126 340	13,423,329 85	13,538,431 00		00		84,898 85	84,898 85
** WBIR **					08JUN01	08JUN01	1 175641	
	CXL 068	-16,016,126 34	-16,016,126 34		00			00
	-16,016,126 340	-13,423,329 85	13,538,431 00*		00		-84,898 85	84,898 85
** WBIR **					08JUN01	08JUN01	1 175641	
	111	16,016,126 34	16,016,126 34		00			00
	16,016,126 340	13,423,313 87	13,538,431 00		00		84,882 87	84,882 87
** WBIR **					08JUN01	08JUN01	1 175641	
	CXL 111	-16,016,126 34	-16,016,126 34		00			00
	-16,016,126 340	-13,423,313 87	13,538,431 00		00		84,882 87	84,882 87

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIR **	139	16,016,126 34	16,016,126 34		08JUN01	08JUN01	1 175641	00
	16,016,126 340	13,623,295 39	13,538,431 00		00		84,864 39	84,864 39
** WBIR **	063	16,018,123 91	16,018,123 91	2001/06/11 4 470	11JUN01	11JUN01	1 186803	00
	16,018,123 910	13,496,868 40	13,625,812 72		00		128,944 32	-128,944 32
** WBIR **	CXL 063	-16,018,123 91	-16,018,123 91		11JUN01	11JUN01	1 186803	00
	-16,018,123 910	-13,496,868 40	-13,625,812 72		00		128,944 32	128,944 32
** WBIR **	140	16,018,123 91	16,018,123 91		11JUN01	11JUN01	1 186803	00
	16,018,123 919	13,496,765 47	13,625,812 72		00		-129,047 25	-129,047 25
** WBIR **	088	16,024,090 66	16,024,090 66	2001/06/12 4 510	12JUN01	12JUN01	1 179037	00
	16,024,090 660	13,590,829 35	13,630,088 32		00		-39,258 97	-39,258 97
** WBIR **	CXL 088	-16,024,090 66	-16,024,090 66		12JUN01	12JUN01	1 179037	00
	-16,024,090 660	-13,590,829 35	-13,630,088 32		00		39,258 97	39,258 97
** WBIR **	112	16,024,090 66	16,024,090 66		12JUN01	12JUN01	1 179037	00
	16,024,090 660	13,590,829 35	13,630,088 32		00		-39,258 97	-39,258 97
** WBIR **	CXL 112	-16,024,090 66	-16,024,090 66		12JUN01	12JUN01	1 179037	00
	-16,024,090 660	-13,590,829 35	-13,630,088 32		00		39,258 97	39,258 97
** WBIR **	141	16,024,090 66	16,024,090 66		12JUN01	12JUN01	1 179037	00
	16,024,090 660	13,590,805 86	13,630,088 32		00		-39,282 46	-39,282 46
** WBIR **	113	16,026,098 12	16,026,098 12	2001/06/13 4 500	13JUN01	13JUN01	1 171372	00
	16,026,098 120	13,681,476 18	13,503,587 47		00		177,888 71	177,888 71
** WBIR **	CXL 113	-16,026,098 12	-16,026,098 12		13JUN01	13JUN01	1 171372	00
	-16,026,098 120	-13,681,476 18	-13,503,587 47		00		-177,888 71	-177,888 71
** WBIR **	142	16,026,098 12	16,026,098 12		13JUN01	13JUN01	1 171372	00
	16,026,098 120	13,681,463 87	13,503,587 47		00		177,876 40	177,876 40
** WBIR **	143	16,028,101 38	16,028,101 38	2001/06/14 4 500	14JUN01	14JUN01	1 162994	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	16,028,101 380	13,781,757 58	13,594,231 04		00		187,526 54	187,526 54
** WBIR **	163	16,030,104 89	16,030,104 89	2001/06/15 4 500	15JUN01	15JUN01	1 158011	00
	16,030,104 890	13,842,791 55	13,684,896 76		00		157,894 79	157,894 79
** WBIR **	172	16,032,108 65	16,032,108 65	2001/06/18 4 500	18JUN01	18JUN01	1 161440	00
	16,032,108 650	13,803,647 74	13,785,203 23		00		18,444 53	18,444 53
** WBIR **	CXL 172	-16,032,108 65	-16,032,108 65		18JUN01	18JUN01	1 161440	00
	-16,032,108 650	-13,803,647 74	-13,785,203 23		00		-18,444 53	-18,444 53
** WBIR **	181	16,032,108 65	16,032,108 65		18JUN01	18JUN01	1 161440	00
	16,032,108 650	13,803,647 75	13,785,203 23		00		18,444 52	18,444 52
** WBIR **	327	10,038,120 69	10,038,120 69	2001/06/19 4 510	19JUN01	19JUN01	1 168429	00
	10,038,120 690	8,591,136 50	8,668,415 66		00		-77,279 16	-77,279 16
** WBIR **	192	10,038,120 69	10,038,120 69	2001/06/19 5 510	19JUN01	19JUN01	1 168429	00
	10,038,120 690	8,591,125 94	8,668,415 66		00		-77,289 72	-77,289 72
** WBIR **	CXL 192	-10,038,120 69	-10,038,120 69		19JUN01	19JUN01	1 168429	00
	-10,038,120 690	-8,591,125 94	8,668,415 66		00		77,289 72	77,289 72
** WBIR **	229	8,350,000 00	8,350,000 00	2001/06/20 4 490	20JUN01	20JUN01	1 175434	00
	8,350,000 000	7,103,759 12	7,189,351 15		00		-85,592 03	-85,592 03
** WBIR **	CXL 229	-8,350,000 00	-8,350,000 00		20JUN01	20JUN01	1 175434	00
	-8,350,000 000	-7,103,759 12	-7,189,351 15		00		85,592 03	85,592 03
** WBIR **	261	8,349,999 57	8,350,000 00		20JUN01	20JUN01	1 175434	43
	8,350,000 000	7,103,758 75	7,189,351 15		43		-85,592 03	-85,592 40
** WBIR **	CXL 261	-8,349,999 57	-8,350,000 00		20JUN01	20JUN01	1 175434	43
	-8,350,000 000	-7,103,758 75	-7,189,351 15		37		85,592 03	85,592 40
** WBIR **	328	8,350,000 00	8,350,000 00		20JUN01	20JUN01	1 175434	00
	8,350,000 000	7,103,759 12	7,189,351 15		00		-85,592 03	-85,592 04

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
** WBIR **	CXL 328	-8,350,000 00	-8,350,000 00	-7,103,759 12	20JUN01	20JUN01	1 175434	00
					00		85,592 03	85,592 03
** WBIR **	338	8,351,041 43	8,350,000 00	7,104,645 12	20JUN01	20JUN01	1 175434	1,041 43
					886 00		-85,592 03	-84,706 03
** WBIR **	240	9,352,085 31	2001/06/27 4 500	9,352,085 31	22JUN01	22JUN01	1 166793	00
	9,352,085 310	8,015,205 19		7,956,282 79	00		58,922 40	58,922 40
** WBIR **	CXL 240	-9,352,085 31	-9,352,085 31	-8,015,205 19	22JUN01	22JUN01	1 166793	00
					00		-58,922 40	-58,922 40
** WBIR **	249	9,353,254 32	2001/06/25 4 250	9,353,254 32	25JUN01	25JUN01	1 161305	00
	9,353,254 320	8,054,089 43		7,991,884 71	00		62,204 72	62,204 72
** WBIR **	CXL 249	-9,353,254 32	-9,353,254 32	-8,054,089 43	25JUN01	25JUN01	1 161305	00
					00		-62,204 72	-62,204 72
** WBIR **	267	9,353,254 32	25JUN01 25JUN01	9,353,254 32	25JUN01	25JUN01	1 161305	00
	9,353,254 320	8,054,089 43		7,991,884 71	00		62,204 72	62,204 72
** WBIR **	CXL 267	-9,353,254 32	-9,353,254 32	-8,054,089 43	25JUN01	25JUN01	1 161305	00
					00		-62,204 72	-62,204 72
** WBIR **	329	9,353,254 32	25JUN01 25JUN01	9,353,254 32	25JUN01	25JUN01	1 161305	00
	9,353,254 320	8,054,134 65		7,991,884 71	00		62,249 94	62,249 94
** WBIR **	265	10,000,000 00	2001/06/27 4 520	10,000,000 00	27JUN01	27JUN01	1 160025	00
	10,000,000 000	8,620,503 87		8,611,002 28	00		9,501 59	9,501 59
** WBIR **	CXL 265	-10,000,000 00	-10,000,000 00	-8,620,503 87	27JUN01	27JUN01	1 160025	00
					00		-9,501 59	-9,501 59
** WBIR **	350	10,000,000 00	27JUN01 27JUN01	10,000,000 00	27JUN01	27JUN01	1 160025	00
	10,000,000 000	8,620,522 20		8,611,002 28	00		9,519 92	9,519 92
** WBIR **	267	9,001,255 56	2001/06/28 4 540	9,001,255 56	28JUN01	28JUN01	1 180429	00

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
	9,001,255 560	7,625,410 39		7,762,680 99	00		-137,270 60	-137,270 60
** WBIR **	CXL 267	-9,001,255 56	-9,001,255 56	-7,762,680 99	28JUN01	28JUN01	1 180429	00
					00		137,270 60	137,270 60
** WBIR **	331	9,001,255 56	28JUN01 28JUN01	9,001,255 56	28JUN01	28JUN01	1 180429	00
	9,001,255 560	7,625,410 05		7,762,680 99	00		-137,270 94	-137,270 94
** WBIR **	271	9,002,390 72	2001/06/29 4 530	9,002,390 72	29JUN01	29JUN01	1 180011	00
	9,002,390 720	7,629,073 56		7,760,514 40	00		-131,440 84	-131,440 84
** WBIR **	CXL 271	-9,002,390 72	-9,002,390 72	-7,629,073 56	29JUN01	29JUN01	1 180011	00
					00		131,440 84	131,440 84
** WBIR **	332	9,002,390 72	29JUN01 29JUN01	9,002,390 72	29JUN01	29JUN01	1 180011	00
	9,002,390 720	7,629,073 56		7,760,514 40	00		-131,440 84	-131,440 84
** WBIR **	085	2,260,000 00	2001/11/08 3 970	2,260,000 00	08NOV01	08NOV01	1 122146	00
	2,260,000 000	2,013,998 18		2,027,671 43	00		-13,673 25	-13,673 25
99LRF802	TOTAL	292,776,021 66	292,774,980 23	250,708,414 53	1,041 43 S		1,041 43 S	1,041 43 S
		250,410,975 63			886 00 S		-298,324 92	-297,438 92 S
99LRF800	RABOBANK	TIME DEPO	2000/12/29 4 780		29DEC00	29DEC00	1 064963	
** WBIR **	154	700,000 00	700,000 00	700,000 00	00		9,204 49	9,204 49
	700,000 000	657,299 83		648,095 34	00			
** WBIR **	040	700,092 94	2001/01/02 5 000	700,092 94	02JAN01	02JAN01	1 056524	00
	700,092 940	662,637 99		648,181 39	00		14,456 60	14,456 60
** WBIR **	043	700,481 88	2001/01/03 4 750	700,481 88	03JAN01	03JAN01	1 055186	00
	700,481 880	663,846 83		648,546 29	00		15,300 54	15,300 54
** WBIR **	055	700,574 30	2001/01/04 4 750	700,574 30	04JAN01	04JAN01	1 058313	00
	700,574 300	661,972 69		663,093 60	00		-1,120 91	-1,120 91
** WBIR **	054	700,666 74	2001/01/05 4 790	700,666 74	05JAN01	05JAN01	1 048548	00
	700,666 740	668,225 72		664,022 07	00		4,203 70	4,203 70

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
WB1R	059 700,759 970	700,759 97 664,846 30	2001/01/08	4 780 700,759 97 664,114 15	08JAN01 00 00	08JAN01	1 054018 732 15	00 732 15
WB1R	081 2,000,000 000	2 000 000 00 1,877,500 60	2001/01/10	4 740 2,000,000 00 1 897,500 80	10JAN01 00 00	10JAN01	1 065246 -20,000 20	00 -20 000 20
WB1R	206 2,700,000 000	2,700 000 00 2,499 928 80	2001/01/24	4 590 2,700,000 00 2 531,519 77	24JAN01 00 00	24JAN01	1 080030 -31,590 97	00 -31 590 97
WB1R	155 2,700,344 250	2,700,344 25 2 489,042 01	2001/01/25	4 740 2,700,344 25 2 535,217 90	25JAN01 00 00	25JAN01	1 084893 -46,175 89	00 -46,175 89
WB1R	162 2 700,499 800	2,700,499 80 2 488,560 01	2001/01/26	4 720 2 700,499 80 2 500,578 50	26JAN01 00 00	26JAN01	1 085246 -12,018 49	00 -12 018 49
WB1R	172 3 300 000 000	3 300,000 00 3,057,413 78	2001/01/30	4 730 3,300 000 00 3,040,785 22	30JAN01 00 00	30JAN01	1 079273 16,828 56	00 16,828 56
WB1R	177 3 300,433 580	3,300 433 58 3,072,703 25	2001/01/31	4 750 3,300,433 58 3,030 623 25	31JAN01 00 00	31JAN01	1 074114 42,080 00	00 42 080 00
WB1R	213 2,000,000 000	2,000,000 00 1 860,899 61	2001/02/06	4 740 2,000,000 00 1,871,500 88	06FEB01 00 00	06FEB01	1 074749 -10,601 27	00 -10,601 27
WB1R	242 2,000,263 330	2,000,263 33 1 866 351 68	2001/02/07	4 720 2 000,263 33 1 861 144 63	07FEB01 00 00	07FEB01	1 071754 5,207 05	00 5 207 05
WB1R	219 2,000,525 590	2,000,525 59 1,837,583 40	2001/02/08	4 740 2,000,525 59 1 861,388 65	08FEB01 00 00	08FEB01	1 088672 -23,805 25	00 -23,805 25
WB1R	257 2,100 000 000	2,100 000 00 1,917,090 40	2001/02/27	4 750 2,100 000 00 1,910,054 62	27FEB01 00 00	27FEB01	1 095410 7,035 78	00 7,035 78
WB1R	262 1 300,000 000	1,300,000 00 1,215,240 61	2001/03/02	4 790 1,300 000 00 1 196 585 13	02MAR01 00 00	02MAR01	1 069747 18,655 48	00 18,655 48
WB1R	267 1 300,172 97	1,300,172 97	2001/03/05	4 770 1,300,172 97	05MAR01 00	05MAR01	1 076368 00	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
	1,300,172 970	1,207,926 07		1,208,056 26	00		-130 19	-130 19
WB1R	271 1,300,689 790	1,300 689 79 1,211,592 88	2001/03/06	4 770 1,300 689 79 1,215,885 43	06MAR01 00 00	06MAR01	1 073537 -4,292 55	00 -4,292 55
WB1R	284 1,300,689 790	1,300,689 79 1,211,592 88		1,300,689 79 1,215,885 43	06MAR01 00 00	06MAR01	1 073537 -4 292 55	00 -4,292 55
WB1R	CXL 284 -1,300,689 790	1 300 689 79 -1,211,592 88		-1,300,689 79 -1,215,885 43	06MAR01 00 00	06MAR01	1 073537 4,292 55	00 4,292 55
WB1R	305 1,300,689 790	1 300 689 79 1,211,592 88		1,300 689 79 1,215,885 43	06MAR01 00 00	06MAR01	1 073537 -4,292 55	00 -4,292 55
WB1R	CXL 305 -1,300,689 790	1,300 689 79 -1,211,592 88		-1,300 689 79 -1 215 885 43	06MAR01 00 00	06MAR01	1 073537 4,292 55	00 4 292 55
WB1R	285 1,300,862 130	1 300 862 13 1 206 744 51	2001/03/07	4 760 1,300 862 13 1,208 566 34	07MAR01 00 00	07MAR01	1 077993 -1 821 83	00 -1 821 83
WB1R	286 1,301,034 130	1,301,034 13 1 207 033 95	2001/03/08	4 770 1 301,034 13 1,211,913 64	08MAR01 00 00	08MAR01	1 077877 -4,879 69	00 -4 879 69
WB1R	294 1,601 206 520	1 601 206 52 1 491,764 69	2001/03/09	4 790 1 601,206 52 1 485,358 92	09MAR01 00 00	09MAR01	1 073364 6 405 77	00 6,405 77
WB1R	312 3,100,000 000	3,100 000 00 2,836,809 34	2001/03/13	4 810 3 100,000 00 2,888,116 24	13MAR01 00 00	13MAR01	1 092777 51,306 90	00 -51,306 90
WB1R	520 3,100 414 190	3 100 414 19 2 832 382 96	2001/03/14	4 790 3,100,414 19 2 884 004 28	14MAR01 00 00	14MAR01	1 094631 51,621 32	00 -51,621 32
WB1R	335 2 000,000 000	2,000 000 00 1 808 599 53	2001/03/15	4 770 2,000 000 00 1 830,199 57	15MAR01 00 00	15MAR01	1 105828 -21,600 04	00 -21 600 04
WB1R	345 2,500,000 000	2,500 000 00 2,247 124 35	2001/03/19	4 750 2,500,000 00 2,260,749 41	19MAR01 00 00	19MAR01	1,112533 -13,625 06	00 -13,625 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
WBIR	416 8,000,000 00	2001/04/05	4 770	05APR01	05APR01	1 114144	00
	8,000,000 000		8,000,000 00				38,002 39
			7,142,397 99				
WBIR	441 2,001,060 00	2001/04/06	4 750	06APR01	06APR01	1 110679	00
	2,001,060 000		2,001,060 00			-1,408 98	-1,400 98
			1,803,055 64				
WBIR	446 4,001,324 03	2001/04/09	4 740	09APR01	09APR01	1 109447	00
	4 001,324 030		4,001,324 03			15,204 65	15,204 65
			3,591,388 57				
WBIR	453 4,002,904 55	2001/04/10	4 740	10APR01	10APR01	1 124796	00
	4,002,904 550		4,002,904 55			-45,233 00	-45,233 00
			3,604,015 70				
WBIR	527 1,500,000 00	2001/05/08	4 790	08MAY01	08MAY01	1 129943	00
	1,500,000 000		1,500,000 00			-6,149 26	-6,149 26
			1,333,649 85				
WBIR	619 16,000,000 00	2001/05/29	4 560	29MAY01	29MAY01	1 169454	00
	16 000,000 000		16,000,000 00			-34,399 83	-34,399 83
			13,715,998 25				
WBIR	627 16,008,106 67	2001/05/30	4 550	30MAY01	30MAY01	1 165841	00
	16 008,106 670		16,008,106 67			-800 93	-800 93
			13,731,752 81				
WBIR	644 10,500,000 00	2001/06/01	4 625	01JUN01	01JUN01	1 182872	00
	10,500,000 000		10,500,000 00			-129,673 84	-129,673 84
			9,006,373 94				
WBIR	653 10,501,348 96	2001/06/04	4 520	04JUN01	04JUN01	1 183502	00
	10,501,348 960		10,501,348 96			-7,353 48	-7,353 48
			8,880,468 15				
WBIR	720 10,505,304 47	2001/06/05	4 520	05JUN01	05JUN01	1 175710	00
	10,505,304 470		10,505,304 47			54,100 96	54,100 96
			8,881,184 50				
WBIR	721 10,506,623 47	2001/06/06	4 500	06JUN01	06JUN01	1 183012	00
	10,506,623 470		10,506,623 47			3,677 06	3,677 06
			8,877,571 37				
WBIR	722 10,507,936 80	2001/06/07	4 490	07JUN01	07JUN01	1 175572	00
	10,507,936 800		10,507,936 80			1,049 17	1,049 17
			8,937,524 39				
WBIR	758 10,509,247 37	2001/06/08	4 470	08JUN01	08JUN01	1 175641	00
			10,509,247 37				

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	10,509,247 370		8,883,466 41			55,697 31	55,697 31
WBIR	078 10,510,552 27	2001/06/11	4 450	11JUN01	11JUN01	1 186883	00
	10,510,552 270		10,510,552 27			-84,608 91	-84,608 91
			8,940,798 41				
WBIR	089 10,514,449 93	2001/06/12	4 500	12JUN01	12JUN01	1 179037	00
	10,514,449 930		10,514,449 93			-25,760 37	-25,760 37
			8,943,589 01				
WBIR	114 10,515,764 24	2001/06/13	4 500	13JUN01	13JUN01	1 171372	00
	10,515,764 240		10,515,764 24			116,724 34	116,724 34
			8,860,581 11				
WBIR	146 10,517,078 71	2001/06/14	4 490	14JUN01	14JUN01	1 162994	00
	10,517,078 710		10,517,078 71			123,048 35	123,048 35
			8,920,058 24				
WBIR	CXL 146 -10,517,078 710		-10,517,078 71	14JUN01	14JUN01	1 162994	00
			8,920,058 24			-123,048 35	-123,048 35
WBIR	173 10,517,078 71		10,517,078 71	14JUN01	14JUN01	1 162994	00
	10,517,078 710		8,920,058 24			123,048 35	123,048 35
WBIR	185 10,519,702 30	2001/06/18	4 490	18JUN01	18JUN01	1 161440	00
	10,519,702 300		10,519,702 30			12,122 91	12,122 91
			9,045,362 49				
WBIR	399 2,000,000 00	2001/07/16	4 510	16JUL01	16JUL01	1 169454	00
	2,000,000 000		2,000,000 00			4,099 48	4,099 48
			1,706,100 33				
WBIR	411 1,000,000 00	2001/07/24	4 400	24JUL01	24JUL01	1 142531	00
	1,000,000 000		1,000,000 00			3,599 41	3,599 41
			871,650 36				
WBIR	414 1,000,122 22	2001/07/25	4 500	25JUL01	25JUL01	1 136627	00
	1,000,122 220		1,000,122 22			12,251 23	12,251 23
			867,656 27				
WBIR	416 1,000,247 24	2001/07/26	4 480	26JUL01	26JUL01	1 140836	00
	1,000,247 240		1,000,247 24			1,300 73	1,300 73
			875,466 17				
WBIR	422 7,000,371 72	2001/07/27	4 500	27JUL01	27JUL01	1 143053	00
	7,000,371 720		7,000,371 72			11,941 37	11,941 37
			6,136,177 08				

STATE STREET



ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
WBIR	430		7,003,872 23	2001/07/30	4 500	30JUL01	30JUL01	1 142596		2,625 46
	7,001,246 770		6,129,788 86		7,001,246 77	2,625 46				4,747 62
					6,125,041 24	2,297 80		2,449 82		
WBIR	440		9,003,872 24	2001/07/31	4 500	31JUL01	31JUL01	1 142270		00
	9,003,872 240		7,882,437 81		9,003,872 24	00		2,248 98		2,248 98
					7,880,188 83	00		00		
WBIR	482		4,000,000 00	2001/08/09	4 490	09AUG01	09AUG01	1 125176		00
	4,000,000 000		3,554,999 39		4,000,000 00	00		43,600 07		43,600 07
					3,511,399 32	00		00		
WBIR	559		4,000,000 00	2001/09/17	4 250	17SEP01	17SEP01	1 086307		00
	4,000,000 000		3,682,200 34		4,000,000 00	00		-2,398 04		-2,398 04
					3,684,598 38	00		00		
WBIR	561		4,001,416 67	2001/09/18	4 220	18SEP01	18SEP01	1 083717		00
	4,001,416 670		3,692,307 74		4,001,416 67	00		8,803 29		8,803 29
					3,683,504 45	00		00		
WBIR	564		4,001,885 72	2001/09/19	4 210	19SEP01	19SEP01	1 073249		00
	4,001,885 720		3,728,757 93		4,001,885 72	00		44,797 96		44,797 96
					3,683,959 97	00		00		
WBIR	567		4,002,353 72	2001/09/20	3 730	20SEP01	20SEP01	1 080205		00
	4,002,353 720		3,705,179 78		4,002,353 72	00		-24,014 21		-24,014 21
					3,729,193 99	00		00		
WBIR	613		4,002,768 41	2001/09/21	3 500	21SEP01	21SEP01	1 098358		00
	4,002,768 410		3,644,320 35		4,002,768 41	00		-61,243 33		-61,243 33
					3,705,563 68	00		00		
WBIR	584		4,003,157 57	2001/09/24	3 125	24SEP01	24SEP01	1 094691		00
	4,003,157 570		3,656,883 60		4,003,157 57	00		12,208 94		12,208 94
					3,644,674 66	00		00		
WBIR	589		4,004,200 06	2001/09/25	3 700	25SEP01	25SEP01	1 083893		00
	4,004,200 060		3,694,276 15		4,004,200 06	00		36,440 23		36,440 23
					3,657,835 92	00		00		
WBIR	610		9,600,000 00	2001/09/26	3 760	26SEP01	26SEP01	1 083130		00
	9,600,000 000		8,863,202 07		9,600,000 00	00		6,239 20		6,239 20
					8,856,962 82	00		00		
WBIR	634		12,600,000 00	2001/09/27	3 750	27SEP01	27SEP01	1 089147		00
	12,600,000 000		11,548,686 32		12,600,000 00	00		-64,266 33		-64,266 33
					11,632,952 65	00		00		
WBIR	635		12,601,312 50	2001/09/28	3 760	28SEP01	28SEP01	1 098841		00
					12,601,312 50	00		00		

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS	GN/LS GN/LS
	12,601,312 500		11,467,821 55		11,569,891 39	00		-102,069 84		-102,069 84
WBIR	644		13,800,000 00	2001/10/01	3 840	01OCT01	01OCT01	1 091286		00
	13,800,000 000		12,645,630 93		13,800,000 00	00		86,944 10		86,944 10
					12,558,686 83	00		00		
WBIR	651		14,300,000 00	2001/10/02	3 740	02OCT01	02OCT01	1 092717		00
	14,300,000 000		13,086,645 49		14,300,000 00	00		72,933 77		72,933 77
					13,013,711 72	00		00		
WBIR	654		7,500,000 00	2001/10/03	3 740	03OCT01	03OCT01	1 088791		00
	7,500,000 000		6,888,374 35		7,500,000 00	00		15,748 84		15,748 84
					6,872,625 51	00		00		
WBIR	667		6,750,000 00	2001/10/04	3 700	04OCT01	04OCT01	1 093553		00
	6,750,000 000		6,172,540 33		6,750,000 00	00		-26,996 59		-26,996 59
					6,199,556 92	00		00		
WBIR	668		7,500,779 17	2001/10/04	3 750	04OCT01	04OCT01	1 093553		00
	7,500,779 170		6,859,090 66		7,500,779 17	00		-5,247 65		-5,247 65
					6,864,338 31	00		00		
WBIR	679		7,250,000 00	2001/10/08	3 720	08OCT01	08OCT01	1 089087		00
	7,250,000 000		6,656,952 11		7,250,000 00	00		27,186 57		27,186 57
					6,629,765 54	00		00		
WBIR	687		7,252,247 50	2001/10/09	3 680	09OCT01	09OCT01	1 092657		00
	7,252,247 500		6,637,258 99		7,252,247 50	00		-13,415 09		-13,415 09
					6,650,674 08	00		00		
WBIR	710		7,252,988 84	2001/10/10	3 680	10OCT01	10OCT01	1 094672		00
	7,252,988 840		6,613,635 47		7,252,988 84	00		-46,060 99		-46,060 99
					6,659,696 46	00		00		
WBIR	716		7,253,730 26	2001/10/11	3 720	11OCT01	11OCT01	1 110001		00
	7,253,730 260		6,534,884 24		7,253,730 26	00		-103,729 78		-103,729 78
					6,638,616 07	00		00		
WBIR	892		13,250,000 00	2001/10/12	3 900	12OCT01	12OCT01	1 100776		00
	13,250,000 000		12,036,975 93		13,250,000 00	00		-45,032 18		-45,032 18
					12,082,008 11	00		00		
WBIR	728		10,000,000 00	2001/10/15	3 900	15OCT01	15OCT01	1 101625		00
	10,000,000 000		9,009,499 15		10,000,000 00	00		68,498 26		68,498 26
					9,009,800 89	00		00		
WBIR	737		9,500,000 00	2001/10/16	3 900	16OCT01	16OCT01	1 099747		00
	9,500,000 000		8,438,350 46		9,500,000 00	00		8,075 09		8,075 09
					8,430,275 37	00		00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			NET BAS SECTY GN/L
** WBIR **	746 8,250,000 00	2001/10/17	3 820	17OCT01	17OCT01	1 183205	00
8,250,000 000	7,478,211 21	8,250,000 00	7 488,936 80	00	00	-10,725 59	-10,725 59
** WBIR **	777 8,250,875 42	2001/10/18	3 790	18OCT01	18OCT01	1 106317	00
8,250,875 420	7,457,966 77	8,250,875 42	7,502,521 42	00	00	-44,554 65	-44,554 65
** WBIR **	785 8,251,744 05	2001/10/19	4 090	19OCT01	19OCT01	1 112533	00
8,251,744 050	7,417,078 01	8,251,744 05	7,479,792 11	00	00	-62,714 10	-62,714 10
** WBIR **	792 6,500,000 00	2001/10/22	4 280	22OCT01	22OCT01	1 122649	00
6,500,000 000	5,789,877 33	6,500,000 00	5,875,350 37	00	00	-85,473 04	-85,473 04
** WBIR **	022 7,005,209 93	2001/10/30	3 750	30OCT01	30OCT01	1 103692	00
7,005,209 930	6,347,069 59	7,005,209 93	6,250,399 22	00	00	96,670 37	96,670 37
** WBIR **	039 7,005,939 64	2001/10/31	3 740	31OCT01	31OCT01	1 111791	00
7,005,939 640	6,301,489 79	7,005,939 64	6,331,970 98	00	00	-30,481 19	-30,481 19
** WBIR **	049 7,506,667 48	2001/11/01	3 790	01NOV01	01NOV01	1 105461	00
7,506,667 480	6,790,531 26	7,506,667 48	6,801,415 14	00	00	-10,883 88	-10,883 88
** WBIR **	061 7,507,457 77	2001/11/02	3 720	02NOV01	02NOV01	1 105889	00
7,507,457 770	6,788,617 82	7,507,457 77	6,752,580 09	00	00	36,037 73	36,037 73
** WBIR **	068 7,508,233 54	2001/11/05	3 730	05NOV01	05NOV01	1 115636	00
7,508,233 540	6,730,002 92	7,508,233 54	6,791,947 92	00	00	-61,945 00	-61,945 00
** WBIR **	076 7,510,567 35	2001/11/06	3 730	06NOV01	06NOV01	1 114579	00
7,510,567 350	6,738,479 15	7,510,567 35	6,791,429 66	00	00	-52,950 51	-52,950 51
** WBIR **	076 CXL 7,510,567 35	-7,510,567 35	-7,510,567 35	06NOV01	06NOV01	1 114579	00
-7,510,567 350	-6,738,479 15	-6,791,429 66		00	00	52,950 51	52,950 51
** WBIR **	113 7,510,567 35	2001/11/06	3 730	06NOV01	06NOV01	1 114579	00
7,510,567 350	6,738,493 19	7,510,567 35	6,791,429 66	00	00	-52,936 47	-52,936 47
** WBIR **	120 1,510,000 00	2001/11/14	3 700	14NOV01	14NOV01	1 132567	00
		1,510,000 00		00	00		

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L		NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L			NET BAS SECTY GN/L
	1,510,000 000	1,333,254 46	1,353,262 44	00	00	-20,007 98	-20,007 98
** WBIR **	134 1,510,155 19	2001/11/15	3 400	15NOV01	15NOV01	1 134494	00
1,510,155 190	1,331,126 64	1,510,155 19	1,330,672 72	00	00	453 92	453 92
** WBIR **	147 1,510,297 82	2001/11/16	3 310	16NOV01	16NOV01	1 129880	00
1,510,297 820	1,336,688 69	1,510,297 82	1,333,517 42	00	00	3,171 27	3,171 27
** WBIR **	148 1,510,297 82	2001/11/16	3 320	16NOV01	16NOV01	1 129880	00
1,510,297 820	1,336,688 69	1,510,297 82	1,333,517 42	00	00	3,171 27	3,171 27
** WBIR **	148 CXL 1,510,297 82	-1,510,297 82	-1,510,297 82	16NOV01	16NOV01	1 129880	00
-1,510,297 820	-1,336,688 69	-1,333,517 42		00	00	-3,171 27	-3,171 27
** WBIR **	233 1,510,297 82	2001/11/16	3 320	16NOV01	16NOV01	1 129880	00
1,510,297 820	1,336,688 69	1,510,297 82	1,333,517 42	00	00	3,171 27	3,171 27
** WBIR **	233 CXL 1,510,297 82	-1,510,297 82	-1,510,297 82	16NOV01	16NOV01	1 129880	00
-1,510,297 820	-1,336,688 69	1,333,517 42		00	00	-3,171 27	-3,171 27
** WBIR **	156 12,500,000 00	2001/11/19	3 290	19NOV01	19NOV01	1 138758	00
12,500,000 000	10,976,871 29	12,500,000 00	11,018,127 91	00	00	-41,256 62	-41,256 62
** WBIR **	241 9,503,427 25	2001/11/20	3 280	20NOV01	20NOV01	1 132182	00
9,503,427 250	8,393,893 33	9,503,427 25	8,411,005 81	00	00	-17,112 48	-17,112 48
99LRF0000 TOTAL	523,196,527 39	523,193,901 93	2,625 46 S				2,625 46 S
-----	466,191,079 10	466,609,722 34	2,297 80 S			-420,941 04	-418,643 24 S
LUXEMBOURG TOTAL	815,972,549 05	815,968,882 16	3,666 89 S				3,666 89 S
-----	716,602,054 73	717,318,136 89	3,183 80 S			-719,265 94	-716,082 16 S
EUR TOTAL	1,930,347,013 45	1,930,327,168 82	19,844 63 S				19,844 63 S
-----	1,696,218,345 85	1,697,438,017 26	17,760 75 S			1,237,432 96	-1,219,672 21 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
** POUND STERLING **							
99AG60000	GBP TIME DEPOSIT	TIME DEPO 2001/07/02	4 875	02JUL01	02JUL01	0 705567	
WB2A	053	70,700,000 00	70,700 000 00	00			00
	000	100,203,422 00	99,566,806 93	00		436,615 07	436,615 07
WB2A	054	70,728,328 42	70,728,328 42	03JUL01	03JUL01	0 711288	00
	420	99,436,976 89	100,243,248 93	00		-806,272 04	-806,272 04
WB2A	055	15,300,000 00	15,300,000 00	04JUL01	04JUL01	0 710278	00
	000	21,540,866 13	21,510,274 32	00		30,591 81	30,591 81
WB2A	055	-15,300,000 00	15,300,000 00	04JUL01	04JUL01	0 710278	00
	000	-21,540,866 13	-21,510,274 32	00		-30,591 81	-30,591 81
WB2A	056	15,300,000 00	15,300,000 00	05JUL01	05JUL01	0 714235	00
	000	21,421,507 48	21,540,861 47	00		-119,354 07	-119,354 07
WB2A	079	15,300,000 00	15,300,000 00	06JUL01	06JUL01	0 708793	00
	000	21,585,991 96	21,421,520 93	00		164,471 03	164,471 03
WB2A	086	7,000,000 00	7,000,000 00	09JUL01	09JUL01	0 710278	00
	000	9,855,296 18	9,875,944 03	00		-20,647 93	-20,647 93
WB2A	092	8,600,000 00	8,600,000 00	10JUL01	10JUL01	0 709170	00
	000	12,124,852 52	12,107,935 20	00		18,917 32	18,917 32
WB2A	099	7,000,000 00	7,000,000 00	11JUL01	11JUL01	0 708065	00
	000	9,886,098 03	9,870,693 91	00		15,404 12	15,404 12
WB2A	102	7,000,000 00	7,000,000 00	12JUL01	12JUL01	0 710858	00
	000	9,847,255 01	9,886,098 03	00		-38,843 02	-38,843 02
WB2A	105	4,500,000 00	4,500,000 00	13JUL01	13JUL01	0 713929	00
	000	6,303,147 79	6,330,378 22	00		-27,230 43	-27,230 43
WB2A	106	4,158,000 00	4,150,000 00	16JUL01	16JUL01	0 713369	00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
	4,150,000 000	5,817,466 14	5,812,902 96	00		4,563 18	4,563 18
WB2A	111	4,150,000 00	4,150,000 00	17JUL01	17JUL01	0 712251	00
	000	5,824,597 65	5,817,466 14	00		9,131 51	9,131 51
WB2A	116	4,150,000 00	4,150,000 00	18JUL01	18JUL01	0 705965	00
	000	5,878,478 39	5,826,597 65	00		51,880 74	51,880 74
WB2A	120	4,150,000 00	4,150,000 00	19JUL01	19JUL01	0 704071	00
	000	5,887,602 13	5,878,478 39	00		9,123 74	9,123 74
WB2A	125	4,150,000 00	4,150,000 00	20JUL01	20JUL01	0 699790	00
	000	5,930,350 53	5,887,602 13	00		42,748 40	42,748 40
WB2A	128	4,150,000 00	4,150,000 00	23JUL01	23JUL01	0 705094	00
	000	5,885,740 06	5,930,350 53	00		-44,610 47	-44,610 47
WB2A	131	1,400,000 00	1,400,000 00	24JUL01	24JUL01	0 703012	00
	000	1,991,431 16	1,985,550 86	00		5,880 30	5,880 30
WB2A	134	1,400,000 00	1,400,000 00	25JUL01	25JUL01	0 700231	00
	000	1,999,340 22	1,991,431 16	00		7,909 06	7,909 06
WB2A	137	1,400,000 00	1,400,000 00	26JUL01	26JUL01	0 700918	00
	000	1,997,380 58	1,999,340 22	00		-1,959 64	-1,959 64
WB2A	140	1,400,000 00	1,400,000 00	27JUL01	27JUL01	0 701311	00
	000	1,996,261 29	1,997,380 58	00		-1,119 29	-1,119 29
WB2A	149	1,400,000 00	1,400,000 00	30JUL01	30JUL01	0 701213	00
	000	1,996,540 28	1,996,261 29	00		278 99	278 99
WB2A	153	1,400,000 00	1,400,000 00	31JUL01	31JUL01	0 701705	00
	000	1,995,140 41	1,996,540 28	00		-1,399 87	-1,399 87
WB2A	157	1,400,000 00	1,400,000 00	01AUG01	01AUG01	0 697788	00
	000	2,006,340 03	1,995,140 41	00		11,199 62	11,199 62

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
** WB2A **	161	1,400,000 00	2001/08/02	5 375	02AUG01	02AUG01	0 699545	00
1,400,000 000		2,001,300 85		2,006,340 03	00		-5,039 18	-5,039 18
** WB2A **	164	900,000 00	2001/08/03	5 562	03AUG01	03AUG01	0 700624	00
900,000 000		1,284,569 18		1,286,550 54	00		-1,981 36	-1,981 36
** WB2A **	168	900,000 00	2001/08/06	5 250	06AUG01	06AUG01	0 705343	00
900,000 000		1,275,974 95		1,284,569 18	00		-8,594 23	-8,594 23
** WB2A **	172	1,200,000 00	2001/08/07	5 625	07AUG01	07AUG01	0 705766	00
1,200,000 000		1,700,280 26		1,701,299 93	00		-1,019 67	-1,019 67
** WB2A **	185	1,200,000 00	2001/08/08	5 250	08AUG01	08AUG01	0 707564	00
1,200,000 000		1,695,959 66		1,701,299 93	00		-5,340 27	-5,340 27
** WB2A **	188	1,200,000 00	2001/08/09	4 812	09AUG01	09AUG01	0 703284	00
1,200,000 000		1,706,280 82		1,700,280 26	00		6 000 56	6,000 56
** WB2A **	190	2,800,000 00	2001/08/10	4 312	10AUG01	10AUG01	0 700329	00
2,800,000 000		3,998,120 88		3,957,239 20	00		40,881 68	40,881 68
99AG60000	TOTAL	250,428 328 42		250,428,328 42	00 L			00 L
		353,537,703 17		353,596,109 32	00 L		-58 406 15	-58,406 15 L
99JHSR006	BAYERISCHE LANDESBANK		2001/06/21	4 500	21JUN01	21JUN01	0 705866	00
** WB1R **	228	8,351,041 43		8,351,041 43	00		130,273 10	130,273 10
8,351,041 430		11,830,916 11		11,700,643 01	00			
** WB1R **	CXL 228	-8,351,041 43		-8,351,041 43	21JUN01	21JUN01	0 705866	00
-8,351,041 430		-11,830,916 11		-11,700,643 01	00		-130 273 10	-130,273 10
** WB1R **	235	8,351,041 43		8,351,041 43	21JUN01	21JUN01	0 705866	00
8,351,041 430		11,830,916 11		11,700,643 01	00		130,273 10	130,273 10
** WB1R **	CXL 235	-8,351,041 43		-8,351,041 43	21JUN01	21JUN01	0 705866	00
-8,351,041 430		-11,830,916 11		-11,700,643 01	00		-130,273 10	-130,273 10
** WB1R **	253	8,351,041 43		8,351,041 43	21JUN01	21JUN01	0 705866	00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
	430	11,830,916 11		11,700,643 01	00		130,273 10	130,273 10
** WB1R **	239	9,352,085 31	2001/06/22	4 500	22JUN01	22JUN01	0 706964	00
9,352,085 310		13,228,517 02		13,053,641 03	00		174,875 99	174,875 99
** WB1R **	CXL 239	-9,352,085 31		-9,352,085 31	22JUN01	22JUN01	0 706964	00
-9,352,085 310		-13,228,517 02		-13,053,641 03	00		-174,875 99	-174,875 99
** WB1R **	255	9,352,085 31		9,352,085 31	22JUN01	22JUN01	0 706964	00
9,352,085 310		13,228,517 03		13,053,641 03	00		174,876 00	174,876 00
99JHSR006	TOTAL	17,703,126 74		17,703,126 74	00 S			00 S
		25,059,433 14		24,754,284 04	00 S		305,149 10	305,149 10 S
99LRRC005	RABOBANK INT LONDON TIME DEPO		2001/06/15	4 490	15JUN01	15JUN01	0 711187	00
** WB1R **	165	10,518,390 42		10,518,390 42	00		156,195 93	156,195 93
10,518,390 420		14,789,908 17		14,633,712 24	00			
** WB1R **	CXL 165	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
-10,518,390 420		-14,789,908 17		-14,633,712 24	00		-156,195 93	-156,195 93
** WB1R **	174	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
10,518,390 420		14,789,908 17		14,633,712 24	00		156,195 93	156,195 93
** WB1R **	CXL 174	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
-10,518,390 420		-14,789,908 17		-14,633,712 24	00		-156,195 93	-156,195 93
** WB1R **	183	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
10,518,390 420		14,789,914 73		14,633,712 24	00		156,202 49	156,202 49
** WB1R **	CXL 183	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
-10,518,390 420		-14,789,914 73		-14,633,712 24	00		-156,202 49	-156,202 49
** WB1R **	200	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
10,518,390 420		14,789,908 17		14,633,712 24	00		156,195 93	156,195 93
** WB1R **	CXL 200	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
-10,518,390 420		-14,789,908 17		-14,633,712 24	00		-156,195 93	-156,195 93

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WBIR **	234 10 518,390 420	10,518,390 42 14,789,908 17	10,518,390 42 14,633,712 24	15JUN01 00 00	15JUN01	0 711187 156,195 93	00 156,195 93
** WBIR **	721 13,250,000 000	13,250 000 00 19,239,649 07	2001/10/12 3 900 13 250 000 00 19 201,896 71	12OCT01 00 00	12OCT01	0 688682 37,752 36	00 37,752 36
** WBIR **	CXL 721 -13 250,000 000	-13 250 000 00 -19,239,649 07	-13,250 000 00 -19,201,896 71	12OCT01 00 00	12OCT01	0 688682 -37,752 36	00 -37,752 36
99LRR005	TOTAL	10 518 390 42 14,789,908 17	10,518 390 42 14,633,712 24	00 S 00 S		156,195 93	00 S 156,195 93 S
GBP TOTAL	250 428 328 42 353,537,703 17	250 428 328 42 353,596,109 32	250 428 328 42 353,596,109 32	00 L 00 L		-58,406 15	00 L -58,406 15 L
	28,221 517 16 39,849 341 31	28 221,517 16 39,387,996 28	28 221,517 16 39,387,996 28	00 S 00 S		461,345 03	00 S 461,345 03 S
** JAPANESE YEN **							
99LXS000	RABOBANK INTL LONDON	2001/08/09	4 490	09AUG01	09AUG01	123 004997	
** WBIR **	470 4 000 000 000	4,000 000 00 32,519 00	4,000,000 00 32 303 66	00 00		215 34	00 215 34
** WBIR **	CXL 470 -4 000 000 000	-4,000 000 00 -32 519 00	-4 000 000 00 -32,303 66	00 00	09AUG01	09AUG01 123 004997	00 -215 34
99LXS000	TOTAL	00 00	00 00	00 S 00 S		00	00 S 00 S
JPY TOTAL	00 00	00 00	00 00	00 S 00 S		00	00 S 00 S
** TURKISH LIRA **							
99DWX005	TURKISH T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	152 68,750 000 000 000	54,672,750 000 00 54,672 80	51,231 125 000 00 51,231 18	3,441 625 000 00 3,441 63		- 01	3,441,625,000 00 3,441 62

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
99FMTT04	TURKEY GOVT	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	151 68,750 000 000 000	54,672,750 000 00 54 672 80	51,231 125 000 00 51,231 18	3 441 625 000 00 3 441 63		- 01	3,441 625,000 00 3,441 62
99HJY009	TURKISH T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	150 68,750,000,000 000	54,672,750 000 00 54 672 80	51,231 125 000 00 51,231 18	3 441 625,000 00 3 441 63		- 01	3,441,625,000 00 3 441 62
99KUZR19	TURKEY TREAS BILL	0PCT 23MA	2001/05/23	0 010	23MAY01	23MAY01 99999 000000	
** WBIR **	454 40,000 000,000 000	740 000 000 000 00 740 000 74	616,212,800 000 00 901,917 82	123 787,200 000 00 123,787 32		-285,704 40	123,787,200 000 00 -161,917 08
** WBIR **	623 40,000,000,000 000	616,212 800,000 00 616,213 42	616 212 800 000 00 901,917 82	00 00	23MAY01	23MAY01 99999 000000	00 -285,704 40
** WBIR **	CXL 623 -40,000,000,000 000	-616,212,800 000 00 -616,213 42	-616,212 800,000 00 -901,917 82	00 00	23MAY01	23MAY01 99999 000000	00 285,704 40
99KUZR19	TOTAL	740,000,000,000 00 740,000 74	616,212,800,000 00 901,917 82	123 787,200 000 00 S 123,787 32 S		-285,704 40	123,787,200,000 00 S -161,917 08 S
99LOUZ14	TURKEY T BILL	0PCT 24JA	2001/01/24	0 010	24JAN01	24JAN01 76630 000000	
** WBIR **	196 50 000,000,000 000	688 072,500,000 00 1,016,911 02	688,072 500,000 00 1,005,057 62	00 00		11,853 40	00 11,853 40
** WBIR **	CXL 196 50,000 000 000 000	-688 072 500,000 00 -1,016,911 02	-688,072,500 000 00 1,005,057 62	00 00	24JAN01	24JAN01 76630 000000	00 -11,853 40
** WBIR **	425 50 000,000,000 000	750,000,000 000 00 1,108,434 45	688,072,500,000 00 1,005 057 62	61 927 500 000 00 91,523 43	24JAN01	24JAN01 76630 000000	61,927,500,000 00 103,376 83
99LOUZ14	TOTAL	750,000,000,000 00 1,108,434 45	688,072,500,000 00 1,005,057 62	61,927,500 000 00 S 91,523 43 S		11,853 40	61,927,500 000 00 S 103,376 83 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S	STL DT SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S
99LQVA118	TURKEY T BILL	OPCT 24JA 2001/01/24	0 010		24JAN01	24JAN01 76630 000000	
** WB1R **	197	688,072,500,000 00	688,072,500,000 00		00		00
50,000,000,000 000		1,016,911 02	1,005,057 62		00	11,853 40	11,853 40
** WB1R **					24JAN01	24JAN01 76630 000000	
CXL 197	-688,072,500,000 00	-688,072 500 000 00	-1 005,057 62		00	-11,853 40	-11,853 40
-50,000,000,000 000		1,016,911 02			00		
** WB1R **	424	750,000,000,000 00	688,072,500,000 00		24JAN01	24JAN01 76630 000000	
50,000,000,000 000		1,108,434 45	1 005,057 62		61,927,500,000 00	11 853 40	61,927,500,000 00
					91,523 43		103,374 82
99LQVA118	TOTAL	750,000,000,000 00	688,072 500,000 00		61,927,500,000 00 S	11,853 40	61,927 500 000 00 S
-----		1,108,434 45	1,005,057 62		91,523 43 S		103,276 83 S
99MDCX005	TURKEY (REPUBLIC OF)		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	149	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00		3,441,625 000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63	- 01	3,441 62
99MDCY003	TURKEY (REPUBLIC OF)		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	148	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00		3,441,625 000 00
68,750 000 000 000		54,672 80	51 231 18		3,441 63	- 01	3,441 62
99MDCZ000	TURKEY (REPUBLIC OF)		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	147	54,672,750,000 00	51,231,125,000 00		3,441,625,000 00		3,441,625,000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63	- 01	3,441 62
99MDDC112	REPUBLIC OF TURKEY ZCP 100CT		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	141	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75	- 01	-1,593 76
99MEHW000	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	146	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00		3,441,625,000 00
68,750,000,000 000		54,672 80	51,231 18		3 441 63	- 01	3 441 62
99MELN005	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	154	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750,000 000 000		74,553 82	76,147 58		-1 593 75	- 01	-1 593 76

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L'S BASE SECY GN/L'S	STL DT SELL RATE BASE CURR GN/L'S	NET SECY GN/L'S NET BAS SECY GN/L'S
99MELP000	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	120	51,231,125,000 00	55,841,500,000 00		-4,610,375 000 00		-4,610,375,000 00
68,750,000,000 000		51,231 18	55,841 56		-4,610 38	00	-4,610 38
** WB1S **					29MAY01	05JUN01 99999 000000	
CXL 120	-51,231,125,000 00	-55,841,500,000 00	-4,610,375,000 00		4,610,375,000 00		4,610,375 000 00
-68,750,000,000 000		-51,231 18	-55,841 56		4,610 38	00	4,610 38
** WB1S **	160	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75	- 01	-1,593 76
99MELP000	TOTAL	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00 S		-1,593,750,000 00 S
-----		74,553 82	76,147 58		-1,593 75 S	- 01	-1,593 76 S
99MELQ008	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	159	74,553,750,000 00	76,147 500 000 00		-1,593 750,000 00		-1,593,750,000 00
93,750,000 000 000		74,553 82	76,147 58		-1,593 75	- 01	-1,593 76
99MELR006	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	158	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93 750,000,000 000		74,553 82	76 147 58		-1,593 75	- 01	-1,593 76
99MELS004	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	157	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75	- 01	-1,593 76
99MELT002	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	156	74,553,750,000 00	76 147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750 000,000 000		74,553 82	76 147 58		-1 593 75	- 01	-1,593 76
99MELU009	REPUBLIC OF TURKEY		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	155	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00		-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75	- 01	-1,593 76
99MEWT000	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000	
** WB1S **	137	54,672,750,000 00	51,231,125,000 00		3,441,625,000 00		3,441,625,000 00
68 750,000,000 000		54,672 80	51,231 18		3,441 63	- 01	3,441 62
** WB1S **					29MAY01	05JUN01 99999 000000	
CXL 137	-54,672,750,000 00	-51,231,125,000 00	-3,441,625,000 00		-3 441 63		-3,441,625,000,00
-68,750,000,000 000		-54,672 80	-51,231 18		-3 441 63		-3,441 62

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
** WBIS **	138 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	29MAY01	05JUN01	99999 000000	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW1000	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW007	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	135 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW007	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW007	CXL 135 -54,672,750,000 00	51,231,125,000 00	-51,231,125,000 00	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
68,750,000,000 000	-54,672 80	-51,231 18	-51,231 18	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
99HEW007	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW005	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	136 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW005	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW005	CXL 136 -54,672,750,000 00	51,231,125,000 00	-51,231,125,000 00	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
68,750,000,000 000	-54,672 80	-51,231 18	-51,231 18	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
99HEW005	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW003	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	153 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
99HEW001	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	134 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW001	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW001	CXL 134 -54,672,750,000 00	51,231,125,000 00	-51,231,125,000 00	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
68,750,000,000 000	54,672 80	-51,231 18	-51,231 18	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
99HEW001	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW009	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	133 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW009	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW009	CXL 133 -54,672,750,000 00	51,231,125,000 00	-51,231,125,000 00	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
68,750,000,000 000	-54,672 80	-51,231 18	-51,231 18	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
99HEW009	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW2006	TURKEY T BILL	2001/10/10	0 010	29MAY01	05JUN01	99999 000000	3,441,625,000 00
** WBIS **	132 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	51,231 18	3,441,625,000 00	3,441 63	- 01	3,441,625,000 00
99HEW2006	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S
99HEW2006	CXL 132 -54,672,750,000 00	51,231,125,000 00	-51,231,125,000 00	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
68,750,000,000 000	54,672 80	-51,231 18	-51,231 18	-3,441,625,000 00	-3,441 63	01	-3,441,625,000 00
99HEW2006	TOTAL 54,672,750,000 00	51,231,125,000 00	51,231,125,000 00	3,441,625,000 00 S	3,441 63 S	- 01	3,441,625,000 00 S

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
99MEWZ006	TOTAL	54,672,750.00 00	51,231,125.00 00	51,231 18	3,441,625.00 00 S	3,441 63 S		- 01	3,441,625.00 00 S
		54,672 80	51,231 18	51,231 18	3,441 63 S	3,441 63 S			3,441 62 S
99MEXA000	TURKEY T BILL		2001/10/10	0 010		29MAY01	05JUN01	99999 000000	
** WBIS **									
68,750,000.000 000	131	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00	3,441 63		- 01	3,441,625.000 00
		54,672 80	51,231 18	51,231 18	3,441 63	3,441 63			3,441 62
** WBIS **						29MAY01	05JUN01	99999 000000	
-68,750,000.000 000	CXL 131	-54,672,750.000 00	-51,231,125.000 00	-51,231 18	-3,441,625.000 00	-3,441 63		01	-3,441,625.000 00
		-54,672 80	-51,231 18	-51,231 18	-3,441 63	-3,441 63			-3,441 62
** WBIS **						29MAY01	05JUN01	99999 000000	
68,750,000.000 000	144	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00	3,441 63		- 01	3,441,625.000 00
		54,672 80	51,231 18	51,231 18	3,441 63	3,441 63			3,441 62
99MEXA000	TOTAL	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00 S	3,441 63 S		- 01	3,441,625.000 00 S
		54,672 80	51,231 18	51,231 18	3,441 63 S	3,441 63 S			3,441 62 S
99MEXC006	TURKEY T BILL		2001/10/10	0 010		29MAY01	05JUN01	99999 000000	
** WBIS **									
68,750,000.000 000	130	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00	3,441 63		- 01	3,441,625.000 00
		54,672 80	51,231 18	51,231 18	3,441 63	3,441 63			3,441 62
** WBIS **						29MAY01	05JUN01	99999 000000	
-68,750,000.000 000	CXL 130	-54,672,750.000 00	-51,231,125.000 00	-51,231 18	-3,441,625.000 00	-3,441 63		01	-3,441,625.000 00
		54,672 80	51,231 18	51,231 18	-3,441 63	-3,441 63			-3,441 62
** WBIS **						29MAY01	05JUN01	99999 000000	
68,750,000.000 000	145	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00	3,441 63		- 01	3,441,625.000 00
		54,672 80	51,231 18	51,231 18	3,441 63	3,441 63			3,441 62
99MEXC006	TOTAL	54,672,750.000 00	51,231,125.000 00	51,231 18	3,441,625.000 00 S	3,441 63 S		- 01	3,441,625.000 00 S
		54,672 80	51,231 18	51,231 18	3,441 63 S	3,441 63 S			3,441 62 S
TRL TOTAL		3711,194,000.000 00	3421,235,800.000 00	4,348,912 58	289,958,200.000 00 S	349,150 24 S		-261,997 84	289,958,200.000 00 S
		4,428,065 00	4,348,912 58	4,348,912 58	349,150 24 S	349,150 24 S			87,152 42 S

US DOLLAR

02581R004	AMERICAN EXPRESS CR CP DTC GE	2001/03/21	6 340		20FEB01	20FEB01	1 000000		
** WBIE **									
1,100,000 000	042	1,095,099 81	1,083,921 06		11,178 75			00	11,178 75

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL BASE	PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	BASE	SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
030177000	AT + T CORP		DTC CP GE	2002/01/07	3 940		07SEP01	07SEP01	1 000000
** WB2D **									
1,000,000 000	046	987,088 33		982,598 33		4,490 00		00	4,490 00
** WB2D **									
2,000,000 000	053	1,980,925 00		1,965,196 67		15,728 33		00	15,728 33
030177000	TOTAL	2,968,013 33		2,947,795 00		20,218 33 L		00	20,218 33 L
058994005	BHF FINANCE DELAWARE		DTC CP GE	2001/09/28	3 589		28SEP01	28SEP01	1 000000
** WB2J **									
4,000,000 000	364	3,988,834 27		3,989,017 78		-183 56		00	-183 56
067985002	BARCLAYS US FUNDING		DTC CP GE	2001/10/02	3 480		02OCT01	02OCT01	1 000000
** WB1F **									
5,000,000 000	739	5,000,000 00		4,987,397 22		12,602 78		00	12,602 78
079861007	BELLSOUTH CORP		DTC MMI G	2001/01/24	5 800		23JAN01	23JAN01	1 000000
** WB1X **									
275,000 000	037	274,954 17		274,335 42		618 75		00	618 75
111021002	BRITISH TELECOMMUNIC		DTC CP GE	2001/10/09	5 745		19JUN01	20JUN01	1 000000
** WB1Y **									
3,700,000 000	742	370,615 75		3,709,794 21		-3,339,178 46		00	-3,339,178 46
** WB1Y **									
-3,700,000 000	CXL 742	-370,615 75		-3,709,794 21		3,339,178 46		00	3,339,178 46
** WB1Y **									
3,700,000 000	747	3,730,515 75		3,709,794 21		20,721 54		00	20,721 54
111021002	TOTAL	3,730,515 75		3,709,794 21		20,721 54 L		00	20,721 54 L

STATE STREET



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
144141009 ** WBIX **	CAROLINA PWR + LT CD DTC CP GE 2001/09/10 297 540,000 000		3 850 538,845 00 538,556 25	31AUG01 288 75	31AUG01	1 000000 00	288 75
14160P007 ** WB1H **	CHASE MANHATTAN BANK DTC CP GE 2001/09/04 138 3,000,000 000		3 800 3,000,000 00 2,970,866 67	04SEP01 29,133 35	04SEP01	1 000000 00	29,133 35
20486T008 ** WB1X **	COMPUTER ASSOC DTC MMI G 2001/04/11 279 1,095,000 000		5 900 1,085,391 38 1 088,360 04	15MAR01 -2,968 66	15MAR01	1 000000 00	-2,968 66
205887005 ** WB1Y **	CONAGRA INC DTC CP GE 2001/01/19 295 3,000,000 000		1 000 2,981,802 49 2,981,802 50	19JAN01 - 01	19JAN01	1 000000 00	- 01
20600A000 ** WB1Y **	CONAGRA INC YRS 1 + DTC CP GE 2001/01/19 269 2 000 000 000		1 000 1,999,277 78 1,987,868 33	17JAN01 11,409 45	17JAN01	1 000000 00	11,409 45
** WB1Y **	CXL 269 -2,000,000 000		-1,999,277 78 -1,987,868 33	17JAN01 -11,409 45	17JAN01	1 000000 00	-11,409 45
** WB1Y **	290 3,000 000 000		3,000 000 00 2,981,802 50	19JAN01 18,197 50	19JAN01	1 000000 00	18,197 50
** WB1Y **	CXL 290 -3,000 000 000		-3,000,000 00 -2 981,802 50	19JAN01 -18,197 50	19JAN01	1 000000 00	-18,197 50
** WB1X **	472 500,000 000		2001/04/26 5 300 498,868 61 498,527 78	24APR01 1,340 83	24APR01	1 000000 00	1,340 83
20600A000 ----- TOTAL			499,868 61 498,527 78	1,340 83 1		00	1,340 83 1

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
22404L008 ** WB1X **	COX COMMUNICATIONS I DTC MMI G 2001/06/20 689 330,000 000		4 300 329 302 04 328 699 25	11JUN01 602 81	11JUN01	1 000000 00	602 81
224990002 ** WB1X **	COX ENTERPRISES INC DTC CP GE 2001/08/03 003 1,100,000 000		4 000 1,092,270 66 1,096,088 89	03JUL01 -3,818 25	03JUL01	1 000000 00	-3,818 25
23383FAM7 ** WB1U **	DAIMLERCHRYSLER MORT TRANCHE T 2001/02/07 637 10,000,000 000		6 680 10,000 000 00 10,001,677 71	07FEB01 -1,677 71	07FEB01	1 000000 00	-1,677 71
** WB1U **	CXL 637 -10,000,000 000		-10,000,000 00 -10,001,677 71	07FEB01 1,677 71	07FEB01	1 000000 00	1,677 71
** WB1U **	660 10,000 000 000		10,434,235 89 10 001,677 71	07FEB01 432,557 38	07FEB01	1 000000 00	432,557 38
23383FAM7 ----- TOTAL			10,434,235 09 10,001 677 71	432,557 38 5		00	432,557 38 5
254687007 ** WB1X **	DISNEY WALT CO DTC CP GE 2001/01/31 042 250,000 000		5 820 249 708 33 249,232 08	24JAN01 476 25	24JAN01	1 000000 00	476 25
263534000 ** WB1X **	DUPONT E 1 DE NEMOUR DTC CP GE 2001/01/18 022 2,000,000 000		6 350 1,999 322 22 1,992,944 45	16JAN01 6,377 77	16JAN01	1 000000 00	6,377 77
29371J009 ** WB2J **	ENTERPRISE FDG CORP DTC CP GE 2001/11/26 492 250,000 000		2 380 249,668 96 249,256 25	01NOV01 412 71	05NOV01	1 000000 00	412 71
29865P008 ** WB2J **	EUREKA SECURITYZATIO DTC CP GE 2001/10/22 306 3,500 000 000		2 620 3,492,972 78 3 493,122 50	26SEP01 -149 72	26SEP01	1 000000 00	-149 72

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
305990004	FALCON ASSET SECURIT DTC CP GE	2001/10/04	3 591	03OCT01	03OCT01	1 000000	
WB2J	348	2,199,844 17	2,192,665 44	7,178 73	00		7,178 73
2,200,000 000							
WB2J	CXL 348	-2,199,844 17	-2,192,665 44	-7,178 73	00		-7,178 73
-2,200,000 000							
WB2J	448	2,199,844 17	2,192,665 44	7,178 73	00		7,178 73
2,200,000 000							
WB2J	CXL 448	-2,199,844 17	-2,192,665 44	-7,178 73	00		-7,178 73
-2,200,000 000							
WB2J	449	2,199,844 17	2,192,665 44	7,178 73	00		7,178 73
2,200,000 000							
WB2J	CXL 449	-2,199,844 17	-2,192,665 44	-7,178 73	00		-7,178 73
-2,200,000 000							
WB2J	471	1,793,998 99	1,793,999 00	- 01	00		- 01
1,800,000 000							
305990004	TOTAL	1,793,998 99	1,793,999 00	- 01 L	00		- 01 L
313385DH6	FEDERAL HOME LN BK COMS DSC NT	2001/03/21	0 010	21MAR01	21MAR01	1 000000	
WB1U	414	40,000,000 00	39,845,444 44	154 555 56	00		154,555 56
40,000,000 000							
313385DXJ	FEDERAL HOME LN BK COMS DISC	2001/04/04	0 010	16MAR01	19MAR01	1 000000	
WB1U	373	49,893,777 78	48,446,418 06	1,447 359 72	00		1,447,359 72
50,000,000 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	NET SECTY GN/LS
313385EU6	FEDERAL HOME LN BK C DICS	2001/04/25	0 010	12MAR01	12MAR01	1 000000	
WB1F	205	19,876,555 54	19,728,516 47	148,038 89	00		148,038 89
20,000,000 000							
313385GG5	FEDERAL HOME LN BK COMS DSC NT	2001/05/31	0 010	14MAR01	14MAR01	1 000000	
WB1U	305	12,865,081 67	12,832,653 89	32,427 78	00		32,427 78
13,000,000 000							
313385MG8	FEDERAL HOME LN BK COMS DSC NT	2001/09/28	0 010	30AUG01	31AUG01	1 000000	
WB1A	494	24,932,138 89	24,663,979 17	268,159 72	00		268,159 72
25,000,000 000							
313385PE0	FEDERAL HOME LN BK COMS DSC NT	2001/11/13	0 010	16AUG01	17AUG01	1 000000	
WB1U	157	24,793,444 45	24,102,250 00	691,194 45	00		691,194 45
25,000,000 000							
31339REN3	FEDERAL HOME LN MTG CORP	2001/07/19	0 010	14MAR01	14MAR01	1 000000	
WB1U	306	24,587,691 00	24,329,000 00	258,691 00	00		258,691 00
25,000,000 000							
313397MV0	FEDERAL HOME LN MTG DISC NTS	2001/10/11	0 010	16AUG01	17AUG01	1 000000	
WB1U	158	34,602,389 62	32,710,375 56	1,892,014 06	00		1,892,014 06
34,782,000 000							
313397ND9	FEDERAL HOME LN MTG NTS	2001/10/19	0 010	31JUL01	31JUL01	1 000000	
WB1E	638	1,679,605 66	1,679,605 67	- 01	00		- 01
1,700,000 000							
313397Q11	FEDERAL HOME LN MTG DISC NTS	2001/12/20	0 010	17DEC01	17DEC01	1 000000	
WB1F	245	4,999,262 50	4,977,000 00	22,262 50	00		22,262 50
5,000,000 000							
313589C05	FEDERAL NATL MTG ASS DISC NTS	2001/03/08	0 010	09FEB01	12FEB01	1 000000	
WB1F	505	9,959,650 00	9,841,381 95	118,268 05	00		118,268 05
10,000,000 000							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS	
	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS						NET BAS SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS			
313589EN9	FEDERAL	NATL	MTG ASS DISC NTS	2001/04/19	0 010	13MAR01	13MAR01	1 000000		
WB1F										
4,000,000	237	3,979,115 56		3,957,578 89		21,536 67		00		21,536 67
313589J80	FEDERAL	NATL	MTG ASSN DISC NTS	2001/07/13	0 010	14MAR01	14MAR01	1 000000		
WB1U										
50,000,000	304	49,213,500 00		48,925,333 33		288,166 67		00		288,166 67
313589JX2	FEDERAL	NATL	MTG ASS DISC NTS	2001/08/02	0 010	14MAR01	14MAR01	1 000000		
WB1U										
15,000,000	307	14,729,750 00		14,628,195 83		101,554 17		00		101,554 17
313589MP5	FEDERAL	NATL	MTG ASSN DISC NTS	2001/10/05	0 010	14AUG01	17AUG01	1 000000		
WB1U										
50,000,000	138	49,765,208 34		47,060,138 89		2,705,069 45		00		2,705,069 45
WB1U										
50,000,000	139	49,765,208 33		47,073,414 67		2,691,791 66		00		2,691,791 66
WB1U										
25,000,000	159	24,882,604 18		23,536,708 33		1,345,895 85		00		1,345,895 85
WB1U										
50,000,000	160	49,765,208 32		47,074,687 50		2,690,520 82		00		2,690,520 82
313589MP5	TOTAL									
		174,178,229 17		164,744,951 39		9,433,277 78 S		00		9,433,277 78 S
313589RR6	FEDERAL	NATL	MTG ASSN DISC NTS	2002/01/11	0 010	23JUL01	24JUL01	1 000000		
WB1U										
25,000,000	668	24,583,187 50		23,942,319 44		640,868 06		00		640,868 06
313255009	FEDERAL	SIGNAL CORP	DTC CP GE	2001/03/01	6 000	27FEB01	27FEB01	1 000000		
WB1X										
1,000,000	183	999,311 12		999,500 00		-188 88		00		-188 88

WB2C MONTHLY

WILLIAM H GATES FOUNDATION  
— COMPOSITE —  
SUMMARY REALIZED GAIN/LOSS REPORT  
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION			MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS	
	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS						NET BAS SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	BASE CURR GN/LS			
339995003	FLEET FUNDING CORP	DTC CP GE	2001/11/26	2 390		13NOV01	16NOV01	1 000000		
WB2J										
4,000,000	522	3,997,688 89		3,989,908 89		7,780 00		00		7,780 00
405870001	HALIFAX PLC YRS 1+2	DTC CP GE	2001/09/19	3 560		19SEP01	19SEP01	1 000000		
WB1E										
9,000,000	535	9,000,000 00		8,968,850 00		31,150 00		00		31,150 00
455995001	MERRILL LYNCH REPO		2001/09/12	3 500		12SEP01	12SEP01	1 000000		
WB1Z										
19,000,000	537	18,998,152 78		19,000,000 00		-1,847 22		00		-1,847 22
WB1Z										
-19,000,000	537	-18,998,152 78		-19,000,000 00		1,847 22		00		1,847 22
WB1Y										
33,000,000	475	33,000,000 00		33,300,000 00		29,700,000 00		00		29,700,000 00
WB1Y										
-33,000,000	475	-33,000,000 00		-3,300,000 00		29,700,000 00		00		-29,700,000 00
WB1Z										
25,000,000	330	25,000,000 00		2,500,000 00		22,500,000 00		00		22,500,000 00
WB1Z										
-25,000,000	330	-25,000,000 00		2,500,000 00		-22,500,000 00		00		-22,500,000 00
455995001	TOTAL									
		00		00		00 L		00		00 L
620076000	MOTOROLA INC	DTC CP GE	2001/04/20	6 210		20FEB01	20FEB01	1 000000		
WB1E										
3,300,000	047	3,271,065 42		3,231,120 75		39,944 67		00		39,944 67

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
62008A000	MOTOROLA INC DISC CO DTC MMI G 2001/10/23	3 250		04OCT01	04OCT01	1 000000	
** WBIX **							
	433	498,284 72	499,052 09	-767 37		00	-767 37
	500,000 000						
6498K2004	NEW YORK ST ELEC + G CP DTC GE 2001/02/20	6 180		08FEB01	08FEB01	1 000000	
** WBIX **							
	107	997,923 33	996,910 00	1,013 33		00	1,013 33
	1,000,000 000						
** WBIX **							
	CXL 107	997,923 33	996,910 00	-1,013 33		00	-1,013 33
	-1,000,000 000						
** WBIX **							
	110	995,846 66	996,910 00	-1,063 34		00	-1,063 34
	1,000,000 000						
6498K2004	TOTAL		996,910 00	-1,063 34 L		00	-1,063 34 L
70016K001	PARK AVENUE REC CORP DTC CP GE 2001/10/24	2 700		26SEP01	26SEP01	1 000000	
** WB2J **							
	305	1,496,791 67	1,496,737 50	54 17		00	54 17
	1,500,000 000						
** WB2J **							
	690	2,500 000 00	2,496,944 44	3,055 54	27DEC01	1 000000	3,055 54
	2,500,000 000					00	
70016K001	TOTAL		3,993,681 94	3,109 73 L		00	3,109 73 L
783549009	RYDER SYS INC DTC CP GE 2001/02/21	6 220		08FEB01	08FEB01	1 000000	
** WBIX **							
	106	523,837 85	523,639 38	198 47		00	198 47
	525,000 000						
** WBIX **							
	CXL 106	-523,837 85	-523,639 38	-198 47		00	-198 47
	-525,000 000						
** WBIX **							
	111	522,675 70	523,639 38	-963 68		00	-963 68
	525,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE	SECTY GN/LS			
783549009	TOTAL		523,639 38	-963 68 L		00	-963 68 L
824340008	SHERWIN WILLIAMS CO DTC CP GE 2001/01/29	5 800		23JAN01	23JAN01	1 000000	
** WBIX **							
	038	1,498,512 50	1,495,166 67	3,345 83		00	3,345 83
	1,500,000 000						
83437R000	SOLUTIA INC YRS 1+2 CP DTC GE 2001/02/08	6 250		05FEB01	05FEB01	1 000000	
** WBIX **							
	081	434,764 38	434,471 35	293 03		00	293 03
	435,000 000						
** WBIX **							
	CXL 081	-434,764 38	-434,471 35	-293 03		00	-293 03
	-435,000 000						
** WBIX **							
	109	434,528 76	434,471 35	57 41		00	57 41
	435,000 000						
83437R000	TOTAL		434,471 35	57 41 L		00	57 41 L
834371006	SOLUTIA INC YRS 1+2 CP DTC GE 2001/07/13	4 150		03JUL01	03JUL01	1 000000	
** WBIX **							
	004	548,716 66	549,302 57	-585 91		00	-585 91
	550,000 000						
8611238A8	SSGA FDS MONEY MARKET FUND	2030/12/31	1 000	01FEB01	01FEB01	1 000000	
** WB1A **							
	362	9,812,396 99	9,812,396 99	00		00	00
	9,812,396 990						
** WB1A **							
	369	19,830,041 63	19,830,041 63	00	05FEB01	1 000000	00
	19,830,041 630					00	
** WB1A **							
	371	9,976,717 55	9,976,717 55	00	06FEB01	1 000000	00
	9,976,717 550					00	
** WB1A **							
	372	1,097,500 00	1,097,500 00	00	07FEB01	1 000000	00
	1,097,500 000					00	
** WB1A **							
	391	4,157,790 05	4,157,790 05	00	09FEB01	1 000000	00
						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
4,157,790 050							
** WBIA **	394 2,018,375 00		2,018,375 00	12FEB01 00	12FEB01	1 000000 00	00
2 018,375 000							
** WBIA **	396 548,750 00		548,750 00	14FEB01 00	14FEB01	1 000000 00	00
548,750 000							
** WBIA **	401 26,497,250 00		26,497 250 00	16FEB01 00	16FEB01	1 000000 00	00
26,497,250 000							
** WBIA **	405 889,459 90		889,459 90	22FEB01 00	22FEB01	1 000000 00	00
889,459 900							
** WBIA **	408 10,629,362 55		10 629,362 55	23FEB01 00	23FEB01	1 000000 00	00
10,629,362 550							
** WBIA **	414 81,677,862 60		81,677,862 60	26FEB01 00	26FEB01	1 000000 00	00
81,677,862 600							
** WBIA **	442 79,542,935 18		79,542,935 18	28FEB01 00	28FEB01	1 000000 00	00
79,542,935 180							
** WBIA **	470 10,665,475 44		10 665 475 44	05MAR01 00	05MAR01	1 000000 00	00
10,665,475 440							
** WBIA **	471 3,054,892 68		3 054 892 68	06MAR01 00	06MAR01	1 000000 00	00
3,054,892 680							
** WBIA **	480 54,874 88		54 874 88	07MAR01 00	07MAR01	1 000000 00	00
54,874 880							
** WBIA **	503 51,285,694 05		51,285 694 05	12MAR01 00	12MAR01	1 000000 00	00
51,285,694 050							
** WBIA **	511 4,624,614 23		4 624,614 23	14MAR01 00	14MAR01	1 000000 00	00
4,624,614 230							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	GN/LS	GN/LS	GN/LS
** WBIA **	526 11,639,098 16		11 639,098 16	15MAR01 00	15MAR01	1 000000 00	00
11,639,098 160							
** WBIA **	548 19,365,679 21		19 365,679 21	19MAR01 00	19MAR01	1 000000 00	00
19,365,679 210							
** WBIA **	588 9,204,361 48		9 204,361 48	23MAR01 00	23MAR01	1 000000 00	00
9,204,361 480							
** WBIA **	603 2,640,246 00		2,640 246 00	27MAR01 00	27MAR01	1 000000 00	00
2,640,246 000							
** WBIA **	608 123,460,065 15		123 460,065 15	28MAR01 00	28MAR01	1 000000 00	00
123,460,065 150							
** WBIA **	616 61,187,555 35		61,187 555 35	29MAR01 00	29MAR01	1 000000 00	00
61,187,555 350							
** WBIA **	624 60,001,810 97		60 001 810 97	02APR01 00	02APR01	1 000000 00	00
60,001,810 970							
** WBIA **	663 2,205,750 00		2,205 750 00	10APR01 00	10APR01	1 000000 00	00
2,205,750 000							
** WBIA **	664 9,184,250 00		9,184,250 00	11APR01 00	11APR01	1 000000 00	00
9,184,250 000							
** WBIA **	674 561,806 69		561 806 69	12APR01 00	12APR01	1 000000 00	00
561,806 690							
** WBIA **	690 18,619,313 47		18 619 313 47	16APR01 00	16APR01	1 000000 00	00
18,619,313 470							
** WBIA **	696 105,891,466 40		105,891 466 40	17APR01 00	17APR01	1 000000 00	00
105,891,466 400							
** WBIA **	713 1,347,097 98		1,347,097 98	19APR01 00	19APR01	1 000000 00	00
1,347,097 980							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,347,097 980							
** WBIA **	721	49,778,525 00	49,778,525 00	23APR01 00	23APR01	1 000000 00	00
	49,778,525 000						
** WBIA **	725	844,500 00	844,500 00	25APR01 00	25APR01	1 000000 00	00
	844,500 000						
** WBIA **	729	40,299,043 82	40,299,043 82	26APR01 00	26APR01	1 000000 00	00
	40,299,043 820						
** WBIA **	755	9,598,291 67	9,598,291 67	27APR01 00	27APR01	1 000000 00	00
	9,598,291 670						
** WBIA **	759	102,689,363 95	102,689,363 95	30APR01 00	30APR01	1 000000 00	00
	102,689,363 950						
** WBIA **	766	5,237,242 37	5,237,242 37	01MAY01 00	01MAY01	1 000000 00	00
	5,237,242 370						
** WBIA **	005	24,173,509 89	24,173,509 89	07MAY01 00	07MAY01	1 000000 00	00
	24,173,509 890						
** WBIA **	017	59,946,454 36	59,946,454 36	09MAY01 00	09MAY01	1 000000 00	00
	59,946 454 360						
** WBIA **	066	124,021,330 04	124,021,330 04	15MAY01 00	15MAY01	1 000000 00	00
	124,021,330 040						
8611238A8	TOTAL	1 158,260,954 69	1,158,260,954 69	00		00	00
869510008	SVENSKA HANDELSBANKE MMI DTC G	2001/08/08	4 010	08AUG01	08AUG01	1 000000	
** WB1U **	798	30,000,000 00	30,002,970 00	-2,970 00		00	-2,970 00
	30 000,000 000						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
86958M003	SVENSKA HANDELSBANKE DTC MMI G	2001/01/31	4 820	31JAN01	31JAN01	1 000000	
** WB1U **	543	20,000,000 00	19,997,037 07	2 962 93		00	2,962 93
	20 000,000 000						
** WB1U **	CXL 543	-20,000 000 00	-19,997 037 07	-2 962 93	31JAN01 31JAN01	1 000000 00	-2,962 93
	-20,000 000 000						
** WB1U **	562	20,231,948 18	19,997,037 07	234 911 11	31JAN01 31JAN01	1 000000 00	234,911 11
	20,000,000 000						
86958M003	TOTAL	20,231,948 18	19,997,037 07	234,911 11 S		00	234,911 11 S
87265F004	TRW INC YRS 3+4 DTC CP GE	2001/05/21	4 850	08MAY01	08MAY01	1 000000	
** WB1X **	566	996 605 56	995,823 61	781 95		00	781 95
	1,000,000 000						
892335001	TOYS R US INC DTC CP GE	2001/08/15	4 080	03JUL01	03JUL01	1 000000	
** WB1X **	002	1 089,147 28	1,094,514 67	-5,367 39		00	-5,367 39
	1,100,000 000						
90262C008	UBS FIN INC YRS1+2 DTC MMI G	2001/09/26	3 090	26SEP01	26SEP01	1 000000	
** WB1E **	738	6,000 000 00	5,999,485 00	515 00		00	515 00
	6 000,000 000						
** WB1E **	754	6 200,000 00	2001/09/27 3 120 6,199,462 67	27SEP01 537 33	27SEP01	1 000000 00	537 33
	6,200,000 000						
90262C008	TOTAL	12,200,000 00	12,198,947 67	1,052 33 L		00	1,052 33 L
912795E6	UNITED STATES TREAS BILLS	2001/01/04	0 010	04JAN01	04JAN01	1 000000	
** WB1U **	251	173,100,000 00	163,369,990 07	9,730 009 93		00	9,730,009 93
	173,100 000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912795GL9 .. WB1Q ..	UNITED STATES TREAS BILLS 261 30 596,625 50	2001/06/14	0 010 30,553,173 50	13JUN01	13JUN01	1 000000 00	43,452 00 43,452 00
912795HV6 .. WB1F ..	UNITED STATES TREAS BILLS 531 500 000 000	2001/11/15	0 010 493,934 87	15NOV01	15NOV01	1 000000 00	6,065 13 6,065 13
912795HV6 .. WB1F ..	532 400 000 000		398,900 00	15NOV01	15NOV01	1 000000 00	1,100 00 1,100 00
912795HV6 -----	TOTAL 900,000 00		892 834 87	7,165 13 L		00	7 165 13 L
912795HZ7 .. WB1F ..	UNITED STATES TREAS PREASSIGN 2001/12/27 236 4,996 733 33	2001/12/27	0 010 4,992,250 00	12DEC01	13DEC01	1 000000 00	4,483 33 4,483 33
912795HZ7 .. WB1F ..	246 2,998,600 00		2,995,350 00	17DEC01	17DEC01	1 000000 00	3,250 00 3,250 00
912795HZ7 -----	TOTAL 7,995 333 33		7,987 600 00	7 733 33 L		00	7,733 33 L
912795JC6 .. WB1U ..	UNITED STATES TREAS DTD 19JUL 2002/01/17 137 24,650,437 50	2002/01/17	0 010 24 577 781 25	14AUG01	17AUG01	1 000000 00	72 656 25 72,656 25
92552H002 .. WB1X ..	VIACOM INC DTC CP GE 2001/06/28 744 299,792 50	2001/06/28	4 000 299,766 67	25JUN01	25JUN01	1 000000 00	25 83 25 83
931142004 .. WB1F ..	WAL MART STORES INC DTC CP GE 2001/10/02 748 6,000,000 00	2001/10/02	3 400 5,981 080 00	02OCT01	02OCT01	1 000000 00	18,920 00 18,920 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
93933J006 .. WB1X ..	WASHINGTON MUT FIN DTC MMI G 2001/06/29 745 899,170 00	2001/06/29	4 100 898,565 00	25JUN01	25JUN01	1 000000 00	605 00 605 00
94974E005 .. WB1F ..	WELLS FARGO AND CO Y DTC CP GE 2001/09/07 544 5,978 416 67	2001/09/07	3 700 5,978,708 33	07SEP01	07SEP01	1 000000 00	-291 66 -291 66
USD TOTAL -----	1,158,260,954 69	1,158,260,954 69	00	00	00	00	00
	158,918,784 37	158,160,356 49	758,427 88 L	00	758,427 88 L		
	741,460,297 66	715,980,438 21	25,479,859 25 S	00	25 479,859 25 S		
CASH EQUIV TOTAL -----	1,158 260 954 69	1,158,260,954 69	00	00	00	00	00
	512 456 487 54	511,756,465 81	758,427 88 L	-58 406 15	700,021 73 L		
	2 481,956 048 82	2,457,147,364 33	25,846,770 26 S	-1,038,085 77	24 808 684 49 S		

CASH EQUIV  
 SUBTOTAL . 4,152,673,491 05 4,127,166,789 88 26,605,198 14 -1,096,491 92 25,508,706.22

WILLIAM H. GATES FOUNDATION  
 — COMPOSITE —  
 SUMMARY REALIZED GAIN/LOSS REPORT  
 JANUARY 1, 2001 TO DECEMBER 31, 2001

ZC MONTHLY

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
<b>OPTIONS</b>							
** ERITREA **							
** EURO CURRENCY **							
99X026670	EURIBOR FUTURES DEC01 96 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
	296	00	142 166 00				-142 166 00
	302 000	00	128,468 96			49 07	-128,468 96
ERITREA TOTAL		00	00				00
-----		00	00			00	00
		00	142,166 00				-142,166 00 S
		00	128,468 96			49 07	-128,468 96 S
** UNITED KINGDOM **							
99X038618	EURODOLLAR 1YR MIDCURVE FTRS DEC02 95 625 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
	362	00	139 421 41				-139 421 41
	382 000	00	120,076 69			5,960 23	-120 076 69
99X038923	EURIBOR FUTURES DEC01 95 5 CA LL			17DEC01	17DEC01	1 106195	
** WBIR **							
	297	00	184 553 65				-184 553 65
	84 000	00	169 890 87			3,054 42	-169 890 87
99X041802	EURIBOR MIDCURVE FUTURES DEC0 1 97 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
	298	00	56 027 50				-56,027 50
	365 000	00	50,763 71			-114 86	-50,763 71
UNITED KINGDOM TOTA		00	380 002 56				-380,002 56 S
-----		00	340 731 27			2 790 95	-340,731 27 S
* UNITED STATES *							
993965	CHF CALL / EUR PUT JUN01 1 55 PUT			15JUN01	15JUN01	1 158011	
** WBIR **							
	194	00	148 600 00				-148 600 00
	10 000,000 000	00	135,753 51			-7,430 03	-135,753 51



ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
<b>UNITED STATES TOTAL</b>		00	148,600 00	-148,600 00 S			-148,600 00 S
		00	135,753 51	-128,323 48 S		-7,430 03	-135,753 51 S
<b>EUR TOTAL</b>		00	670,768 56	-670,768 56 S			-670,768 56 S
		00	604,953 74	-600,363 73 S		-4,590 01	-604,953 74 S
** POUND STERLING **							
99X038204	STERLING INTEREST RATE FUTURES	DEC01	94 CALL	19DEC01	19DEC01	0 689156	
** WBIR **							
	323	00	99,385 00	-99,385 00 XB			-99,385 00
	139 000	00	145,410 25	-144,212 63		-1,197 62	-145,410 25
** WBIR **							
	CXL 323	00	-99,385 00	99,385 00 ZX	19DEC01	19DEC01	0 689156
	-139 000	00	-145,410 25	144,212 63		1,197 62	99,385 00
** WBIR **							
	337	138,452 50	99,385 00	39,267 50 SO	20DEC01	0 689156	39,267 50
	139 000	201,191 75	145,410 25	56,979 12		-1,197 62	55,781 50
99X038204	<b>TOTAL</b>		138,452 50	39,267 50 S			39,267 50 S
			201,191 75	56,979 12 S		-1,197 62	55,781 50 S
99X038624	STERLING SHORT IR 010919 93 C ALL			07SEP01	10SEP01	0 683480	
** WBIR **							
	459	44,783 75	25,252 50	19,451 25 SO			19,451 25
	21 000	45,406 08	35,775 20	28,459 14		1,171 74	29,630 88
** WBIR **							
	660	18,393 75	6 012 50	4,381 25 SO	10SEP01	0 683480	4,381 25
	5 000	15,207 10	8,517 91	6,410 21		278 98	6,689 19
** WBIR **							
	661	25,245 00	13,980 00	11,265 00 SO	10SEP01	0 683480	11,265 00
	12 000	36,935 97	19,805 45	16,481 83		648 69	17,130 52
** WBIR **							
	670		24,202 50	-24,202 50 XB	19SEP01	0 679440	-24,202 50
	21 000		34,287 67	-35,621 25		1,333 58	-34,287 67
** WBIR **							
	CXL 670		-24,202 50	24,202 50 ZX	19SEP01	0 679440	24,202 50
	-21 000		-34,287 67	35,621 25		1,333 58	34,287 67
** WBIR **							
	698		24,202 50	24,202 50 SO	20SEP01	0 679440	24,202 50
	21 000		34,287 67	-35,621 25		1,333 58	34,287 67

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L S BASE SECY GN/L S	STL DT BASE CURR GN/L S	SELL RATE GN/L S	NET SECY GN/L S NET BAS SECY GN/L S
99X038624	<b>TOTAL</b>		80,342 50	69,447 50	10,895 00 S		10,895 00 S
			117,549 15	98,386 23	15,729 93 S	3,432 99	19,162 92 S
99X040291	STERLING INTEREST RATE FUTURES	DEC01	95 125 CALL	19DEC01	19DEC01	0 689156	
** WB2A **							
	294	00	44,375 00	-44,375 00 XB			-44,375 00
	250 000	00	64,594 50	-64,594 36		-204 14	-64,594 50
99X040903	STERLING INTEREST RATE FUTURES	JUN02	96 CALL	08NOV01	09NOV01	0 687427	
** WB2A **							
	258	301,875 00	126,250 00	175,625 00 SO		01	175,625 00
	500 000	439,137 54	183,655 86	255,481 67			255,481 68
** WB2A **							
	278	80,000 00	165,625 00	-85,625 00 SO	10DEC01	0 698666	-85,625 00
	500 000	114,503 93	235,340 54	-122,554 99		1,718 38	-120,836 61
99X040903	<b>TOTAL</b>		381,875 00	291,875 00	90,000 00 L		90,000 00 L
			553,641 47	418,996 40	132,926 68 L	1,718 39	134,645 07 L
99X041844	STERLING INTEREST RATE FUTURES	MAR02	95 25 CALL	19DEC01	20DEC01	0 689156	
** WBIR **							
	338	1,957 50	7,492 50	-5,535 00 SO			-5,535 00
	27 000	2,840 43	10,898 59	-8,031 56		-26 60	-8,058 16
** WBIR **							
	339	4,930 00	16,095 00	-11,165 00 SO	20DEC01	0 689156	-11,165 00
	58 000	7,153 68	23,411 80	-16,200 98		-57 14	-16,258 12
99X041844	<b>TOTAL</b>		6,887 50	23,587 50	-16,700 00 S		-16,700 00 S
			9,994 11	34,310 39	-24,232 54 S	-83 74	-24,316 28 S
99X042537	EURIBOR MIDCURVE FUTURES	MAR02	95 25 CALL	19DEC01	20DEC01	0 689156	
** WB2A **							
	298	14,620 00	46,967 50	-32,347 50 SO			-32,347 50
	172 000	21,214 35	67,114 38	-44,937 85		1,037 82	-45,900 03
** WB2A **							
	299	5,655 00	21,157 50	-15,502 50 SO	20DEC01	0 689156	-15,502 50
	78 000	8,205 69	30,005 57	-22,494 91		695 03	-21,799 88
99X042537	<b>TOTAL</b>		20,275 00	68,125 00	-47,850 00 L		-47,850 00 L
			29,420 04	97,119 95	-69,432 76 L	1,732 85	-67,699 91 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99X042750 .. WB2A ..	EURIBOR MIDCURVE FUTURES 259 198,375 00 150 000 286,215 35	DEC01 96 5 CALL	46,312 50 65,863 29	13NOV01 152,062 50 SO 219,395 70	14NOV01	0 693097 956 36	152,062 50 220,352 06
99X042941 .. WB2A ..	STERLING INTEREST RATE FUTURES 252 39,500 00 200 000 57,460 65	DEC01 96 CALL	26,750 00 39,191 44	08NOV01 12,750 00 SO 18,547 42	09NOV01	0 687427 -278 21	12,750 00 18,269 21
99X042958 .. WB2A ..	STERLING INTEREST RATE FUTURES 275 34,875 00 300 000 49,644 55	JUN02 96 5 CALL	90,750 00 132,014 02	28NOV01 -55,875 00 SO -79,538 05	29NOV01	0 702494 -2,831 42	-55,875 00 -82,369 47
99X042966 .. WB2A ..	STERLING INTEREST RATE FUTURES 295 00 200 000 00	DEC01 96 125 CALL	20,500 00 29,821 35	19DEC01 -20,500 00 XB 29,746 53	19DEC01	0 689156 -74 82	-20,500 00 -29,821 35
99X042974 .. WB2A ..	STERLING INTEREST RATE FUTURES 296 00 200 000 00	DEC01 96 25 CALL	5,750 00 8,424 33	19DEC01 5,750 00 XW 8,343 54	19DEC01	0 689156 80 79	5,750 00 8,424 33
99X043196 .. WB2A ..	EURIBOR MIDCURVE FUTURES 301 3,750 00 250 000 5,396 06	MAR02 96 CALL	13,437 50 19,057 07	21DEC01 9,687 50 BB 13,939 83	24DEC01	0 694951 -278 82	9,687 50 13,661 01
99X045324 .. WB2A ..	STERLING INTEREST RATE FUTURES 300 44,687 50 250 000 64,303 09	MAR02 95 CALL	45,687 50 64,294 86	21DEC01 -1,000 00 SO -1,438 95	24DEC01	0 694951 -552 82	-1,000 00 -1,991 77
GBP TOTAL -----			723,337 50 1,046,081 21	653,562 50 941,377 21	100,650 00 L 148,606 52 L	268 16	100,650 00 L 148,874 68 L
			225,882 50 328,735 01	192,420 00 278,106 87	33,462 50 S 48,476 51 S	2,151 63	33,462 50 S 50,628 14 S
				.. US DOLLAR ..			

STATEMENTS

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
12599L915 .. WB1H ..	CMBS ERISA INDEX 639 00 890 000 00	NOV01 100 CA LI	89,000 00	30NOV01 -89,000 00	30NOV01	1 000000 00	-89,000 00
12599M996 .. WB1H ..	CMBS ERISA INDEX 640 00 890 000 00	NOV01 100 PU T	89,000 00	30NOV01 89,000 00	30NOV01	1 000000 00	89,000 00
27299A951 .. WB1H ..	EURODOLLAR FUTURES 537 138,915 00 343 000 00	SEP01 96 C ALL	79,747 50	14MAY01 -59,167 50	15MAY01	1 000000 00	-59,167 50
.. WB1H ..	087 00 29 000 00		7,032 50	14SEP01 -7,032 50	14SEP01	1 000000 00	-7,032 50
.. WB1H ..	088 00 29 000 00		6,742 50	14SEP01 6,742 50	14SEP01	1 000000 00	6,742 50
27299A951 -----	TOTAL		138,915 00	93,522 50	-59,457 50 L	00	-59,457 50 L
27299A969 .. WB1H ..	EURODOLLAR FUTURES 538 18,865 00 343 000 00	SEP01 95 2 5 PUT	195,510 00	14MAY01 176,645 00	15MAY01	1 000000 00	176,645 00
.. WB1H ..	086 00 29 000 00		16,820 00	14SEP01 -16,820 00	14SEP01	1 000000 00	-16,820 00
.. WB1H ..	089 00 29 000 00		16,530 00	14SEP01 16,530 00	14SEP01	1 000000 00	16,530 00
27299A969 -----	TOTAL		18,865 00	228,860 00	176,355 00 L	00	176,355 00 L

STATEMENTS

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
28099N912	EURODOLLAR 1YR MID CURVE FTRS	SEP01 93 75 CALL		14JUN01	15JUN01	1 000000	
** WB1H **	120 254 000	843,280 00	635,995 00	207,285 00		00	207,285 00
** WB1Z **	296 51 000	169,320 00	127,755 00	41,565 00	14JUN01	1 000000 00	41,565 00
** WB1Y **	729 260 000	863,200 00	650,975 00	212,225 00	14JUN01	1 000000 00	212,225 00
** WB1V **	001 102 000	319,515 00	268,122 50	51,392 50	10JUL01	1 000000 00	51,392 50
** WB1H **	318 100 000	313,250 00	263,000 00	50,250 00	10JUL01	1 000000 00	50,250 00
** WB1Z **	388 20 000	62,650 00	52 600 00	10 050 00	10JUL01	1 000000 00	10 050 00
** WB1Y **	008 72 000	232,740 00	179,460 00	53,280 00	12JUL01	1 000000 00	53,280 00
** WB1H **	333 72 000	232,740 00	179,597 50	53,142 50	12JUL01	1 000000 00	53,142 50
** WB1Z **	404 14 000	45,255 00	34,895 00	10,360 00	12JUL01	1 000000 00	10,360 00
28099N912	TOTAL	3 081,950 00	2,392,400 00	689,550 00 L		00	689,550 00 L
28099Z980	EURODOLLAR MID CURVE 1YR FTRS	MAR01 93 PUT		19MAR01	19MAR01	1 000000	
** WB1H **	085 40 000	00	18,200 00	-18,200 00		00	-18,200 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
28199E945	EURODOLLAR 1YR MID CURVE FTRS	MAR01 94 875 CALL		23FEB01	26FEB01	1 000000	
** WB1Q **	794 14 000	5,894 00	3,031 00	2,863 00		00	2,863 00
** WB1Q **	794 -14 000	-5,894 00	-3,031 00	-2,863 00	23FEB01	1 000000 00	-2,863 00
** WB1Q **	795 14 000	5,894 00	3,031 00	2,863 00	23FEB01	1 000000 00	2,863 00
28199E945	TOTAL	5,894 00	3,031 00	2,863 00 S		00	2,863 00 S
299994970	EURODOLLAR FUTURES	SEP01 95 7 5 CALL		18APR01	19APR01	1 000000	
** WB1Q **	409 11 000	7,243 50	3,756 50	3,487 00		00	3,487 00
** WB1Q **	410 3 000	2,013 00	1,024 50	988 50	18APR01	1 000000 00	988 50
** WB1Q **	417 10 000	7,210 00	3,415 00	3,795 00	19APR01	1 000000 00	3,795 00
** WB1Q **	418 8 000	5,668 00	2,732 00	2,936 00	19APR01	1 000000 00	2 936 00
299994970	TOTAL	22,134 50	10,928 00	11,206 50 S		00	11,206 50 S
303991979	FEDERAL NATL MTG ASSN 010910	100 40625 CALL		10SEP01	11SEP01	1 000000	
** WB1H **	799 23,110 000	59 580 47	39,720 31	-19,860 16		00	-19,860 16
31799Z946	FEDERAL NATL MGT ASSN 010910	98 53125 CALL		10SEP01	11SEP01	1 000000	
** WB1Y **	265 106 100	6 631 25	21,551 56	14,920 31		00	14,920 31
** WB1Z **	383 423 900	26 493 75	86,104 69	59,610 94	10SEP01	1 000000 00	59,610 94

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** WB1H **	798 151 100	9,443 75		30,692 19	10SEP01 21,248 44	11SEP01	1 000000 00		21,248 44
317992946	TOTAL	42,568 75		138,348 44	95,779 69 L		00		95,779 69 L
318998914	FEDERAL	NATL MTG ASSN 010910	96	859375 PUT	10SEP01	10SEP01	1 000000		
** WB1Z **	386 423 900	00		33,117 19	33,117 19		00		33,117 19
318998971	FEDERAL	NATL MTG ASSN 010910	97	84375 PUT	10SEP01	10SEP01	1 000000		
** WB1H **	001 231 180	00		21,665 63	21,665 63		00		21,665 63
318998989	FEDERAL	NATL MTG ASSN 010910	96	84375 CALL	10SEP01	10SEP01	1 000000		
** WB1Z **	387 423 900	00		33,117 19	33,117 19		00		33,117 19
** WB1Z **	CXL 387 -423 900	00		-33,117 19	-33,117 19		1 000000 00		-33,117 19
318998989	TOTAL	00		00	00 L		00		00 L
318990929	FEDERAL	NATL MTG ASSN 011009	98	828125 CALL	09OCT01	10OCT01	1 000000		
** WB1H **	238 15,110 000	157,002 34		51,940 63	-105,061 71		00		-105,061 71
** WB1Y **	355 10,610 000	110,244 53		36 471 88	-73,772 65	10OCT01	1 000000 00		-73,772 65
** WB1Z **	627 42,390 000	440 458 59		145,715 63	-294,742 96	10OCT01	1 000000 00		-294,742 96
318990929	TOTAL	707,705 46		234,128 14	-473,577 32 L		00		-473,577 32 L

ASSET ID SH SELL/BTC	SECURITY LOT LOCAL SHARES/PAR BASE	DESCRIPTION PRINCIPAL NET	MAT DATE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
318996915	FEDERAL	NATL MTG ASSN 010910	96	859375 PUT	10SEP01	10SEP01	1 000000		
** WB1H **	002 15,110 000	00		11,804 69	11,804 69		00		11,804 69
** WB1Y **	249 10,610 000	00		8 289 06	8,289 06	10SEP01	1 000000 00		8,289 06
318996915	TOTAL	00		20,093 75	20,093 75 L		00		20,093 75 L
319999918	FEDERAL	NATL MTG ASSN 011107	98	34375 PUT	07NOV01	07NOV01	1 000000		
** WB1Z **	064 42,390 000	00		79,481 25	79,481 25		00		79,481 25
** WB1Y **	487 10,610 000	00		19,893 75	19 893 75	07NOV01	1 000000 00		19 893 75
** WB1H **	489 15,110 000	00		28 331 25	28,331 25	07NOV01	1 000000 00		28,331 25
319999918	TOTAL	00		127,706 25	127,706 25 L		00		127,706 25 L
319999983	FEDERAL	NATL MGT ASSN 011107	100	0625 CALL	07NOV01	08NOV01	1 000000		
** WB1Z **	052 42,390 000	562 992 19		132,468 75	-430,523 44		00		-430,523 44
** WB1H **	452 15,110 000	200,679 69		47,218 75	-153,460 94	08NOV01	1 000000 00		-153 460 94
** WB1Y **	477 10 610 000	140,914 06		53,154 25	-107,757 81	08NOV01	1 000000 00		-107,757 81
319999983	TOTAL	904 585 94		212,843 75	-691,742 19 L		00		-691,742 19 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
511993966	EURDOLLAR FUTURES JUN02 96 P UT			31OCT01	01NOV01	1 000000	
.. WB1Z ..	002 42,680 00		355,020 00	312,340 00		00	312,340 00
	774 000						
.. WB1H ..	394 7,205 00		59,932 50	52,727 50	01NOV01	1 000000 00	52 727 50
	131 000						
.. WB1Y ..	441 7,260 00		60,390 80	53,130 80	01NOV01	1 000000 00	53,130 00
	132 000						
511993966	TOTAL		475,342 50	418,197 50 L		00	418,197 50 L
935999953	U S TREAS NOTES 10YR FUTURES AUG01 107 CALL			29JUN01	02JUL01	1 000000	
.. WB1H ..	226 2,210 00		4,961 96	2,751 96		00	2,751 96
	17 000						
.. WB1H ..	227 2,210 00		4,961 96	2,751 96	02JUL01	1 000000 00	2,751 96
	17 000						
.. WB1H ..	243 2,210 00		4,961 96	2,751 96	02JUL01	1 000000 00	2,751 96
	17 000						
.. WB1H ..	336 12,530 00		16,345 28	3,815 28	13JUL01	1 000000 00	3,815 28
	56 000						
935999953	TOTAL		31,231 16	12,071 16 L		00	12 071 16 L
935999927	U S TREAS NOTES 10YR FUTURES AUG01 106 CALL			12JUL01	13JUL01	1 000000	
.. WB1Y ..	009 64,092 06		77,659 56	13,567 50		00	13,567 50
	162 000						
.. WB1H ..	335 62,509 54		75,742 04	13,232 50	13JUL01	1 000000 00	13,232 50
	158 000						
.. WB1Z ..	405 12,264 53		14,860 78	2,596 25	13JUL01	1 000000 00	2 596 25
	31 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
935999927	TOTAL		168,262 38	29,596 25 L		00	29,596 25 L
935999935	U S TREAS NOTES 10YR FUTURES AUG01 100 PUT			12JUL01	13JUL01	1 000000	
.. WB1Y ..	007 13,467 06		82,722 06	69,255 00		00	69,255 00
	162 000						
.. WB1H ..	332 13,134 54		80,679 54	67,545 00	13JUL01	1 000000 00	67,545 00
	158 000						
.. WB1Z ..	405 2,577 03		15,829 53	13,252 50	13JUL01	1 000000 00	13,252 50
	31 000						
935999935	TOTAL		179,231 13	150,052 50 L		00	150,052 50 L
936993955	U S TREAS NOTES 5YR FUTURES M AY01 106 5 CALL			16APR01	17APR01	1 000000	
.. WB1Z ..	091 2,600 00		8,181 30	5,581 30		00	5 581 30
	20 000						
.. WB1H ..	270 13,520 00		42,542 76	29,022 76	17APR01	1 000000 00	29,022 76
	104 000						
.. WB1Y ..	529 13,780 00		43,360 89	29,580 89	17APR01	1 000000 00	29,580 89
	106 000						
936993955	TOTAL		94,084 95	64,184 95 L		00	64,184 95 L
936998970	U S TREAS NOTES 010824 102 12 5 CALL			27FEB01	28FEB01	1 000000	
.. WB1O ..	011 15,468 75		11,816 41	3,652 34		00	3,652 34
	1,375,000 000						
93799C954	U S TREAS NOTES 10YR FUTURES NOV01 101 PUT			30AUG01	31AUG01	1 000000	
.. WB1H ..	701 19,982 12		82,802 55	62 900 43		00	62,900 43
	174 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
93799D911	U S TREAS NOTES 10YR FUTURES	NOV01	102 PUT	30AUG01	31AUG01	1 000000	
.. WB1Y ..	207 225 000	39,798 00	129,953 93	90,155 93		00	90,155 93
.. WB1Z ..	288 476 000	84,194 88	274,949 82	190,754 94	30AUG01 31AUG01	1 000000 00	190,754 94
.. WB1H ..	780 64 000	31,320 32	37,680 00	26 359 68	30AUG01 31AUG01	1 000000 00	26,359 68
93799D911	TOTAL		442 583 75	307,270 55 L		00	307,270 55 L
93799D937	U S TREAS NOTES 10YR FUTURES	NOV01	108 CALL	05SEP01	06SEP01	1 000000	
.. WB1Y ..	274 135 000	70,285 05	87,918 75	17,633 70		00	17,633 70
.. WB1Z ..	323 284 000	148,900 18	186,257 50	37,357 32	05SEP01 06SEP01	1 000000 00	37,357 32
.. WB1H ..	729 38 000	19,783 94	24,153 94	4,370 00	05SEP01 06SEP01	1 000000 00	4,370 00
.. WB1H ..	109 26 000	33,036 38	16,526 38	-16,510 00	20SEP01 21SEP01	1 000000 00	-16,510 00
.. WB1Y ..	284 90 000	114,356 70	57,612 82	-56 743 88	20SEP01 21SEP01	1 000000 00	-56,743 88
.. WB1Z ..	469 190 000	241 419 70	121,597 54	-119 822 14	20SEP01 21SEP01	1 000000 00	119,822 14
93799D937	TOTAL		494,066 95	-133 715 00 L		00	-133,715 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
937998912	U S TREAS NOTES 10YR FUTURES	AUG01	101 PUT	12JUL01	13JUL01	1 000000	
.. WB1H ..	334 107 000	13,910 00	34,574 91	20 664 91		00	20,664 91
939899910	U S TREAS NOTES 10YR FUTURES	NOV01	109 CALL	28SEP01	01OCT01	1 000000	
.. WB1Z ..	560 1 000	1,192 50	870 00	-322 50		00	-322 50
.. WB1H ..	334 26 000	22,067 50	22,620 00	552 50	24OCT01 25OCT01	1 000000 00	552 50
.. WB1Y ..	109 90 000	76,387 50	78,300 00	1 912 50	24OCT01 25OCT01	1 000000 00	1,912 50
.. WB1Z ..	737 189 000	160,413 75	164,430 00	4 016 25	24OCT01 25OCT01	1 000000 00	4,016 25
939899910	TOTAL		266,220 00	6 158 75 L		00	6,158 75 L
93999X923	U S TREAS NOTES 10YR FUTURES	NOV01	107 CALL	06NOV01	07NOV01	1 000000	
.. WB1Z ..	038 286 000	1,239,275 18	226,477 68	-1 012,797 50		00	-1,012,797 50
.. WB1Y ..	469 135 000	584,972 55	106 903 80	-478,068 75	06NOV01 07NOV01	1 000000 00	-478,068 75
.. WB1H ..	590 212 000	00	160 940 19	160,940 19	23NOV01 23NOV01	1 000000 00	160,940 19
93999X923	TOTAL		494,321 67	-1,329 926 06 L		00	-1,329 926 06 L
USD TOTAL		8,109,634 63	6 501,527 91	-491 313 72 L		00	-491,313 72 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE SECTY GN/LS	NET BAS SECTY GN/LS	NET BAS SECTY GN/LS
		I D	C O S T	F U N D			
	43,497 25		25,775 41	17,721 04 S		00	17,721 04 S
OPTIONS TOTAL	9,155,717 84		7,442,705 12	-342,707 20 L		248 14	-342,439 04 L
	372,232 26		908,836 02	-534,165 38 S		-2,438 38	536,603 76 S

OPTIONS  
 SUBTOTAL      9,527,950.10      8,351,541.14      <876,872.58>      <2,170.22>      <879,042.80>

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Description		Close Ex Rate	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls		

## FUTURE BUY TO CLOSE

### AUSTRALIAN DOLLAR

WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
134	3	012 Jan 2001	2,954,966 310	Local	2,957,628 93	-2,662 62
	300,000,000 00		1,649,166 70	Base	1,599,781 50	-1,486 01
						0 00
						-1,486 01
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
135	11	012 Jan 2001	10,834,612 360	Local	10,844,639 41	-10,027 05
	1,100,000,000 00		6,046,797 16	Base	5,865,865 48	-5,596 10
						0 00
						-5,596 10
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
136	2	012 Jan 2001	1,969,833 480	Local	1,971,752 62	-1,919 14
	200,000,000 00		1,099,364 07	Base	1,066,521 00	-1,071 07
						0 00
						-1,071 07
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
185	58	013 Jan 2001	57,107,008 380	Local	57,181,497 12	-74,488 74
	5 800 000,000 00		32,271,170 44	Base	30,929,471 92	-42,093 59
						0 00
						-42,093 59
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
185	CXL	-58	013 Jan 2001 -57,107,008 380	Local	-57,181,497 12	74,488 74
	-5,800,000,000 00		-32,271,170 44	Base	-30,929,471 92	42,093 59
						0 00
						42,093 59
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
215	58	013 Jan 2001	57,107,008 380	Local	57,181,497 12	-74,488 74
	5,800,000,000 00		32,099 849 43	Base	30,929,471 92	-41,870 11
						0 00
						-41,870 11
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
249	23	014 Jan 2001	22,649,212 970	Local	22,676,257 52	-27,044 55
	2,300,000,000 00		12,928,170 77	Base	12,265,587 75	-15,437 03
						0 00
						-15,437 03
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01			
320	10	015 Jan 2001	9,843,971 780	Local	9,859,769 79	-15,798 01
	1 000,000,000 00		5,614,017 14	Base	5,326,641 80	-9,009 61
						0 00
						-9,009 61



# Realized Gain/Loss - Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
321	7 005	Jan 2001	6,892,057 620	Local	6,902,140 91	-10,083 29			
	700,000 000 00		3,930,540 48	Base	3,725,775 66	-5,750 50	0 00		-5 750 50
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
360	5 008	Jan 2001	4,921,816 100	Local	4,930,100 65	-8,284 55			
	500,000,000 00		2,786,240 10	Base	2,661,268 33	-4,689 88	0 00		-4,689 88
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
415	1 009	Jan 2001	984,675 820	Local	986,020 13	-1,344 31			
	100,000,000 00		553,880 15	Base	532,253 67	-756 17	0 00		-756 17
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
416	7 009	Jan 2001	6,892,057 620	Local	6,902,140 91	-10,083 29			
	700,000,000 00		3,876,782 41	Base	3,725,775 66	-5,671 85	0 00		-5,671 85
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
417	4 009	Jan 2001	3,938,607 120	Local	3,944,080 52	-5,473 40			
	400,000,000 00		2 215,466 51	Base	2,129,014 66	-3,078 79	0 00		-3,078 79
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
418	18 009	Jan 2001	17,722,866 600	Local	17,748,362 34	-25,495 74			
	1,800,000,000 00		9,969,112 47	Base	9,580,565 99	-14,341 35	0 00		-14,341 35
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
450	5 000	Jan 2001	4,923,379 100	Local	4,930,100 65	-6,721 55			
	500,000,000 00		2,748,722 55	Base	2,661,268 33	-3,752 64	0 00		-3,752 64
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
451	17 000	Jan 2001	16,739,080 260	Local	16,762,342 21	-23,261 95			
	1,700,000,000 00		9,345,428 51	Base	9,048,312 33	-12,987 15	0 00		-12,987 15
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
502	22 000	Jan 2001	21,663,396 920	Local	21,692,442 86	-29,045 94			
	2 200,000,000 00		12,083,842 81	Base	11 709,580 66	-16,201 83	0 00		-16,201 83

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01		
558	8 002	Jan 2001	7,876,588 700	Local	7,888,232 95
	800,000,000 00		4,383,321 61	Base	4,258,068 15
					-11,644 25
					-6,480 03
					0 00
					-6,480 03
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01		
559	9 002	Jan 2001	8,861,960 640	Local	8,874,444 84
	900,000,000 00		4,931,681 10	Base	4,790,425 32
					-12,484 20
					-6,947 46
					0 00
					-6,947 46
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01		
581	4 005	Jan 2001	3,941,439 220	Local	3,945,015 89
	400,000,000 00		2,193,410 93	Base	2,144,713 08
					-3,576 67
					-1,990 41
					0 00
					-1,990 41
99X015798	Total			Local	210,996,970 25
			210,717,531 00	Base	114,020,891 29
			118,455,794 90		-279,439 25
					-157,117 99
					0 00
					-157,117 99
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
137	2 002	Jan 2001	1,966,911 140	Local	1,970,435 55
	200,000,000 00		1,097,733 11	Base	1,048,181 19
					-3,524 41
					-1,966 98
					0 00
					-1,966 98
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
186	2 003	Jan 2001	1,968,440 640	Local	1,971,632 84
	200,000,000 00		1,112,365 81	Base	1,072,963 65
					-3,192 20
					-1,803 92
					0 00
					-1,803 92
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
298	2 002	Feb 2001	1,968,484 460	Local	1,972,232 06
	200,000,000 00		1,086,406 57	Base	1,066,780 32
					-3,747 60
					-2,068 30
					0 00
					-2,068 30
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
324	5 005	Feb 2001	4,921,499 740	Local	4,930,604 12
	500,000,000 00		2,707,809 16	Base	2,665,879 02
					-9,104 38
					-5,009 23
					0 00
					-5,009 23
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
360	4 003	Feb 2001	3,937,545 720	Local	3,944,560 00
	400,000,000 00		2,164,468 88	Base	2,129,273 49
					-7,014 28
					-3,855 75
					0 00
					-3,855 75

# Realized Gain/Loss, Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
361	1 08	Jan 2001	984,195 160	Local	985,972 18	-1,777 02			
	100,000,000 00		557,152 88	Base	539,918 37	-1,005 97	0 00		-1,005 97
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
383	1 07	Feb 2001	984,506 740	Local	986,140 00	-1,633 26			
	100,000,000 00		534,587 16	Base	532,318 37	-886 86	0 00		-886 86
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
403	5 03	Feb 2001	4,922,749 920	Local	4,930,747 96	-7,998 04			
	500,000,000 00		2,645,978 08	Base	2,661,617 75	-4,298 95	0 00		-4,298 95
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
420	1 08	Jan 2001	984,459 710	Local	985,972 18	-1,512 47			
	100,000,000 00		553,758 59	Base	539,918 36	-850 76	0 00		-850 76
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
440	2 09	Mar 2001	1,967,037 700	Local	1,972,375 92	-5,338 22			
	200 000,000 00		998,665 04	Base	1,064,688 52	-2,710 21	0 00		-2,710 21
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
441	3 09	Mar 2001	2,952,932 540	Local	2,959,788 04	-6,855 50			
	300,000,000 00		1,499,203 85	Base	1,630,270 17	-3,480 54	0 00		-3,480 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
441	2 09	Feb 2001	1,969,542 080	Local	1,972,375 92	-2,833 84			
	200,000,000 00		1,055,083 69	Base	1,064,688 52	-1,518 09	0 00		-1,518 09
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
442	2 09	Feb 2001	1,969,445 880	Local	1,972,375 92	-2,930 04			
	200,000,000 00		1,055,032 16	Base	1,064,688 52	-1,569 62	0 00		-1,569 62
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
464	3 02	Mar 2001	2,957,784 560	Local	2,962,069 39	-4,284 83			
	300,000,000 00		1 508,174 35	Base	1,690,255 39	-2,184 84	0 00		-2,184 84

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
504	3 04 Feb 2001	2,953,952 310	Local	2,958,563 88	-4,611 57
	300,000,000 00	1,550,824 96	Base	1,597,032 79	-2,421 07
					0 00
					-2 421 07
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
524	50 00 Mar 2001	49,341,091 860	Local	49,399,208 18	-58,116 32
	5,000,000,000 00	24,621,204 84	Base	26,327,653 71	-29,000 04
					0 00
					-29,000 04
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
607	3 006 Jan 2001	2,954,698 740	Local	2,958,396 03	-3,697 29
	300,000,000 00	1,643,107 97	Base	1,599,210 27	-2,056 06
					0 00
					-2,056 06
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
657	3 007 Jan 2001	2,954,602 860	Local	2,958,348 09	-3,745 23
	300,000,000 00	1,629,463 48	Base	1,600,170 49	-2,065 49
					0 00
					-2,065 49
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
685	5 008 Jan 2001	4,924,217 900	Local	4,930,580 15	-6,362 25
	500,000,000 00	2,737,372 73	Base	2,666,950 82	-3,536 77
					0 00
					-3,536 77
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
722	1 009 Jan 2001	984,627 180	Local	986,116 03	-1,488 85
	100,000,000 00	548,043 49	Base	533,390 16	-828 69
					0 00
					-828 69
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
723	1 009 Jan 2001	984,603 130	Local	986,116 03	-1,512 90
	100,000,000 00	548,030 10	Base	533,390 16	-842 08
					0 00
					-842 08
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
760	2 002 Jan 2001	1,969,494 820	Local	1,972,232 06	-2,737 24
	200,000,000 00	1,091,297 08	Base	1,066,780 33	-1,516 70
					0 00
					-1,516 70
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
761	2 002 Jan 2001	1,969,446 740	Local	1,972,232 06	-2,785 32
	200,000,000 00	1,091,270 44	Base	1,066,780 33	-1,543 35
					0 00
					-1,543 35

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
794	3	03 Jan 2001	2,954,242 230	Local	2,958,348 09
	300,000,000 00		1,635,468 50	Base	1,600,170 49
					-4,105 86
					-2,273 00
					0 00
					-2,273 00
99X017950	Total		106,446,513 76	Local	106,597,422 68
			55,672,502 92	Base	57,362,971 19
					-150,908 92
					-79,293 27
					0 00
					-79,293 27
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
01	2	01 Mar 2001	1,976,749 320	Local	1,977,665 92
	200,000,000 00		975,723 46	Base	986,855 30
					-916 60
					-452 43
					0 00
					-452 43
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
033	2	01 Jan 2001	1,971,079 100	Local	1,972,711 72
	200,000,000 00		1,072,661 25	Base	1,068,815 21
					-1,632 62
					-888 47
					0 00
					-888 47
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
046	4	02 Mar 2001	3,953,450 500	Local	3,955,259 51
	400,000 000 00		1,960,911 45	Base	1,974,267 77
					-1,809 01
					-897 28
					0 00
					-897 28
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
047	1	02 Mar 2001	988,374 700	Local	988,808 85
	100,000 000 00		490,233 85	Base	493,712 26
					-434 15
					-215 34
					0 00
					-215 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
048	4	02 Mar 2001	3,953,691 840	Local	3,955,235 40
	400,000,000 00		1,961,031 15	Base	1,974,849 04
					-1,543 56
					-765 61
					0 00
					-765 61
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
048	2	06 Feb 2001	1,973,862 940	Local	1,974,825 04
	200,000,000 00		1,037,067 59	Base	1,088,720 54
					-962 10
					-505 48
					0 00
					-505 48
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
080	1	05 Jan 2001	985,251 120	Local	986,355 86
	100,000,000 00		536,764 81	Base	534,407 60
					-1,104 74
					-601 86
					0 00
					-601 86

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
119	5 03	Mar 2001	4,943,079 700	Local	4,944,044 25
	500,000,000 00		2,469,068 31	Base	2,468,561 30
					-964 55
					-481 79
					0 00
					-481 79
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
138	1 02	Jan 2001	985,588 020	Local	986,211 95
	100,000,000 00		550,056 67	Base	532,357 21
					-623 93
					-348 22
					0 00
					-348 22
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
163	1 03	Mar 2001	988,929 380	Local	988,808 85
	100,000,000 00		493,970 23	Base	493,712 26
					120 53
					60 20
					0 00
					60 20
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
164	2 03	Mar 2001	1,977,955 160	Local	1,977,617 70
	200,000,000 00		987,988 60	Base	987,424 52
					337 46
					168 56
					0 00
					168 56
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
166	4 03	Mar 2001	3,955,813 920	Local	3,955,235 40
	400,000,000 00		1,975,929 06	Base	1,974,849 04
					578 52
					288 97
					0 00
					288 97
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
210	1 07	Mar 2001	989,025 780	Local	988,808 85
	100,000,000 00		493,128 25	Base	493,712 26
					216 93
					108 16
					0 00
					108 16
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
211	3 07	Mar 2001	2,966,860 440	Local	2,966,426 55
	300,000,000 00		1,479,276 62	Base	1,481,136 78
					433 89
					216 34
					0 00
					216 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
242	2 03	Mar 2001	1,978,629 800	Local	1,977,641 81
	200,000,000 00		975,464 49	Base	987,436 56
					987 99
					487 08
					0 00
					487 08
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
316	1 02	Apr 2001	988,664 160	Local	988,832 96
	100,000,000 00		479,304 38	Base	493,724 30
					-168 80
					-81 83
					0 00
					-81 83

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 325	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3	05 Feb 2001	2,954,959 320	Local	2,959,139 55	-4,180 23			
	300,000,000 00		1,625,818 62	Base	1,603,261 81	-2,299 96	0 00		-2,299 96
WB1M 359	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	03 Apr 2001	1,977,810 560	Local	1,977,665 92	144 64			
	200,000,000 00		969,918 30	Base	987,448 59	70 93	0 00		70 93
WB1M 360	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	4	03 Apr 2001	3,957,261 040	Local	3,956,200 00	1,061 04			
	400,000,000 00		1,940,640 81	Base	1,954,758 42	520 33	0 00		520 33
WB1M 361	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1	05 Feb 2001	985,034 550	Local	986,379 85	-1,345 30			
	100,000,000 00		541,473 49	Base	534,420 60	-739 51	0 00		-739 51
WB1M 384	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1	07 Feb 2001	985,202 920	Local	986,379 85	-1,176 93			
	100,000,000 00		534,965 19	Base	534,420 60	-639 07	0 00		-639 07
WB1M 404	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3	03 Feb 2001	2,955,752 700	Local	2,959,211 52	-3,458 82			
	300,000,000 00		1,588,717 08	Base	1,603,300 80	-1,859 12	0 00		-1,859 12
WB1M 411	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	04 Apr 2001	1,978,726 940	Local	1,978,100 00	626 94			
	200,000,000 00		969,576 20	Base	977,379 21	307 20	0 00		307 20
WB1M 412	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3	04 Apr 2001	2,967,994 080	Local	2,967,246 48	747 60			
	300,000,000 00		1,454,317 10	Base	1,465,127 40	366 32	0 00		366 32
WB1M 413	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	04 Apr 2001	1,978,630 600	Local	1,978,196 48	434 12			
	200,000,000 00		969,528 99	Base	976,437 78	212 72	0 00		212 72

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M 444	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2 09	Feb 2001	1,970,838 300	Local	1,972,831 67	-1,993 37			
	200,000,000 00		1,055,778 08	Base	1,068,880 20	-1,067 85	0 00		-1,067 85
WB1M 454	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2 08	Mar 2001	1,973,861 400	Local	1,975,450 33	-1,588 93			
	200,000,000 00		1,008,051 02	Base	1,061,216 16	-811 47	0 00		-811 47
WB1M 455	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	5 08	Mar 2001	4,938,431 530	Local	4,940,575 09	-2,143 56			
	500,000,000 00		2,522,056 98	Base	2,567,514 88	-1,094 72	0 00		-1,094 72
WB1M 469	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 08	Feb 2001	985,202 680	Local	986,427 83	-1,225 15			
	100,000,000 00		525,901 19	Base	534,446 60	-653 99	0 00		-653 99
WB1M 505	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3 08	Feb 2001	2,955,968 760	Local	2,959,283 49	-3,314 73			
	300,000,000 00		1,551,883 60	Base	1,603,339 79	-1,740 23	0 00		-1,740 23
WB1M 564	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 05	Feb 2001	985,899 360	Local	986,571 81	-672 45			
	100,000,000 00		524,005 51	Base	534,031 32	-357 41	0 00		-357 41
WB1M 584	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3 06	Feb 2001	2,960,700 430	Local	2,961,108 47	-408 04			
	300,000,000 00		1,546,077 76	Base	1,651,421 57	-213 07	0 00		-213 07
WB1M 608	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2 09	Feb 2001	1,974,055 760	Local	1,974,584 66	-528 90			
	200,000,000 00		1,030,851 92	Base	1,115,837 79	-276 19	0 00		-276 19
WB1M 608	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 08	Jan 2001	985,251 730	Local	986,211 95	-960 22			
	100,000,000 00		547,899 49	Base	532,357 21	-533 98	0 00		-533 98



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 609	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	016 Jan 2001	1,970,455 400	Local	1,972,423 90	-1,968 50			
	200,000,000 00		1,095,770 25	Base	1,064,714 43	-1,094 68	0 00		-1,094 68
WB1M 652	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	007 Jan 2001	1,970,887 020	Local	1,972,663 74	-1,776 72			
	200,000,000 00		1,086,944 19	Base	1,068,789 21	-979 86	0 00		-979 86
WB1M 653	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	2	007 Jan 2001	1,970,935 080	Local	1,972,663 74	-1,728 66			
	200,000,000 00		1,086,970 70	Base	1,068,789 21	-953 36	0 00		-953 36
WB1M 664	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1	020 Feb 2001	986,499 260	Local	987,028 02	-528 76			
	100,000,000 00		518,997 26	Base	563,395 60	-278 18	0 00		-278 18
WB1M 687	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3	008 Jan 2001	2,956,258 440	Local	2,958,995 61	-2,737 17			
	300,000,000 00		1,643,384 07	Base	1,603,183 82	-1,521 59	0 00		-1,521 59
WB1M 717	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	4	022 Feb 2001	3,947,342 360	Local	3,948,977 14	-1,634 78			
	400,000,000 00		2,071,960 01	Base	2,248,447 85	-858 09	0 00		-858 09
WB1M 719	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1	009 Jan 2001	985,251 220	Local	986,331 87	-1,080 65			
	100,000,000 00		548,390 83	Base	534,394 61	-601 49	0 00		-601 49
WB1M 720	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1	009 Jan 2001	985,227 180	Local	986,331 87	-1,104 69			
	100,000,000 00		548,377 45	Base	534,394 61	-614 87	0 00		-614 87
WB1M 741	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	4	009 Mar 2001	3,954,077 720	Local	3,955,331 84	-1,254 12			
	400,000,000 00		1,966,362 85	Base	1,973,710 59	-623 67	0 00		-623 67

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
762	2	02 Jan 2001	1,970,790 700	Local	1,972,711 72
	200,000,000 00		1,092,015 13	Base	1,068,815 21
					-1,921 02
					-1,064 44
					0 00
					-1,064 44
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
772	2	00 Mar 2001	1,977,183 600	Local	1,977,665 92
	200,000,000 00		980,287 63	Base	986,855 29
					-482 32
					-239 13
					0 00
					-239 13
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
773	3	00 Mar 2001	2,965,703 040	Local	2,966,498 88
	300,000,000 00		1,470,395 57	Base	1,480,282 94
					-795 84
					-394 58
					0 00
					-394 58
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
795	2	03 Jan 2001	1,970,838 780	Local	1,972,711 72
	200,000,000 00		1,091,056 35	Base	1,068,815 21
					-1,872 94
					-1,036 86
					0 00
					-1,036 86
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
799	3	03 Mar 2001	2,965,051 590	Local	2,966,498 88
	300,000,000 00		1,463,549 47	Base	1,480,282 94
					-1,447 29
					-714 38
					0 00
					-714 38
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
799	2	03 Feb 2001	1,973,382 620	Local	1,974,392 40
	200,000,000 00		1,030,105 73	Base	1,110,595 73
					-1,009 78
					-527 11
					0 00
					-527 11
99X020806	Total			Local	109,598,472 55
				Base	56,540,607 99
					-48,810 27
					-26,220 36
					0 00
					-26,220 36
AUSTRALIAN DOLLAR	Total			Local	426,762,517 31
				Base	230,668,905 81
					-479,158 44
					-262,631 62
					0 00
					-262,631 62

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Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
08		1 03 Feb 2001	233,750 00	Local	236,050 00	-2,300 00			
		250,000 00	152,002 95	Base	152,704 05	-1,495 64	0 00		-1,495 64
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
09		5 03 Feb 2001	1,169,825 00	Local	1,180,850 00	-11,025 00			
		1,250,000 00	760,713 80	Base	768,385 34	-7,169 34	0 00		-7,169 34
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
050		3 06 Feb 2001	702,525 00	Local	708,975 00	-6,450 00			
		750,000 00	458,417 94	Base	465,361 27	-4,208 81	0 00		-4,208 81
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
109		1 07 Feb 2001	234,075 00	Local	236,325 00	-2,250 00			
		250,000 00	153,270 67	Base	155,120 42	-1,473 28	0 00		-1,473 28
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
129		1 09 Aug 2001	239,525 00	Local	239,725 00	-200 00			
		250,000 00	155,839 28	Base	155,332 69	-130 12	0 00		-130 12
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
140		3 02 Jan 2001	698,250 00	Local	705,300 00	-7,050 00			
		750,000 00	467,400 87	Base	475,430 03	-4,719 19	0 00		-4,719 19
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
141		1 02 Jan 2001	232,775 00	Local	235,100 00	-2,325 00			
		250,000 00	155,817 02	Base	158,476 68	-1,556 33	0 00		-1,556 33
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
145		2 03 Feb 2001	469,350 00	Local	473,125 00	-3,775 00			
		500,000 00	305,169 05	Base	312,231 75	-2,454 49	0 00		-2,454 49
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
146		2 03 Feb 2001	471,200 00	Local	474,150 00	-2,950 00			
		500,000 00	306,371 91	Base	315,399 39	-1,918 08	0 00		-1,918 08

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
147	1 03	Feb 2001	236,525 000	Local	237,525 00	-1,000 00			
	250,000 00		153,787 39	Base	159,241 76	-650 20	0 00		-650 20
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
148	1 03	Feb 2001	236,550 000	Local	237,525 00	-975 00			
	250,000 00		153,803 64	Base	159,241 75	-633 94	0 00		-633 94
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
150	1 03	Feb 2001	236,675 000	Local	237,575 00	-900 00			
	250,000 00		153,884 92	Base	159,275 28	-585 18	0 00		-585 18
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
204	10 01	Mar 2001	2,373,100 000	Local	2,379,300 00	-6,200 00			
	2,500,000 00		1,540,274 79	Base	1,586,310 20	-4,024 15	0 00		-4,024 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
238	1 02	Mar 2001	237,700 000	Local	238,075 00	-375 00			
	250,000 00		153,553 01	Base	158,484 15	-242 25	0 00		-242 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
239	6 02	Mar 2001	1,428,300 000	Local	1,428,825 00	-525 00			
	1,500,000 00		922,674 66	Base	952,647 81	-339 15	0 00		-339 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
239	CXL	-6 02	Mar 2001	Local	-1,428,825 00	525 00			
	-1,500,000 00		-922,674 66	Base	-952,647 81	339 15	0 00		339 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
266	1 00	Feb 2001	231,900 000	Local	235,100 00	-3,200 00			
	250,000 00		155,335 20	Base	158,476 68	-2,143 48	0 00		-2,143 48
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
274	6 02	Mar 2001	1,426,650 000	Local	1,428,825 00	-2,175 00			
	1,500,000 00		921,608 77	Base	952,647 81	-1,405 05	0 00		-1,405 05

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
285	5 05	Mar 2001	1,190,000 000	Local	1,190,875 00	-875 00			
	1,250,000 00		769,430 20	Base	795,465 55	-565 75	0 00		-565 75
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
324	1 05	Mar 2001	237,525 000	Local	238,050 00	-525 00			
	250 000 00		154,206 93	Base	159,188 08	-340 84	0 00		-340 84
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
325	1 08	Mar 2001	237,500 000	Local	238,050 00	-550 00			
	250,000 00		154,190 70	Base	159,188 08	-357 07	0 00		-357 07
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
326	2 06	Mar 2001	474,950 000	Local	476,100 00	-1,150 00			
	500,000 00		308,348 94	Base	318,376 17	-746 61	0 00		-746 61
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
381	1 07	Mar 2001	237,425 000	Local	238,075 00	-650 00			
	250 000 00		153,118 23	Base	159,204 80	-419 19	0 00		-419 19
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
382	1 07	Mar 2001	237,400 000	Local	238,075 00	-675 00			
	250,000 00		153,102 11	Base	159,204 80	-435 32	0 00		-435 32
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
470	3 02	Mar 2001	710,550 000	Local	713,550 00	-3,000 00			
	750,000 00		458,153 40	Base	476,472 82	-1,934 36	0 00		-1,934 36
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
471	3 02	Mar 2001	709,875 000	Local	713,175 00	-3,300 00			
	750,000 00		457,718 17	Base	474,023 11	-2,127 79	0 00		-2,127 79
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
508	2 04	Feb 2001	464,750 000	Local	470,200 00	-5,450 00			
	500,000 00		304,355 02	Base	316,953 36	-3,569 09	0 00		-3,569 09

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
509	1 00	Feb 2001	232,400 000	Local	235,100 00	-2,700 00			
	250,000 00		152,193 88	Base	158,476 68	-1,768 17	0 00		-1,768 17
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
528	5 00	Mar 2001	1,182,150 000	Local	1,188,200 00	-6,050 00			
	1,250,000 00		763,761 11	Base	785,327 89	-3,908 78	0 00		-3,908 78
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
529	22 00	Mar 2001	5,212,250 000	Local	5,233,750 00	-21,500 00			
	5,500,000 00		3,367,520 06	Base	3,462,942 25	-13,890 67	0 00		-13,890 67
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
567	1 00	Feb 2001	232,550 000	Local	235,100 00	-2,550 00			
	250,000 00		152,023 28	Base	158,476 68	-1,666 99	0 00		-1,666 99
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
568	1 00	Feb 2001	232,575 000	Local	235,100 00	-2,525 00			
	250,000 00		152,039 63	Base	158,476 68	-1,650 65	0 00		-1,650 65
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
584	3 00	Mar 2001	710,925 000	Local	714,000 00	-3,075 00			
	750,000 00		458,218 18	Base	467,215 01	-1,981 96	0 00		-1,981 96
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
674	7 00	Feb 2001	1,625,100 000	Local	1,645,900 00	-20,800 00			
	1,750,000 00		1,056,906 54	Base	1,109,471 55	-13,527 57	0 00		-13,527 57
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
675	2 00	Feb 2001	465,550 000	Local	470,850 00	-5,300 00			
	500,000 00		302,776 96	Base	304,808 52	-3,446 93	0 00		-3,446 93
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
729	3 00	Feb 2001	699,375 000	Local	707,100 00	-7,725 00			
	750,000 00		454,907 77	Base	459,387 10	-5,024 72	0 00		-5,024 72

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 730	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
	3	02 Feb 2001	700,725 000	Local	707,625 00	-6,900 00			
	750,000 00		455,785 88	Base	461,083 50	-4,488 10	0 00		-4,488 10
WB1M 731	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
	1	02 Feb 2001	233,650 000	Local	235,900 00	-2,250 00			
	250,000 00		151,977 41	Base	152,626 83	-1,463 51	0 00		-1,463 51
WB1M 732	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
	1	02 Feb 2001	233,675 000	Local	235,900 00	-2,225 00			
	250,000 00		151,993 67	Base	152,626 83	-1,447 25	0 00		-1,447 25
WB1M 742	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
	1	085 Jul 2001	239,525 000	Local	239,625 00	-100 00			
	250,000 00		155,890 07	Base	155,732 05	-65 08	0 00		-65 08
<b>134993922 Total</b>									
			25,930,800 00	Local	26,083,825 00	-153,025 00			
			16,835,869 35	Base	17,296,847 59	-99,635 93	0 00		-99,635 93
WB1M 04	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1	03 Mar 2001	235,875 000	Local	237,500 00	-1,625 00			
	250,000 00		149,876 15	Base	159,224 99	-1,032 53	0 00		-1,032 53
WB1M 06	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1	08 Aug 2001	238,750 000	Local	239,600 00	-850 00			
	250,000 00		154,992 20	Base	156,560 39	-551 80	0 00		-551 80
WB1M 051	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1	08 Feb 2001	234,275 000	Local	236,200 00	-1,925 00			
	250,000 00		152,871 23	Base	154,895 47	-1,256 12	0 00		-1,256 12
WB1M 054	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2	02 Mar 2001	473,100 000	Local	475,750 00	-2,650 00			
	500,000 00		300,992 37	Base	316,702 02	-1,685 96	0 00		-1,685 96

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M 057	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		1 08 Aug 2001	238,625 000	Local	239,600 00				
				Base		-633 24	0 00		-633 24
		250,000 00	154,981 45						
WB1M 108	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		2 08 Aug 2001	476,850 000	Local	479,200 00				
				Base		-1,520 05	0 00		-1,520 05
		500,000 00	308,441 14						
WB1M 113	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		1 07 Feb 2001	234,200 000	Local	236,200 00				
				Base		-1,309 59	0 00		-1,309 59
		250,000 00	153,352 52						
WB1M 123	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		3 03 Mar 2001	709,875 000	Local	713,625 00				
				Base		-2,392 04	0 00		-2,392 04
		750 000 00	452,812 84						
WB1M 148	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		2 00 Aug 2001	476,600 000	Local	479,200 00				
				Base		-1,681 87	0 00		-1,681 87
		500,000 00	308,299 20						
WB1M 149	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		1 08 Feb 2001	234,250 000	Local	236,200 00				
				Base		-1,267 88	0 00		-1,267 88
		250,000 00	152,308 19						
WB1M 169	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		5 06 Mar 2001	1,182,250 000	Local	1,188,625 00				
				Base		-4,081 82	0 00		-4,081 82
		1,250,000 00	756,979 13						
WB1M 180	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		4 02 Aug 2001	957,800 000	Local	958,300 00				
				Base		-325 84	0 00		-325 84
		1,000,000 00	624,177 26						
WB1M 205	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
		1 03 Mar 2001	234,625 000	Local	236,425 00				
				Base		-1,168 30	0 00		-1,168 30
		250,000 00	152,284 76						



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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M 206	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Mar 2001	469,200 000	Local	472,850 00	-3,650 00			
	500,000 00		304,537 08	Base	310,513 50	-2,369 05	0 00		-2,369 05
WB1M 211	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Jan 2001	234,675 000	Local	236,200 00	-1,525 00			
	250,000 00		156,502 18	Base	154,895 47	-1,017 01	0 00		-1,017 01
WB1M 216	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	3 00	Mar 2001	707,425 000	Local	712,400 00	-4,975 00			
	750,000 00		450,359 69	Base	470,790 81	-3,167 18	0 00		-3,167 18
WB1M 219	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	3 00	Mar 2001	707,550 000	Local	712,350 00	-4,800 00			
	750,000 00		450,439 27	Base	470,570 57	-3,055 77	0 00		-3,055 77
WB1M 240	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	3 00	Mar 2001	703,875 000	Local	709,275 00	-5,400 00			
	750,000 00		454,699 73	Base	465,770 26	-3,488 37	0 00		-3,488 37
WB1M 243	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Aug 2001	478,550 000	Local	479,000 00	-450 00			
	500 000 00		311,657 60	Base	309,691 70	-293 06	0 00		-293 06
WB1M 244	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Aug 2001	239,300 000	Local	239,500 00	-200 00			
	250,000 00		155,845 08	Base	154,845 85	-130 25	0 00		-130 25
WB1M 249	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Mar 2001	473,650 000	Local	475,550 00	-1,900 00			
	500,000 00		301,342 29	Base	314,198 04	-1,208 81	0 00		-1,208 81
WB1M 259	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	3 00	Jan 2001	703 875 000	Local	708,600 00	-4,725 00			
	750,000 00		469,531 78	Base	464,686 42	-3,151 89	0 00		-3,151 89

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Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
260		11 <del>01</del> Jan 2001	2,581,700 000	Local	2,598,200 00	-16,500 00			
	2,750,000 00		1,722,166 87	Base	1,703,850 20	-11,006 61	0 00		-11,006 61
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
261		5 <del>01</del> Jan 2001	1,173,625 000	Local	1,181,000 00	-7,375 00			
	1,250,000 00		782,886 51	Base	774,477 36	-4,919 62	0 00		-4,919 62
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
269		2 <del>00</del> Sep 2001	486,350 000	Local	479,200 00	7,150 00			
	500,000 00		312,183 07	Base	313,120 78	4,589 51	0 00		4,589 51
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
269		CXL -2 <del>00</del> Sep 2001	-486,350 000	Local	-479,200 00	-7,150 00			
	-500,000 00		-312,183 07	Base	-313,120 78	-4,589 51	0 00		-4,589 51
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
286		3 <del>05</del> Mar 2001	704,325 000	Local	709,275 00	-4,950 00			
	750,000 00		455,402 46	Base	465,770 26	-3,200 57	0 00		-3,200 57
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
299		2 <del>00</del> Sep 2001	476,350 000	Local	479,200 00	-2,850 00			
	500,000 00		305,764 17	Base	313,120 78	-1,829 39	0 00		-1,829 39
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
302		1 <del>02</del> Feb 2001	234,550 000	Local	236,200 00	-1,650 00			
	250,000 00		156,984 08	Base	154,895 47	-1,104 34	0 00		-1,104 34
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
312		2 <del>06</del> Sep 2001	477,450 000	Local	479,475 00	-2,025 00			
	500,000 00		306,116 59	Base	312,556 36	-1,298 33	0 00		-1,298 33
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
322		3 <del>08</del> Mar 2001	703,800 000	Local	709,275 00	-5,475 00			
	750,000 00		456,923 85	Base	465,770 25	-3,554 50	0 00		-3,554 50

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
420	1 09	Aug 2001	239,125 000	Local	239,600 00
	250,000 00		155,599 35	Base	155,645 12
					-475 00
					-309 08
					0 00
					-309 08
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
468	4 02	Mar 2001	937,400 000	Local	945,700 00
	1,000,000 00		604,423 34	Base	621,027 01
					-8,300 00
					-5,351 73
					0 00
					-5,351 73
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
477	1 00	Aug 2001	239,000 000	Local	239,600 00
	250,000 00		155,305 79	Base	155,645 12
					-600 00
					-389 89
					0 00
					-389 89
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
511	2 00	Aug 2001	477,900 000	Local	479,100 00
	500,000 00		312,047 01	Base	311,518 92
					-1,200 00
					-783 55
					0 00
					-783 55
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
530	3 03	Mar 2001	703,050 000	Local	709,275 00
	750,000 00		454,225 14	Base	465,770 25
					-6,225 00
					-4,021 84
					0 00
					-4,021 84
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
586	1 08	Aug 2001	238,825 000	Local	239,500 00
	250,000 00		156,043 72	Base	155,873 80
					-675 00
					-441 03
					0 00
					-441 03
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
625	6 05	Mar 2001	1,404,550 000	Local	1,418,600 00
	1,500,000 00		901,450 02	Base	931,573 35
					-14,050 00
					-9,017 39
					0 00
					-9,017 39
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
626	7 05	Mar 2001	1,638 175 000	Local	1,655,325 00
	1,750,000 00		1,051,392 18	Base	1,089,333 13
					-17,150 00
					-11,006 99
					0 00
					-11,006 99
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
627	1 00	Aug 2001	238,675 000	Local	239,500 00
	250,000 00		154,853 06	Base	155,873 80
					-825 00
					-535 26
					0 00
					-535 26

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 664	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Aug 2001	477,300 000	Local	478,950 00	-1,650 00			
	500,000 00		308,792 10	Base	312,121 18	-1,067 48	0 00		-1,067 48
WB1M 673	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Feb 2001	469,200 000	Local	472,400 00	-3,200 00			
	500,000 00		305,150 79	Base	309,790 95	-2,081 16	0 00		-2,081 16
WB1M 698	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Mar 2001	234,075 000	Local	236,525 00	-2,450 00			
	250,000 00		149,540 02	Base	156,091 13	-1,565 20	0 00		-1,565 20
WB1M 708	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Aug 2001	238,650 000	Local	239,475 00	-825 00			
	250,000 00		154,166 71	Base	156,060 59	-532 95	0 00		-532 95
WB1M 728	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Feb 2001	234,575 000	Local	236,200 00	-1,625 00			
	250,000 00		152,579 07	Base	154,895 47	-1,056 98	0 00		-1,056 98
WB1M 743	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	1 00	Aug 2001	238,900 000	Local	239,625 00	-725 00			
	250,000 00		154,647 85	Base	156,331 55	-469 32	0 00		-469 32
WB1M 745	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	5 00	Mar 2001	1,172,100 000	Local	1,183,300 00	-11,200 00			
	1,250,000 00		747,369 64	Base	776,963 54	-7,141 49	0 00		-7,141 49
WB1M 778	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	3 00	Mar 2001	707,175 000	Local	711,825 00	-4,650 00			
	750,000 00		452,794 96	Base	473,999 97	-2,977 33	0 00		-2,977 33
WB1M 779	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
	2 00	Mar 2001	472,200 000	Local	475,000 00	-2,800 00			
	500,000 00		302,343 52	Base	318,449 99	-1,792 80	0 00		-1,792 80

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
779	1 Q0	Aug 2001	238,775 000	Local	239,625 00	-850 00			
	250,000 00		154 757 24	Base	156,331 55	-550 91	0 00		-550 91
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
796	1 Q0	Jan 2001	234,650 000	Local	236,200 00	-1,550 00			
	250,000 00		155,665 40	Base	154,895 47	-1,028 26	0 00		-1,028 26
134994987 Total									
			27,831,275 00	Local	28,010,100 00	-178,825 00			
			18,046,674 68	Base	18,397,628 43	-115,822 43	0 00		-115,822 43
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
06	9 Q0	Feb 2001	2,123,000 000	Local	2,134,075 00	-11,075 00			
	2,250,000 00		1,380,544 44	Base	1,428,526 33	-7,201 85	0 00		-7,201 85
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
07	9 Q0	Feb 2001	2,127,375 000	Local	2,136,375 00	-9,000 00			
	2,250,000 00		1,383,389 42	Base	1,432,270 72	-5,852 52	0 00		-5,852 52
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
036	1 Q0	Jan 2001	233,250 000	Local	235,400 00	-2,150 00			
	250,000 00		154,082 38	Base	158,294 73	-1,420 27	0 00		-1,420 27
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
037	5 Q0	Jan 2001	1,166 425 000	Local	1,177,150 00	-10,725 00			
	1,250,000 00		770,527 52	Base	789,555 38	-7,084 81	0 00		-7,084 81
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
052	7 Q0	Feb 2001	1,655,675 000	Local	1,662,500 00	-6,825 00			
	1,750,000 00		1,080,375 95	Base	1,113,449 20	-4,453 51	0 00		-4,453 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
053	8 Q0	Feb 2001	1,899,900 000	Local	1,903,750 00	-3,850 00			
	2,000,000 00		1,239,739 85	Base	1,267,307 34	-2,512 23	0 00		-2,512 23

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Fund	Asset ID	Security Name	Security Description		Close Ex. Rate				Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
110	7 <del>00</del>	Feb 2001	1,662,500 000	Local	1,666,350 00	-3,850 00			
	1,750,000 00		1,088,593 36	Base	1,112,257 78	-2,520 96	0 00		-2,520 96
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
111	1 <del>00</del>	Feb 2001	237,500 000	Local	238,075 00	-575 00			
	250,000 00		155,513 34	Base	158,981 73	-376 51	0 00		-376 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
112	3 <del>00</del>	Feb 2001	711,775 000	Local	713,825 00	-2,050 00			
	750,000 00		466,065 29	Base	477,123 83	-1,342 33	0 00		-1,342 33
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
151	2 <del>00</del>	Feb 2001	474,700 000	Local	475,775 00	-1,075 00			
	500,000 00		308,647 59	Base	318,158 83	-698 96	0 00		-698 96
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
152	2 <del>00</del>	Feb 2001	474,250 000	Local	475,575 00	-1,325 00			
	500,000 00		308,355 01	Base	317,219 86	-861 51	0 00		-861 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
153	1 <del>00</del>	Feb 2001	237,125 000	Local	237,800 00	-675 00			
	250,000 00		154,177 50	Base	157,181 52	-438 88	0 00		-438 88
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
262	3 <del>00</del>	Jan 2001	697,725 000	Local	705,450 00	-7,725 00			
	750,000 00		465,429 32	Base	476,301 50	-5,153 09	0 00		-5,153 09
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
267	1 <del>00</del>	Feb 2001	232,825 000	Local	235,550 00	-2,725 00			
	250,000 00		155,954 80	Base	156,376 46	-1,825 31	0 00		-1,825 31
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
301	6 <del>00</del>	Feb 2001	1,398,100 000	Local	1 413,425 00	-15,325 00			
	1,500,000 00		935,746 93	Base	927,503 03	-10,257 01	0 00		-10,257 01

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
326	2 05	Feb 2001	467,750 000	Local	471,900 00	-4 150 00			
	500,000 00		311,086 49	Base	305,298 53	-2,760 04	0 00		-2,760 04
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
327	2 05	Feb 2001	468,000 000	Local	472,050 00	-4,050 00			
	500,000 00		311,252 76	Base	305,375 75	-2,693 53	0 00		-2,693 53
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
364	2 06	Feb 2001	468,650 000	Local	472,450 00	-3,800 00			
	500,000 00		310,385 02	Base	310,109 57	-2,516 72	0 00		-2,516 72
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
385	1 07	Feb 2001	234,350 000	Local	236,225 00	-1,875 00			
	250,000 00		154,757 94	Base	155,054 78	-1,238 20	0 00		-1,238 20
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
406	4 08	Feb 2001	939,100 000	Local	945,550 00	-6,450 00			
	1,000,000 00		621,179 90	Base	623,163 17	-4,266 44	0 00		-4,266 44
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
445	2 09	Feb 2001	469,550 000	Local	472,900 00	-3,350 00			
	500,000 00		310,960 43	Base	312,083 26	-2,218 54	0 00		-2,218 54
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
446	3 09	Feb 2001	704,000 000	Local	709,225 00	-5,225 00			
	750,000 00		466,225 41	Base	467,785 57	-3,460 26	0 00		-3,460 26
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
454	2 00	Jan 2001	464,850 000	Local	470,300 00	-5,450 00			
	500,000 00		310,458 90	Base	317,534 33	-3,639 89	0 00		-3,639 89
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
470	5 00	Feb 2001	1,172,875 000	Local	1,181,500 00	-8,625 00			
	1,250,000 00		769,804 78	Base	778,428 91	-5,660 94	0 00		-5,660 94

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 471	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	2 00	Feb 2001	469,550 000	Local	472,775 00				
	500,000 00		308,184 45	Base	310,924 46	-3,225 00			-2,116 70
						-2,116 70	0 00		
WB1M 507	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	4 00	Feb 2001	940,400 000	Local	945,800 00				
	1,000,000 00		615,848 21	Base	620,888 86	-5,400 00			-3,536 35
						-3,536 35	0 00		
WB1M 510	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	6 00	Feb 2001	1,410,250 000	Local	1,418,600 00				
	1,500,000 00		923,543 11	Base	931,369 53	-8,350 00			-5,468 24
						-5,468 24	0 00		
WB1M 562	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	3 00	Jan 2001	697,950 000	Local	705,450 00				
	750,000 00		466,014 24	Base	476,301 50	-7,500 00			-5,007 68
						-5,007 68	0 00		
WB1M 565	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	4 00	Feb 2001	940,600 000	Local	945,600 00				
	1,000,000 00		614,891 85	Base	620,961 34	-5,000 00			-3,268 62
						-3,268 62	0 00		
WB1M 566	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	6 00	Feb 2001	1,411,000 000	Local	1,418,525 00				
	1,500,000 00		922,403 15	Base	931,524 09	-7,525 00			-4,919 27
						-4,919 27	0 00		
WB1M 586	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	3 00	Feb 2001	704,625 000	Local	709,275 00				
	750,000 00		459,188 61	Base	465,770 25	-4,650 00			-3,030 30
						-3,030 30	0 00		
WB1M 587	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	4 00	Feb 2001	939,700 000	Local	945,700 00				
	1,000,000 00		612,381 82	Base	621,027 01	-6,000 00			-3,910 07
						-3,910 07	0 00		
WB1M 621	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
	2 00	Feb 2001	470,700 000	Local	473,300 00				
	500,000 00		306,146 58	Base	310,870 06	-2,600 00			-1,691 06
						-1,691 06	0 00		



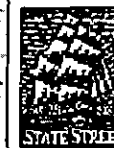
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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
622	2 00	Feb 2001	470,700 000	Local	473,400 00
	500,000 00		306,146 58	Base	310,935 75
					-2,700 00
					-1,756 10
					0 00
					-1,756 10
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
623	3 00	Feb 2001	706,200 000	Local	710,100 00
	750,000 00		459,317 42	Base	466,454 75
					-3,900 00
					-2,536 59
					0 00
					-2,536 59
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
624	1 00	Feb 2001	235,325 000	Local	236,700 00
	250,000 00		153,057 03	Base	155,519 00
					-1,375 00
					-894 31
					0 00
					-894 31
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
625	2 00	Feb 2001	470,950 000	Local	473,450 00
	500,000 00		306,309 18	Base	311,070 85
					-2,500 00
					-1,626 02
					0 00
					-1,626 02
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
660	2 00	Jan 2001	465,700 000	Local	470,300 00
	500,000 00		308,165 80	Base	317,534 33
					-4,600 00
					-3,043 94
					0 00
					-3,043 94
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
670	4 00	Feb 2001	941,550 000	Local	946,975 00
	1,000,000 00		612,350 22	Base	622,190 99
					-5,425 00
					-3,528 22
					0 00
					-3 528 22
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
671	13 00	Feb 2001	3,061,425 000	Local	3,078,525 00
	3,250,000 00		1,991,040 61	Base	2,025,454 73
					-17,100 00
					-11,121 23
					0 00
					-11,121 23
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
672	4 00	Feb 2001	942,300 000	Local	947,300 00
	1,000,000 00		612,838 00	Base	627,320 21
					-5,000 00
					-3,251 82
					0 00
					-3,251 82
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01		
688	2 00	Jan 2001	465,400 000	Local	470,300 00
	500,000 00		307,357 14	Base	317,534 33
					-4,900 00
					-3,236 03
					0 00
					-3 236 03

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
689	1	01 Jan 2001	233,150 000	Local	235,400 00	-2,250 00			
			250,000 00	Base	158,294 73	-1,485 93	0 00		-1,485 93
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
724	5	02 Feb 2001	1,176,000 000	Local	1,183,750 00	-7,750 00			
			1,250,000 00	Base	784,875 97	-5,040 98	0 00		-5,040 98
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
725	4	02 Feb 2001	940,700 000	Local	947,000 00	-6,300 00			
			1,000,000 00	Base	627,900 78	-4,097 83	0 00		-4,097 83
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
726	4	02 Feb 2001	941,850 000	Local	947,325 00	-5,475 00			
			1,000,000 00	Base	629,620 98	-3,561 21	0 00		-3,561 21
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
727	8	02 Feb 2001	1,887,950 000	Local	1,896,675 00	-8,725 00			
			2,000,000 00	Base	1,269,613 38	-5,675 17	0 00		-5,675 17
<b>134994995 Total</b>									
			41,645,225 00	Local	41,895,400 00	-250,175 00			
			27,269,860 06	Base	27,779,299 99	-164,257 98	0 00		-164,257 98
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
03	2	01 Mar 2001	475,250 000	Local	476,300 00	-1,050 00			
			500,000 00	Base	307,726 95	-667 18	0 00		-667 18
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
052	1	02 Mar 2001	237,475 000	Local	238,150 00	-675 00			
			250,000 00	Base	153,863 48	-429 44	0 00		-429 44
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
053	1	02 Mar 2001	237,500 000	Local	238,150 00	-650 00			
			250,000 00	Base	153,863 48	-413 54	0 00		-413 54

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
124	2 03	Mar 2001	475,150 000	Local	476,300 00
	500,000 00		303,087 26	Base	307,726 95
					-1,150 00
					-733 56
					0 00
					-733 56
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
125	2 03	Mar 2001	475,200 000	Local	476,300 00
	500,000 00		303,119 15	Base	307,726 95
					-1,100 00
					-701 66
					0 00
					-701 66
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
165	1 06	Mar 2001	237,700 000	Local	238,150 00
	250,000 00		152,196 18	Base	153,863 48
					-450 00
					-288 13
					0 00
					-288 13
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
167	5 06	Mar 2001	1,188,375 000	Local	1,190,750 00
	1,250,000 00		760,900 88	Base	769,317 37
					-2,375 00
					-1,520 68
					0 00
					-1,520 68
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
217	2 07	Mar 2001	475,900 000	Local	476,600 00
	500,000 00		302,966 64	Base	306,902 36
					-700 00
					-445 63
					0 00
					-445 63
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
218	2 07	Mar 2001	476,050 000	Local	476,750 00
	500,000 00		303,062 13	Base	304,574 20
					-700 00
					-445 63
					0 00
					-445 63
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
246	1 07	Apr 2001	238,375 000	Local	238,225 00
	250,000 00		154,990 25	Base	153,743 03
					150 00
					97 53
					0 00
					97 53
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
247	4 08	Mar 2001	953,700 000	Local	953 500 00
	1,000,000 00		606,756 34	Base	609,148 41
					200 00
					127 24
					0 00
					127 24
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
319	2 02	Apr 2001	477,250 000	Local	476,800 00
	500,000 00		303,131 54	Base	304,606 15
					450 00
					285 82
					0 00
					285 82

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
320	1	02 Apr 2001	238,650 000	Local	238,400 00
				Base	152,303 07
	250,000 00		151,581 65		158 79
					0 00
					158 79
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
321	1	02 Apr 2001	238,675 000	Local	238,400 00
				Base	152,303 07
	250,000 00		151,597 53		174 67
					0 00
					174 67
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
363	2	03 Apr 2001	477,600 000	Local	476,800 00
				Base	304,606 15
	500,000 00		302,163 67		506 14
					0 00
					506 14
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
366	1	03 Apr 2001	238,850 000	Local	238,400 00
				Base	152,303 07
	250,000 00		151,113 47		284 70
					0 00
					284 70
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
415	2	04 Apr 2001	477,100 000	Local	476,800 00
				Base	304,606 15
	500,000 00		304,408 88		191 41
					0 00
					191 41
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
459	1	05 Apr 2001	238,625 000	Local	238,400 00
				Base	152,303 07
	250,000 00		151,210 22		142 58
					0 00
					142 58
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
460	1	05 Apr 2001	238,600 000	Local	238,400 00
				Base	152,303 07
	250,000 00		151,194 38		126 73
					0 00
					126 73
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
538	1	00 Apr 2001	238,450 000	Local	238,475 00
				Base	152,350 99
	250,000 00		153,206 03		-16 06
					0 00
					-16 06
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
608	1	02 Apr 2001	238,700 000	Local	238,475 00
				Base	152,350 99
	250,000 00		152,983 31		144 20
					0 00
					144 20

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
649	1 006	Apr 2001	238,975 000	Local	238,500 00
	250,000 00		153,434 99	Base	152,366 96
					475 00
					304 98
					0 00
					304 98
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
712	1 007	Apr 2001	239,300 000	Local	238,500 00
	250 000 00		153,762 22	Base	152,366 96
					800 00
					514 04
					0 00
					514 04
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
744	4 009	Mar 2001	951,500 000	Local	952,600 00
	1,000,000 00		606,707 80	Base	615,453 90
					-1,100 00
					-701 40
					0 00
					-701 40
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
775	1 010	Mar 2001	237,900 000	Local	238,150 00
	250,000 00		152,324 28	Base	153,863 48
					-250 00
					-160 07
					0 00
					-160 07
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
776	2 010	Mar 2001	475,850 000	Local	476 300 00
	500,000 00		304,680 57	Base	307,726 95
					-450 00
					-288 13
					0 00
					-288 13
137993994 Total					
			10,716,700 00	Local	10,722,575 00
			6,834,740 87	Base	6,890 270 69
					-5,875 00
					-3,752 28
					0 00
					-3,752 28
CANADIAN DOLLAR Total			106,124,000 00	Local	106,711,900 00
			68,987,144 96	Base	70,364,046 70
					-587,900 00
					-383,468 62
					0 00
					-383,468 62
EURO CURRENCY					
GERMANY					
WB1Q	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
023	69 00	May 2001	7,500,530 000	Local	7,402,780 00
	6,900 000 00		6,345,448 38	Base	6,600,459 66
					97,750 00
					82,696 50
					0 00
					82,696 50

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1Q 194	99X030441	GERMANY FED REP BONDS 10YR FTR		SEP01					
		69 06 Sep 2001	7,135,980 00	Local	7,300,890 00	-164,910 00			
		6,900,000 00	6,328,900 66	Base	6,176,552 94	-146,258 68	0 00		-146,258 68
WB1Q 687	99X034294	GERMANY FED REP BONDS 10YR FTR		DEC01					
		69 09 Oct 2001	7,318,140 000	Local	7,438,200 00	-120,060 00			
		6,900,000 00	6,719,516 15	Base	6,596,939 58	-110,239 09	0 00		-110,239 09
WB1Q 687	99X034294	GERMANY FED REP BONDS 10YR FTR		DEC01					
	CXL	-69 09 Oct 2001	-7,318,140 000	Local	-7,438,200 00	120,060 00			
		-6,900,000 00	-6,719,516 15	Base	-6,596,939 58	110,239 09	0 00		110,239 09
WB1Q 688	99X034294	GERMANY FED REP BONDS 10YR FTR		DEC01					
		69 09 Oct 2001	7,318,140 000	Local	7,438,200 00	-120,060 00			
		6,900,000 00	6,718,052 52	Base	6,596,939 58	-110,215 08	0 00		-110,215 08
<b>99X034294 Total</b>									
			7,318,140 00	Local	7,438,200 00	-120,060 00			
			6,718,052 52	Base	6,596,939 58	-110,215 08	0 00		-110,215 08
<b>GERMANY Total</b>									
			21,954,650 00	Local	22,141,870 00	-187,220 00			
			19,392,401 56	Base	19,373,952 18	-173,777 26	0 00		-173,777 26
<b>UNITED KINGDOM</b>									
WB1M 145	99X011706	EURIBOR FUTURES		JUN01					
		32 012 Jan 2001	7,598,800 000	Local	7,620,400 00	-21,600 00			
		8,000,000 00	7,203,662 40	Base	6,741,005 84	-20,476 80	0 00		-20,476 80
WB1M 044	99X018172	EURIBOR FUTURES		SEP01					
		3 004 Jul 2001	717,012 500	Local	717,512 50	-500 00			
		750,000 00	607,094 49	Base	616,558 48	-423 35	0 00		-423 35

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M 99X018172	EURIBOR FUTURES		SEP01		
055	1 06 Feb 2001	239,837 500	Local	239,425 00	412 50
	250,000 00	218,180 17	Base	224,987 67	375 25
					0 00
					375 25
WB1M 99X018172	EURIBOR FUTURES		SEP01		
062	6 02 Jun 2001	1,429,325 000	Local	1,433,087 50	-3,762 50
	1,500,000 00	1,213,639 86	Base	1,276,880 98	-3,194 74
					0 00
					-3,194 74
WB1M 99X018172	EURIBOR FUTURES		SEP01		
063	9 02 Jun 2001	2,143,762 500	Local	2,149,575 00	-5,812 50
	2,250,000 00	1,820,268 74	Base	1,915,271 36	-4,935 40
					0 00
					-4,935 40
WB1M 99X018172	EURIBOR FUTURES		SEP01		
090	6 005 Jul 2001	1,434,675 000	Local	1,435,012 50	-337 50
	1,500,000 00	1,200,679 51	Base	1,234,900 00	-282 46
					0 00
					-282 46
WB1M 99X018172	EURIBOR FUTURES		SEP01		
112	9 03 Jun 2001	2,144,862 500	Local	2,149,562 50	-4,700 00
	2,250,000 00	1,826,350 42	Base	1,904,178 13	-4,002 06
					0 00
					-4,002 06
WB1M 99X018172	EURIBOR FUTURES		SEP01		
114	1 07 Feb 2001	239,687 500	Local	239,475 00	212 50
	250,000 00	220,368 69	Base	222,280 70	195 37
					0 00
					195 37
WB1M 99X018172	EURIBOR FUTURES		SEP01		
151	1 02 Jan 2001	237,012 500	Local	238,125 00	-1,112 50
	250,000 00	224,687 85	Base	208,883 25	-1,054 65
					0 00
					-1,054 65
WB1M 99X018172	EURIBOR FUTURES		SEP01		
168	4 006 Jul 2001	956,400 000	Local	956,700 00	-300 00
	1,000,000 00	807,679 80	Base	823,527 36	-253 35
					0 00
					-253 35
WB1M 99X018172	EURIBOR FUTURES		SEP01		
169	7 006 Jul 2001	1,674,050 000	Local	1,674,487 50	-437 50
	1,750,000 00	1,413,735 23	Base	1,434,700 89	-369 47
					0 00
					-369 47

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	SEP01		
175	2 <del>00</del> Jun 2001	476,750 000	Local	477,787 50	-1,037 50
	500,000 00	412,341 08	Base	422,053 43	-897 34
					0 00
					-897 34
WB1M	99X018172	EURIBOR FUTURES	SEP01		
197	8 <del>00</del> Jan 2001	1,895,175 000	Local	1,905,187 50	-10,012 50
	2,000,000 00	1,792,456 52	Base	1,672,993 99	-9,469 83
					0 00
					-9,469 83
WB1M	99X018172	EURIBOR FUTURES	SEP01		
215	17 <del>00</del> Jun 2001	4,067,525 000	Local	4,069,300 00	-1,775 00
	4,250,000 00	3,507,020 06	Base	3,565,519 22	-1,530 41
					0 00
					-1,530 41
WB1M	99X018172	EURIBOR FUTURES	SEP01		
216	8 <del>00</del> Jun 2001	1,913,100 000	Local	1,914,400 00	-1,300 00
	2,000,000 00	1,649,474 82	Base	1,681,608 96	-1,120 86
					0 00
					-1,120 86
WB1M	99X018172	EURIBOR FUTURES	SEP01		
231	10 009 Jul 2001	2,392,950 000	Local	2,392,537 50	412 50
	2,500,000 00	2,044,775 78	Base	2,046,815 33	352 48
					0 00
					352 48
WB1M	99X018172	EURIBOR FUTURES	SEP01		
242	2 <del>00</del> Mar 2001	479,300 000	Local	478,962 50	337 50
	500,000 00	448,385 15	Base	444,572 99	315 73
					0 00
					315 73
WB1M	99X018172	EURIBOR FUTURES	SEP01		
267	7 <del>00</del> Jan 2001	1,659,400 000	Local	1,668,212 50	-8,812 50
	1,750,000 00	1,567,469 24	Base	1,475,700 78	-8,324 29
					0 00
					-8,324 29
WB1M	99X018172	EURIBOR FUTURES	SEP01		
275	2 <del>00</del> May 2001	476,500 000	Local	477,475 00	-975 00
	500 000 00	408 646 40	Base	425,430 23	-836 16
					0 00
					-836 16
WB1M	99X018172	EURIBOR FUTURES	SEP01		
277	2 <del>00</del> Jun 2001	478,175 000	Local	478,600 00	-425 00
	500,000 00	410,035 06	Base	420,402 24	-364 44
					0 00
					-364 44



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	SEP01		
279	3 00	Jun 2001	717,350 000	Local	717,962 50
	750,000 00		615,127 63	Base	632,166 08
					-612 50
					-525 22
					0 00
					-525 22
WB1M	99X018172	EURIBOR FUTURES	SEP01		
289	3 05	Mar 2001	718,050 000	Local	717,862 50
	750,000 00		667,068 45	Base	662,014 60
					187 50
					174 18
					0 00
					174 18
WB1M	99X018172	EURIBOR FUTURES	SEP01		
296	5 00	Jul 2001	1,196,937 500	Local	1,196,562 50
	1,250,000 00		1,032,597 98	Base	1,022,103 68
					375 00
					323 51
					0 00
					323 51
WB1M	99X018172	EURIBOR FUTURES	SEP01		
318	4 00	Jun 2001	956,825 000	Local	957,362 50
	1 000,000 00		813 779 66	Base	846,595 67
					-537 50
					-457 14
					0 00
					-457 14
WB1M	99X018172	EURIBOR FUTURES	SEP01		
327	1 06	Mar 2001	239,250 000	Local	239,212 50
	250,000 00		222,598 20	Base	219,884 13
					37 50
					34 89
					0 00
					34 89
WB1M	99X018172	EURIBOR FUTURES	SEP01		
332	1 00	Jan 2001	237,050 000	Local	238,412 50
	250,000 00		224,296 71	Base	211,567 25
					-1,362 50
					-1,289 20
					0 00
					-1,289 20
WB1M	99X018172	EURIBOR FUTURES	SEP01		
345	14 00	Jul 2001	3,355,550 000	Local	3,353,050 00
	3,500,000 00		2,862,619 71	Base	2,856,434 96
					2,500 00
					2,132 75
					0 00
					2,132 75
WB1M	99X018172	EURIBOR FUTURES	SEP01		
351	4 00	Jun 2001	956,150 000	Local	957,250 00
	1,000,000 00		815,117 88	Base	844,342 47
					-1,100 00
					-937 75
					0 00
					-937 75
WB1M	99X018172	EURIBOR FUTURES	SEP01		
365	2 08	May 2001	476,375 000	Local	477,487 50
	500,000 00		408,158 10	Base	425,441 37
					-1,112 50
					-953 19
					0 00
					-953 19

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M 366	99X018172	EURIBOR FUTURES	SEP01		
	1 08	May 2001	238,212 500	Local	238,750 00
	250,000 00		204,100 47	Base	212,726 25
					-537 50
					-460 53
					0 00
					-460 53
WB1M 367	99X018172	EURIBOR FUTURES	SEP01		
	2 08	Feb 2001	479,025 000	Local	478,850 00
	500,000 00		447,074 03	Base	449,975 34
					175 00
					163 33
					0 00
					163 33
WB1M 389	99X018172	EURIBOR FUTURES	SEP01		
	3 002	Jul 2001	719,387 500	Local	718,625 00
	750,000 00		612,990 09	Base	609,537 83
					762 50
					649 72
					0 00
					649 72
WB1M 395	99X018172	EURIBOR FUTURES	SEP01		
	2 081	Jun 2001	478,100 000	Local	478,600 00
	500,000 00		408,201 78	Base	421,790 18
					-500 00
					-426 90
					0 00
					-426 90
WB1M 408	99X018172	EURIBOR FUTURES	SEP01		
	1 083	Feb 2001	239,675 000	Local	239,425 00
	250,000 00		220,189 42	Base	224,987 67
					250 00
					229 68
					0 00
					229 68
WB1M 426	99X018172	EURIBOR FUTURES	SEP01		
	1 003	Jul 2001	239,800 000	Local	239,525 00
	250,000 00		205,772 38	Base	202,159 10
					275 00
					235 98
					0 00
					235 98
WB1M 435	99X018172	EURIBOR FUTURES	SEP01		
	1 002	Jun 2001	239,000 000	Local	239,300 00
	250,000 00		205,348 80	Base	210,895 09
					-300 00
					-257 76
					0 00
					-257 76
WB1M 473	99X018172	EURIBOR FUTURES	SEP01		
	2 006	Jul 2001	479,525 000	Local	479,050 00
	500,000 00		407,931 92	Base	404,318 20
					475 00
					404 08
					0 00
					404 08
WB1M 477	99X018172	EURIBOR FUTURES	SEP01		
	1 003	Feb 2001	239,537 500	Local	239,425 00
	250,000 00		220,111 01	Base	224,987 68
					112 50
					103 38
					0 00
					103 38

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	SEP01		
487	4 <del>05</del>	Jun 2001	955,875 000	Local	957,237 50
	1,000,000 00		823,295 14	Base	843,613 41
					-1,362 50
					-1,173 53
					0 00
					-1,173 53
WB1M	99X018172	EURIBOR FUTURES	SEP01		
489	2 <del>00</del>	May 2001	476,375 000	Local	477,500 00
	500,000 00		403,632 53	Base	425,452 51
					-1,125 00
					-953 21
					0 00
					-953 21
WB1M	99X018172	EURIBOR FUTURES	SEP01		
490	2 <del>00</del>	May 2001	476,400 000	Local	477,525 00
	500,000 00		403,653 71	Base	425,474 78
					-1,125 00
					-953 21
					0 00
					-953 21
WB1M	99X018172	EURIBOR FUTURES	SEP01		
508	5 <del>00</del>	Jul 2001	1,198,512 500	Local	1,197,475 00
	1,250,000 00		1,020,533 39	Base	1,012,872 18
					1,037 50
					883 43
					0 00
					883 43
WB1M	99X018172	EURIBOR FUTURES	SEP01		
517	6 <del>05</del>	Jun 2001	1,433,500 000	Local	1,435,737 50
	1,500,000 00		1,232,523 30	Base	1,264,263 09
					-2,237 50
					-1,923 80
					0 00
					-1,923 80
WB1M	99X018172	EURIBOR FUTURES	SEP01		
532	31 <del>00</del>	Mar 2001	7,413,737 500	Local	7,416,600 00
	7,750,000 00		6,802,845 57	Base	6,857,783 11
					-2,862 50
					-2,626 63
					0 00
					-2,626 63
WB1M	99X018172	EURIBOR FUTURES	SEP01		
542	1 <del>00</del>	Jun 2001	238,050 000	Local	238,762 50
	250,000 00		202,509 14	Base	212,737 39
					-712 50
					-606 12
					0 00
					-606 12
WB1M	99X018172	EURIBOR FUTURES	SEP01		
543	8 <del>00</del>	Jun 2001	1,904,750 000	Local	1,910,325 00
	2,000,000 00		1,620,370 83	Base	1,702,099 60
					-5,575 00
					-4,742 66
					0 00
					-4,742 66
WB1M	99X018172	EURIBOR FUTURES	SEP01		
546	5 <del>00</del>	Jul 2001	1,198,312 500	Local	1,197,437 50
	1,250,000 00		1,043,490 53	Base	1,013,391 36
					875 00
					761 95
					0 00
					761 95

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	SEP01		
577	6 07	Jun 2001	1,433,325 000	Local	1,435,387 50
	1,500,000 00		1,232,516 17	Base	1,251,873 75
					-2,062 50
					-1,773 54
					0 00
					-1,773 54
WB1M	99X018172	EURIBOR FUTURES	SEP01		
599	7 009	Jul 2001	1,678,337 500	Local	1,676,500 00
	1,750,000 00		1,459,650 12	Base	1,418,821 95
					1,837 50
					1,598 07
					0 00
					1,598 07
WB1M	99X018172	EURIBOR FUTURES	SEP01		
614	7 007	Jun 2001	1,666,725 000	Local	1,671,700 00
	1,750,000 00		1,412,716 11	Base	1,489,484 72
					-4,975 00
					-4,216 81
					0 00
					-4,216 81
WB1M	99X018172	EURIBOR FUTURES	SEP01		
638	2 00	May 2001	476,000 000	Local	477,475 00
	500,000 00		417,023 60	Base	425,430 23
					-1,475 00
					-1,292 25
					0 00
					-1,292 25
WB1M	99X018172	EURIBOR FUTURES	SEP01		
639	2 000	Jul 2001	479,475 000	Local	479,000 00
	500,000 00		416,040 46	Base	405,377 70
					475 00
					412 16
					0 00
					412 16
WB1M	99X018172	EURIBOR FUTURES	SEP01		
651	3 008	Jun 2001	716 312 500	Local	717,537 50
	750,000 00		607,791 16	Base	618,517 60
					-1,225 00
					-1,039 42
					0 00
					-1,039 42
WB1M	99X018172	EURIBOR FUTURES	SEP01		
782	1 003	Jul 2001	238,987 500	Local	239,162 50
	250,000 00		202,350 72	Base	205,512 34
					-175 00
					-148 17
					0 00
					-148 17
99X018172	Total		59,245,975 00	Local	59,307,500 00
			51,687,315 57	Base	52,271,899 26
					-61,525 00
					-54,469 91
					0 00
					-54,469 91
WB1M	99X020749	EURIBOR FUTURES	DEC01		
054	1 005	Feb 2001	237,287 500	Local	238,062 50
	250,000 00		215,860 44	Base	210,590 09
					-775 00
					-705 02
					0 00
					-705 02

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 061	99X020749	EURIBOR FUTURES	DEC01						
	3 002	Jun 2001	713,950 000	Local	716,187 50	-2,237 50			
	750,000 00		606,214 95	Base	661,088 47	-1,899 87	0 00		-1,899 87
WB1M 113	99X020749	EURIBOR FUTURES	DEC01						
	3 003	Jun 2001	715,150 000	Local	716,600 00	-1,450 00			
	750,000 00		608,950 23	Base	666,009 44	-1,234 68	0 00		-1,234 68
WB1M 114	99X020749	EURIBOR FUTURES	DEC01						
	3 003	Jun 2001	714,862 500	Local	716,437 50	-1,575 00			
	750,000 00		608,705 42	Base	655,564 78	-1,341 11	0 00		-1,341 11
WB1M 126	99X020749	EURIBOR FUTURES	DEC01						
	1 003	Mar 2001	238,437 500	Local	239,137 50	-700 00			
	250,000 00		213,616 16	Base	227,180 63	-627 13	0 00		-627 13
WB1M 143	99X020749	EURIBOR FUTURES	DEC01						
	1 004	Apr 2001	239,162 500	Local	238,987 50	175 00			
	250,000 00		215,150 59	Base	224,863 34	157 43	0 00		157 43
WB1M 148	99X020749	EURIBOR FUTURES	DEC01						
	5 005	Jul 2001	1,192,912 500	Local	1,194,987 50	-2,075 00			
	1,250,000 00		998,348 47	Base	1,057,253 66	-1,736 57	0 00		-1,736 57
WB1M 161	99X020749	EURIBOR FUTURES	DEC01						
	4 006	Jul 2001	953,000 000	Local	955,425 00	-2,425 00			
	1,000,000 00		804,808 50	Base	838,339 88	-2,047 92	0 00		-2,047 92
WB1M 162	99X020749	EURIBOR FUTURES	DEC01						
	5 006	Jul 2001	1,193,150 000	Local	1,195,262 50	-2,112 50			
	1,250,000 00		1,007,615 18	Base	1,068,477 37	-1,784 01	0 00		-1,784 01
WB1M 163	99X020749	EURIBOR FUTURES	DEC01						
	4 006	Jul 2001	952,025 000	Local	954,912 50	-2,887 50			
	1,000,000 00		803,985 11	Base	855,987 95	-2,438 50	0 00		-2,438 50

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Lot	Ticker	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
		Notional Pa	Stl Date	Proceeds	Cost						
WB1M	99X020749	EURIBOR FUTURES				DEC01					
164		1 006 Jul 2001	237,562 500	Local	238,500 00	-937 50					
		250,000 00	200,621 53	Base	212,646 60	-791 72		0 00			-791 72
WB1M	99X020749	EURIBOR FUTURES				DEC01					
165		4 006 Jul 2001	950,550 000	Local	954,250 00	-3,700 00					
		1,000,000 00	802,739 48	Base	853,768 25	-3,124 65		0 00			-3,124 65
WB1M	99X020749	EURIBOR FUTURES				DEC01					
215		3 006 Apr 2001	717,362 500	Local	717,162 50	200 00					
		750,000 00	641,322 08	Base	672,004 78	178 80		0 00			178 80
WB1M	99X020749	EURIBOR FUTURES				DEC01					
218		9 005 Jun 2001	2,151,062 500	Local	2,153,225 00	-2,162 50					
		2,250,000 00	1,854,646 09	Base	1,973,503 39	-1,864 52		0 00			-1,864 52
WB1M	99X020749	EURIBOR FUTURES				DEC01					
219		14 005 Jun 2001	3,356,100 000	Local	3,354,550 00	1,550 00					
		3,500,000 00	2,893,629 42	Base	3,003,581 20	1,336 41		0 00			1,336 41
WB1M	99X020749	EURIBOR FUTURES				DEC01					
227		14 009 Jul 2001	3,331,900 000	Local	3,342,012 50	-10,112 50					
		3,500,000 00	2,847,108 55	Base	2,987,469 24	-8,641 13		0 00			-8,641 13
WB1M	99X020749	EURIBOR FUTURES				DEC01					
228		7 009 Jul 2001	1,669,975 000	Local	1,673,062 50	-3,087 50					
		1,750,000 00	1,426,993 64	Base	1,481,655 52	-2,638.27		0 00			-2,638 27
WB1M	99X020749	EURIBOR FUTURES				DEC01					
243		1 002 Mar 2001	237,062 500	Local	238,062 50	-1,000 00					
		250,000 00	221,771 97	Base	210,590 09	-935 50		0 00			-935 50
WB1M	99X020749	EURIBOR FUTURES				DEC01					
246		1 001 Jan 2001	236,650 000	Local	237,875 00	-1,225 00					
		250,000 00	222,616 66	Base	208,663 95	-1,152 36		0 00			-1,152 36

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Notional Pa	Stl Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Proceeds	Cost	Cost	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X020749	EURIBOR FUTURES	DEC01			
250	1	07 Apr 2001	239,287 500	Local	239,087 50	200 00
	250,000 00		212,463 37	Base	223,570 72	177 58
						0 00
						177 58
WB1M	99X020749	EURIBOR FUTURES	DEC01			
268	1	01 Feb 2001	236,550 000	Local	237,875 00	-1,325 00
	250,000 00		222,427 97	Base	208,663 95	-1,245 90
						0 00
						-1,245 90
WB1M	99X020749	EURIBOR FUTURES	DEC01			
275	2	08 Jun 2001	479,600 000	Local	479,375 00	225 00
	500,000 00		411,257 00	Base	423,575 75	192 94
						0 00
						192 94
WB1M	99X020749	EURIBOR FUTURES	DEC01			
276	2	08 Jun 2001	479,750 000	Local	479,437 50	312 50
	500,000 00		411,385 63	Base	423,990 61	267 97
						0 00
						267 97
WB1M	99X020749	EURIBOR FUTURES	DEC01			
299	1	00 Jul 2001	238,987 500	Local	239,237 50	-250 00
	250,000 00		206,174 52	Base	210,146 22	-215 68
						0 00
						-215 68
WB1M	99X020749	EURIBOR FUTURES	DEC01			
300	1	00 Jul 2001	239,000 000	Local	239,237 50	-237 50
	250,000 00		206,185 30	Base	210,146 22	-204 89
						0 00
						-204 89
WB1M	99X020749	EURIBOR FUTURES	DEC01			
301	5	00 Jul 2001	1,194,875 000	Local	1,196,187 50	-1,312 50
	1,250,000 00		1,030,818 66	Base	1,050,874 64	-1,132 30
						0 00
						-1,132 30
WB1M	99X020749	EURIBOR FUTURES	DEC01			
319	2	09 Jun 2001	479,900 000	Local	479,462 50	437 50
	500,000 00		408,154 95	Base	424,707 85	372 09
						0 00
						372 09
WB1M	99X020749	EURIBOR FUTURES	DEC01			
341	15	01 Jul 2001	3,578,500 000	Local	3,586,250 00	-7,750 00
	3,750,000 00		3,052,818 35	Base	3,112,993 46	-6,611 54
						0 00
						-6,611 54

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X020749	EURIBOR FUTURES	DEC01						
342	2 001	Jul 2001	476,775 000	Local	478,000 00	-1,225 00			
	500,000 00		406,736 75	Base	410,745 40	-1,045 05	0 00		-1,045 05
WB1M	99X020749	EURIBOR FUTURES	DEC01						
343	19 001	Jul 2001	4,530,625 000	Local	4,541,750 00	-11,125 00			
	4,750,000 00		3,865,076 19	Base	3,899,617 05	-9,490 75	0 00		-9,490 75
WB1M	99X020749	EURIBOR FUTURES	DEC01						
352	1 000	Jun 2001	239,762 500	Local	239,712 50	50 00			
	250,000 00		204,397 53	Base	212,505 13	42 63	0 00		42 63
WB1M	99X020749	EURIBOR FUTURES	DEC01						
387	3 002	Jul 2001	715,887 500	Local	717,325 00	-1,437 50			
	750,000 00		610,007 74	Base	613,982 21	-1,224 89	0 00		-1,224 89
WB1M	99X020749	EURIBOR FUTURES	DEC01						
388	2 002	Jul 2001	477,500 000	Local	478,350 00	-850 00			
	500,000 00		406,877 75	Base	408,606 57	-724 29	0 00		-724 29
WB1M	99X020749	EURIBOR FUTURES	DEC01						
394	1 001	Jun 2001	239,800 000	Local	239,712 50	87 50			
	250,000 00		204,741 24	Base	212,505 13	74 71	0 00		74 71
WB1M	99X020749	EURIBOR FUTURES	DEC01						
427	2 003	Jul 2001	477,600 000	Local	478,350 00	-750 00			
	500,000 00		409,828 56	Base	408,606 57	-643 58	0 00		-643 58
WB1M	99X020749	EURIBOR FUTURES	DEC01						
461	3 005	Apr 2001	714,937 500	Local	717,037 50	-2,100 00			
	750,000 00		641,012 96	Base	677,601 37	-1,882 86	0 00		-1,882 86
WB1M	99X020749	EURIBOR FUTURES	DEC01						
472	1 006	Jul 2001	238,787 500	Local	239,175 00	-387 50			
	250 000 00		203,136 53	Base	204,303 29	-329 65	0 00		-329 65



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 474	99X020749	EURIBOR FUTURES	DEC01						
	1 00	Feb 2001	236,687 500	Local	237,875 00	-1,187 50			
	250,000 00		217,492 14	Base	208 663 95	-1,091 19	0 00		-1,091 19
WB1M 475	99X020749	EURIBOR FUTURES	DEC01						
	1 00	Feb 2001	237,050 000	Local	238,062 50	-1,012 50			
	250,000 00		217,825 25	Base	210,590 09	-930 39	0 00		-930 39
WB1M 486	99X020749	EURIBOR FUTURES	DEC01						
	1 05	Jun 2001	239,662 500	Local	239,725 00	-62 50			
	250,000 00		206,421 31	Base	212,516 22	-53 83	0 00		-53 83
WB1M 509	99X020749	EURIBOR FUTURES	DEC01						
	18 00	Jul 2001	4,303,500 000	Local	4,307,925 00	-4,425 00			
	4,500,000 00		3,664,430 25	Base	3,673,385 86	-3,767 89	0 00		-3,767 89
WB1M 516	99X020749	EURIBOR FUTURES	DEC01						
	5 05	Jun 2001	1 198,187 500	Local	1,198 687 50	-500 00			
	1,250,000 00		1,030,201 61	Base	1,066,399 96	-429 91	0 00		-429 91
WB1M 518	99X020749	EURIBOR FUTURES	DEC01						
	1 05	Jun 2001	239,750 000	Local	239,787 50	-37 50			
	250,000 00		206,137 05	Base	215,832 73	-32 24	0 00		-32 24
WB1M 542	99X020749	EURIBOR FUTURES	DEC01						
	5 00	Jul 2001	1,197,462 500	Local	1,197,700 00	-237 50			
	1,250,000 00		1,042,750 35	Base	1,017,733 43	-206 81	0 00		-206 81
WB1M 543	99X020749	EURIBOR FUTURES	DEC01						
	5 00	Jul 2001	1,196,875 000	Local	1,197,625 00	-750 00			
	1,250,000 00		1,042,238 75	Base	1,018,340 54	-653 10	0 00		-653 10
WB1M 544	99X020749	EURIBOR FUTURES	DEC01						
	5 00	Jul 2001	1,196,937 500	Local	1,197,625 00	-687 50			
	1,250,000 00		1,042,293 18	Base	1,018,340 54	-598 68	0 00		-598 68

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 544	99X020749	EURIBOR FUTURES	DEC01		
	2 001	Jun 2001	477,425 000	Local	478,125 00
	500,000 00		406,145 45	Base	446,544 71
					-700 00
					-595 49
					0 00
					-595 49
WB1M 545	99X020749	EURIBOR FUTURES	DEC01		
	5 008	Jul 2001	1,196,812 500	Local	1,197,500 00
	1,250,000 00		1,042,184 33	Base	1,010,690 00
					-687 50
					-598 68
					0 00
					-598 68
WB1M 564	99X020749	EURIBOR FUTURES	DEC01		
	2 08	May 2001	478,575 000	Local	478,100 00
	500,000 00		423 634 59	Base	449,270 57
					475 00
					420 47
					0 00
					420 47
WB1M 578	99X020749	EURIBOR FUTURES	DEC01		
	4 007	Jun 2001	956,325 000	Local	957,612 50
	1,000,000 00		822,343 87	Base	854,697 73
					-1,287 50
					-1,107 12
					0 00
					-1,107 12
WB1M 579	99X020749	EURIBOR FUTURES	DEC01		
	2 007	Jun 2001	477,725 000	Local	478,600 00
	500,000 00		410,795 73	Base	425,810 42
					-875 00
					-752 41
					0 00
					-752 41
WB1M 588	99X020749	EURIBOR FUTURES	DEC01		
	1 006	Feb 2001	237,350 000	Local	238,062 50
	250,000 00		215,086 57	Base	210,590 09
					-712 50
					-645 67
					0 00
					-645 67
WB1M 593	99X020749	EURIBOR FUTURES	DEC01		
	17 004	Mar 2001	4,027,112 500	Local	4,047,500 00
	4,250,000 00		3,650,577 48	Base	3,581,752 18
					-20,387 50
					-18,481 28
					0 00
					-18,481 28
WB1M 594	99X020749	EURIBOR FUTURES	DEC01		
	28 009	Jul 2001	6,708,775 000	Local	6,708,262 50
	7,000,000 00		5,834,621 62	Base	5,694,283 39
					512 50
					445 72
					0 00
					445 72
WB1M 595	99X020749	EURIBOR FUTURES	DEC01		
	12 009	Jul 2001	2,875,450 000	Local	2,875,175 00
	3,000,000 00		2,500,778 87	Base	2,433,260 60
					275 00
					239 17
					0 00
					239 17

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M 99X020749	EURIBOR FUTURES		DEC01						
610	1 09 Feb 2001	237,250 000	Local	238,062 50	-812 50				
	250,000 00	214,995 95	Base	210,590 09	-736 29	0 00			-736 29
WB1M 99X020749	EURIBOR FUTURES		DEC01						
615	3 00 Jun 2001	714,912 500	Local	716,650 00	-1,737 50				
	750,000 00	605,959 84	Base	660,896 47	-1,472 71	0 00			-1,472 71
WB1M 99X020749	EURIBOR FUTURES		DEC01						
635	24 05 Mar 2001	5,734,725 000	Local	5,739,112 50	-4,387 50				
	6,000,000 00	5,199,101 69	Base	5,373,447 51	-3,977 71	0 00			-3,977 71
WB1M 99X020749	EURIBOR FUTURES		DEC01						
641	16 00 Jul 2001	3,832,100 000	Local	3,833,150 00	-1,050 00				
	4,000,000 00	3,325,113 17	Base	3,244,282 19	-911 08	0 00			-911 08
WB1M 99X020749	EURIBOR FUTURES		DEC01						
642	3 00 Jul 2001	717,825 000	Local	718,350 00	-525 00				
	750,000 00	622,856 75	Base	608,226 95	-455 54	0 00			-455 54
WB1M 99X020749	EURIBOR FUTURES		DEC01						
671	1 00 Jul 2001	239,262 500	Local	239,450 00	-187 50				
	250,000 00	207,679 85	Base	202,742 31	-162 75	0 00			-162 75
WB1M 99X020749	EURIBOR FUTURES		DEC01						
672	3 00 Jul 2001	717,525 000	Local	718,237 50	-712 50				
	750,000 00	622,811 70	Base	608,131 69	-618 45	0 00			-618 45
99X020749	<b>Total</b>								
		74,991,550 00	Local	75,097,225 00	-105,675 00				
		65,082,682 82	Base	66,063,400 99	-92,087 64	0 00			-92,087 64
WB1M 99X021796	EURIBOR FUTURES		MAR02						
017	2 00 Jul 2001	477,600 000	Local	478,875 00	-1,275 00				
	500,000 00	417,995 52	Base	434,148 08	-1,115 88	0 00			-1,115 88

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M	99X021796	EURIBOR FUTURES	MAR02						
058	1	08 Apr 2001	239,700 000	Local	239,387 50	312 50			
	250,000 00		216,017 64	Base	217,004 77	281 63	0 00		281 63
WB1M	99X021796	EURIBOR FUTURES	MAR02						
115	1	08 Jun 2001	239,387 500	Local	239,400 00	-12 50			
	250,000 00		203,838 46	Base	217,016 10	-10 64	0 00		-10 64
WB1M	99X021796	EURIBOR FUTURES	MAR02						
142	4	08 Apr 2001	959,450 000	Local	957,600 00	1,850 00			
	1,000,000 00		863,121 23	Base	868,064 40	1,664 26	0 00		1,664 26
WB1M	99X021796	EURIBOR FUTURES	MAR02						
212	1	08 Apr 2001	239,625 000	Local	239,400 00	225 00			
	250,000 00		214,224 75	Base	217,016 10	201 15	0 00		201 15
WB1M	99X021796	EURIBOR FUTURES	MAR02						
213	3	08 Apr 2001	718,837 500	Local	718,200 00	637 50			
	750,000 00		642,640 73	Base	651,048 30	569 93	0 00		569 93
WB1M	99X021796	EURIBOR FUTURES	MAR02						
214	1	08 Apr 2001	239,637 500	Local	239,400 00	237 50			
	250,000 00		214,235 93	Base	217,016 10	212 33	0 00		212 33
WB1M	99X021796	EURIBOR FUTURES	MAR02						
217	3	08 Jun 2001	717,487 500	Local	718,200 00	-712 50			
	750,000 00		618,617 72	Base	651,048 30	-614 32	0 00		-614 32
WB1M	99X021796	EURIBOR FUTURES	MAR02						
230	1	09 Jul 2001	239,300 000	Local	239,425 00	-125 00			
	250,000 00		204,481 85	Base	217,062 71	-106 81	0 00		-106 81
WB1M	99X021796	EURIBOR FUTURES	MAR02						
248	3	08 Aug 2001	716,175 000	Local	718,312 50	-2,137 50			
	750,000 00		629,589 44	Base	651,222 11	-1,879 08	0 00		-1,879 08

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021796	EURIBOR FUTURES	MAR02						
249	1 00	Aug 2001	238,750 000	Local	239,437 50	-687 50			
	250,000 00		209,885 13	Base	217,074 04	-604 38	0 00		-604 38
WB1M	99X021796	EURIBOR FUTURES	MAR02						
250	1 00	Aug 2001	238,762 500	Local	239,437 50	-675 00			
	250,000 00		209,896 11	Base	217,074 04	-593 39	0 00		-593 39
WB1M	99X021796	EURIBOR FUTURES	MAR02						
281	1 00	Jun 2001	239,112 500	Local	239,400 00	-287 50			
	250,000 00		205,038 97	Base	217,016 10	-246 53	0 00		-246 53
WB1M	99X021796	EURIBOR FUTURES	MAR02						
297	1 00	Jul 2001	239,212 500	Local	239,425 00	-212 50			
	250,000 00		206,368 62	Base	217,062 71	-183 32	0 00		-183 32
WB1M	99X021796	EURIBOR FUTURES	MAR02						
306	2 00	Apr 2001	480,350 000	Local	478,800 00	1,550 00			
	500,000 00		428,087 92	Base	434,032 20	1,381 36	0 00		1,381 36
WB1M	99X021796	EURIBOR FUTURES	MAR02						
316	1 00	Aug 2001	238,625 000	Local	239,437 50	-812 50			
	250,000 00		210,085 45	Base	217,074 04	-715 33	0 00		-715 33
WB1M	99X021796	EURIBOR FUTURES	MAR02						
320	1 00	Jun 2001	239,162 500	Local	239,400 00	-237 50			
	250,000 00		203,407 71	Base	217,016 10	-201 99	0 00		-201 99
WB1M	99X021796	EURIBOR FUTURES	MAR02						
340	5 00	Aug 2001	1,194,600 000	Local	1,197,800 00	-3,200 00			
	1,250,000 00		1,047,425 29	Base	1,078,664 34	-2,805 76	0 00		-2,805 76
WB1M	99X021796	EURIBOR FUTURES	MAR02						
344	2 00	Jul 2001	478,150 000	Local	478,850 00	-700 00			
	500,000 00		407,909 77	Base	434,125 41	-597 17	0 00		-597 17

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 369	99X021796	EURIBOR FUTURES	MAR02						
	4 00B	Apr 2001	955,700 000	Local	957,550 00	-1,850 00			
	1,000,000 00		862,232 54	Base	868,019 08	-1,669 07	0 00		-1,669 07
WB1M 378	99X021796	EURIBOR FUTURES	MAR02						
	1 00	May 2001	240,100 000	Local	239,400 00	700 00			
	250,000 00		214,073 16	Base	217,016 10	624 12	0 00		624 12
WB1M 386	99X021796	EURIBOR FUTURES	MAR02						
	4 00B	Aug 2001	956,700 000	Local	958,700 00	-2,000 00			
	1,000,000 00		838,451 88	Base	859,474 55	-1,752 80	0 00		-1,752 80
WB1M 390	99X021796	EURIBOR FUTURES	MAR02						
	2 00Z	Jul 2001	478,200 000	Local	478,850 00	-650 00			
	500,000 00		407,474 22	Base	434,125 41	-553 87	0 00		-553 87
WB1M 422	99X021796	EURIBOR FUTURES	MAR02						
	5 00	Aug 2001	1,194,300 000	Local	1,198,087 50	-3,787 50			
	1,250,000 00		1,066,748 76	Base	1,067,562 28	-3,383 00	0 00		-3,383 00
WB1M 428	99X021796	EURIBOR FUTURES	MAR02						
	2 00B	Jul 2001	478,300 000	Local	478,850 00	-550 00			
	500,000 00		410,429 23	Base	434,125 41	-471 96	0 00		-471 96
WB1M 434	99X021796	EURIBOR FUTURES	MAR02						
	1 00Z	Jun 2001	238,912 500	Local	239,425 00	-512 50			
	250,000 00		205,273 62	Base	217,062 70	-440 34	0 00		-440 34
WB1M 453	99X021796	EURIBOR FUTURES	MAR02						
	6 00	Aug 2001	1,427,250 000	Local	1,434,975 00	-7,725 00			
	1,500,000 00		1,282,955 03	Base	1,269,705 55	-6,944 02	0 00		-6,944 02
WB1M 480	99X021796	EURIBOR FUTURES	MAR02						
	11 00	Aug 2001	2,614,262 500	Local	2,629,950 00	-15,687 50			
	2,750,000 00		2,348,914 86	Base	2,260,585 27	-14,095 22	0 00		-14,095 22

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls	
WB1M	99X021796	EURIBOR FUTURES	MAR02						
510	1 007	Jul 2001	239,112 500	Local	239,425 00	-312 50			
	250,000 00		203,604 29	Base	217,062 70	-266 09	0 00		-266 09
WB1M	99X021796	EURIBOR FUTURES	MAR02						
513	11 008	Aug 2001	2,620,012 500	Local	2,632,137 50	-12,125 00			
	2,750,000 00		2,388,665 40	Base	2,249,112 33	-11,054 38	0 00		-11,054 38
WB1M	99X021796	EURIBOR FUTURES	MAR02						
524	1 000	Apr 2001	238,850 000	Local	239,387 50	-537 50			
	250,000 00		210,761 24	Base	217,004 77	-474 29	0 00		-474 29
WB1M	99X021796	EURIBOR FUTURES	MAR02						
547	3 008	Jul 2001	717,112 500	Local	718,275 00	-1,162 50			
	750,000 00		624,461 57	Base	651,188 12	-1,012 31	0 00		-1,012 31
WB1M	99X021796	EURIBOR FUTURES	MAR02						
552	5 008	Aug 2001	1,194,250 000	Local	1,198,250 00	-4,000 00			
	1,250,000 00		1,088,081 18	Base	1,018,248 75	-3,644 41	0 00		-3,644 41
WB1M	99X021796	EURIBOR FUTURES	MAR02						
553	5 008	Aug 2001	1,194,012 500	Local	1,198,162 50	-4,150 00			
	1,250,000 00		1,087,864 79	Base	1,018,797 57	-3,781 06	0 00		-3,781 06
WB1M	99X021796	EURIBOR FUTURES	MAR02						
580	2 007	Jun 2001	477,800 000	Local	478,850 00	-1,050 00			
	500,000 00		410,860 22	Base	434,125 41	-902 90	0 00		-902 90
WB1M	99X021796	EURIBOR FUTURES	MAR02						
591	9 008	Aug 2001	2,149,775 000	Local	2,157,025 00	-7,250 00			
	2,250,000 00		1,962,959 55	Base	1,836,534 38	-6,619 98	0 00		-6,619 98
WB1M	99X021796	EURIBOR FUTURES	MAR02						
596	3 009	Jul 2001	717,262 500	Local	718,275 00	-1,012 50			
	750,000 00		623,803 20	Base	651,188 11	-880 57	0 00		-880 57

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 610	99X021796	EURIBOR FUTURES	MAR02		
	3 002	Apr 2001	718,575 000	Local	412 50
	750,000 00		637,016 74	Base	365 68
					0 00
					365 68
WB1M 616	99X021796	EURIBOR FUTURES	MAR02		
	1 004	Jun 2001	239,225 000	Local	-175 00
	250,000 00		202,767 11	Base	-148 33
					0 00
					-148 33
WB1M 628	99X021796	EURIBOR FUTURES	MAR02		
	5 000	Aug 2001	1,193 337 500	Local	-4,862 50
	1,250,000 00		1,092,500 48	Base	-4,451 62
					0 00
					-4,451 62
WB1M 638	99X021796	EURIBOR FUTURES	MAR02		
	5 000	Jul 2001	1,194,937 500	Local	-2,187 50
	1,250,000 00		1,036,847 27	Base	-1,898 09
					0 00
					-1,898 09
WB1M 669	99X021796	EURIBOR FUTURES	MAR02		
	1 003	Jul 2001	238,950 000	Local	-475 00
	250,000 00		207,408 60	Base	-412 30
					0 00
					-412 30
WB1M 674	99X021796	EURIBOR FUTURES	MAR02		
	1 007	Apr 2001	239,625 000	Local	237 50
	250,000 00		211,373 21	Base	209 50
					0 00
					209 50
WB1M 715	99X021796	EURIBOR FUTURES	MAR02		
	1 004	Jul 2001	238,912 500	Local	-525 00
	250,000 00		209,980 20	Base	-461 42
					0 00
					-461 42
WB1M 733	99X021796	EURIBOR FUTURES	MAR02		
	2 003	Apr 2001	479,725 000	Local	950 00
	500,000 00		418,703 98	Base	829 16
					0 00
					829 16
WB1M 743	99X021796	EURIBOR FUTURES	MAR02		
	3 005	Jul 2001	716,925 000	Local	-1,387 50
	750,000 00		630,320 46	Base	-1,219 89
					0 00
					-1,219 89



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Fund		Security Name		Security Description		Close Ex Rate		Trd Dts of Ong Trds	
Lot	Asset ID	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Cost				
WB1M	99X021796	EURIBOR FUTURES			MAR02				
781		4 026 Jul 2001	955,950 000	Local	957,750 00	-1,800 00			
	1,000,000 00		840,662 43	Base	868,296 15	-1,582 92	0 00		-1,582 92
<b>99X021796 Total</b>			32,722,000 00	Local	32,801,737 50	-79,737 50			
			29,078,063 46	Base	29,089,261 25	-71,456 32	0 00		-71,456 32
WB1M	99X028601	EURIBOR FUTURES			JUN02				
09		1 02 Aug 2001	237,600 000	Local	238,912 50	-1,312 50			
	250,000 00		216,263 52	Base	204,700 23	-1,194 64	0 00		-1,194 64
WB1M	99X028601	EURIBOR FUTURES			JUN02				
045		1 004 Jul 2001	238,500 000	Local	238,850 00	-350 00			
	250,000 00		201,937 95	Base	211,430 02	-296 35	0 00		-296 35
WB1M	99X028601	EURIBOR FUTURES			JUN02				
061		1 02 Aug 2001	237,512 500	Local	238,912 50	-1,400 00			
	250,000 00		216,136 38	Base	204,700 23	-1,274 00	0 00		-1,274 00
WB1M	99X028601	EURIBOR FUTURES			JUN02				
111		1 02 Aug 2001	237,650 000	Local	239,037 50	-1,387 50			
	250,000 00		216,332 80	Base	204,185 84	-1,263 04	0 00		-1,263 04
WB1M	99X028601	EURIBOR FUTURES			JUN02				
229		1 009 Jul 2001	238,475 000	Local	238,850 00	-375 00			
	250,000 00		203,776 89	Base	211,430 02	-320 44	0 00		-320 44
WB1M	99X028601	EURIBOR FUTURES			JUN02				
313		1 02 Aug 2001	237,687 500	Local	238,850 00	-1,162 50			
	250,000 00		209,260 08	Base	211,430 02	-1,023 47	0 00		-1,023 47
WB1M	99X028601	EURIBOR FUTURES			JUN02				
315		1 06 Sep 2001	237,775 000	Local	239,037 50	-1,262 50			
	250,000 00		211,263 09	Base	204,185 83	-1,121 73	0 00		-1 121 73

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X028601	EURIBOR FUTURES	JUN02		
378	1 08	Sep 2001	237,637 500	Local	239,050 00
	250,000 00		211,758 78	Base	204,937 57
					-1,412 50
					-1,258 68
					0 00
					-1,258 68
WB1M	99X028601	EURIBOR FUTURES	JUN02		
418	3 07	Sep 2001	713,912 500	Local	717,987 50
	750,000 00		644,948 55	Base	609,954 03
					-4,075 00
					-3,681 36
					0 00
					-3,681 36
WB1M	99X028601	EURIBOR FUTURES	JUN02		
452	3 00	Sep 2001	713,537 500	Local	717,950 00
	750,000 00		641,755 63	Base	608,965 38
					-4,412 50
					-3,968 60
					0 00
					-3,968 60
WB1M	99X028601	EURIBOR FUTURES	JUN02		
452	1 00	Aug 2001	237,400 000	Local	238,850 00
	250,000 00		213,398 86	Base	211,430 02
					-1,450 00
					-1,303 41
					0 00
					-1,303 41
WB1M	99X028601	EURIBOR FUTURES	JUN02		
512	1 00	Aug 2001	237,687 500	Local	238,962 50
	250,000 00		216,699 69	Base	210,645 44
					-1,275 00
					-1,162 42
					0 00
					-1,162 42
WB1M	99X028601	EURIBOR FUTURES	JUN02		
548	6 08	Sep 2001	1,422,750 000	Local	1,435,650 00
	1,500,000 00		1,316,470 58	Base	1,225,470 97
					-12,900 00
					-11,936 38
					0 00
					-11,936 38
WB1M	99X028601	EURIBOR FUTURES	JUN02		
549	2 08	Sep 2001	475,075 000	Local	478,975 00
	500,000 00		439,586 90	Base	408,637 54
					-3,900 00
					-3,608 67
					0 00
					-3,608 67
WB1M	99X028601	EURIBOR FUTURES	JUN02		
549	1 06	Aug 2001	237,762 500	Local	239,037 50
	250,000 00		216,625 41	Base	209,970 54
					-1,275 00
					-1,161 65
					0 00
					-1,161 65
WB1M	99X028601	EURIBOR FUTURES	JUN02		
550	4 08	Sep 2001	951,200 000	Local	958,525 00
	1,000,000 00		880,145 36	Base	818,055 45
					-7,325 00
					-6,777 82
					0 00
					-6,777 82

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X028601	EURIBOR FUTURES	JUN02		
554	1 08	Aug 2001	237,775 000	Local	239,037 50
	250,000 00		216,636 80	Base	209,970 54
					-1,262 50
					-1,150 26
					0 00
					-1,150 26
WB1M	99X028601	EURIBOR FUTURES	JUN02		
590	1 08	Aug 2001	237,725 000	Local	239,037 50
	250,000 00		217,066 70	Base	209,970 54
					-1,312 50
					-1,198 44
					0 00
					-1,198 44
WB1M	99X028601	EURIBOR FUTURES	JUN02		
601	12 09	Sep 2001	2,853,550 000	Local	2,875,625 00
	3,000,000 00		2 652,374 75	Base	2,499,022 20
					-22,075 00
					-20,518 74
					0 00
					-20,518 74
WB1M	99X028601	EURIBOR FUTURES	JUN02		
652	2 00	Sep 2001	478,225 000	Local	480,662 50
	500,000 00		437,910 63	Base	426,861 22
					-2,437 50
					-2,232 02
					0 00
					-2,232 02
WB1M	99X028601	EURIBOR FUTURES	JUN02		
672	2 00	Aug 2001	474,750 000	Local	477,850 00
	500,000 00		433,209 37	Base	416,592 76
					-3,100 00
					-2,828 75
					0 00
					-2,828 75
WB1M	99X028601	EURIBOR FUTURES	JUN02		
710	1 00	Aug 2001	237,187 500	Local	238,800 00
	250,000 00		218,497 13	Base	205,200 84
					-1,612 50
					-1,485 44
					0 00
					-1,485 44
WB1M	99X028601	EURIBOR FUTURES	JUN02		
745	3 00	Aug 2001	712,087 500	Local	716,512 50
	750,000 00		650,349 51	Base	616,057 49
					-4,425 00
					-4,041 35
					0 00
					-4,041 35
WB1M	99X028601	EURIBOR FUTURES	JUN02		
784	1 00	Aug 2001	237,387 500	Local	238,862 50
	250 000 00		216,758 53	Base	205,612 84
					-1,475 00
					-1,346 82
					0 00
					-1,346 82
99X028601	Total				
			12,360,850 00	Local	12,443,825 00
			11,299,163 89	Base	10,749,417 56
					-82,975 00
					-76,154 48
					0 00
					-76,154 48

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X028619	EURIBOR FUTURES	SEP02		
012	2 <del>06</del> Sep 2001	477,950 000	Local	480,150 00	-2,200 00
	500,000 00	439,952 98	Base	438,280 88	-2,025 10
					0 00
					-2,025 10
WB1M	99X028619	EURIBOR FUTURES	SEP02		
089	1 <del>08</del> Sep 2001	239,025 000	Local	240,087 50	-1,062 50
	250,000 00	219,950 81	Base	221,168 61	-977 71
					0 00
					-977 71
WB1M	99X028619	EURIBOR FUTURES	SEP02		
137	1 <del>07</del> Sep 2001	238,650 000	Local	239,987 50	-1,337 50
	250,000 00	217,815 86	Base	219,132 59	-1,220 74
					0 00
					-1,220 74
WB1M	99X028619	EURIBOR FUTURES	SEP02		
237	2 <del>08</del> Nov 2001	479,875 000	Local	482,125 00	-2,250 00
	500,000 00	424,065 54	Base	436,294 30	-1,988 33
					0 00
					-1,988 33
WB1M	99X028619	EURIBOR FUTURES	SEP02		
237	1 <del>07</del> Oct 2001	230,250 000	Local	236,075 00	-5,825 00
	250,000 00	205,359 98	Base	218,440 20	-5,195 32
					0 00
					-5,195 32
WB1M	99X028619	EURIBOR FUTURES	SEP02		
309	5 <del>06</del> Nov 2001	1,205,725 000	Local	1,207,362 50	-1,637 50
	1,250,000 00	1,062,384 30	Base	1,093,195 45	-1,442 81
					0 00
					-1,442 81
WB1M	99X028619	EURIBOR FUTURES	SEP02		
344	1 <del>05</del> Oct 2001	237,862 500	Local	239,962 50	-2,100 00
	250,000 00	211,887 97	Base	218,365 88	-1,870 68
					0 00
					-1,870 68
WB1M	99X028619	EURIBOR FUTURES	SEP02		
367	1 <del>09</del> Oct 2001	237,675 000	Local	239,962 50	-2,287 50
	250,000 00	215,357 32	Base	218,365 87	-2,072 70
					0 00
					-2,072 70
WB1M	99X028619	EURIBOR FUTURES	SEP02		
403	1 <del>06</del> Nov 2001	241,612 500	Local	241,575 00	37 50
	250,000 00	126,145 89	Base	219,036 05	19 58
					0 00
					19 58

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 403	99X028619	EURIBOR FUTURES	SEP02						
	CXL	-1 06 Nov 2001	-241,612 500	Local	-241,575 00	-37 50			
			-250,000 00	Base	-219,036 05	-19 58	0 00		-19 58
WB1M 404	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	241,775 000	Local	241,662 50	112 50			
			250,000 00	Base	217,085 42	58 74	0 00		58 74
WB1M 404	99X028619	EURIBOR FUTURES	SEP02						
	CXL	-1 06 Nov 2001	-241,775 000	Local	-241,662 50	-112 50			
			-250,000 00	Base	-217,085 42	-58 74	0 00		-58 74
WB1M 406	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	241,987 500	Local	241,787 50	200 00			
			250,000 00	Base	216,980 10	104 42	0 00		104 42
WB1M 406	99X028619	EURIBOR FUTURES	SEP02						
	CXL	-1 06 Nov 2001	-241,987 500	Local	-241,787 50	-200 00			
			-250,000 00	Base	-216,980 10	-104 42	0 00		-104 42
WB1M 419	99X028619	EURIBOR FUTURES	SEP02						
		1 07 Sep 2001	238,525 000	Local	239,475 00	-950 00			
			250,000 00	Base	211,624 06	-858 23	0 00		-858 23
WB1M 494	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	241,600 000	Local	241,575 00	25 00			
			250,000 00	Base	219,036 05	13 05	0 00		13 05
WB1M 494	99X028619	EURIBOR FUTURES	SEP02						
	CXL	-1 06 Nov 2001	-241,600 000	Local	-241,575 00	-25 00			
			-250,000 00	Base	-219,036 05	-13 05	0 00		-13 05
WB1M 495	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	241,700 000	Local	241,625 00	75 00			
			250,000 00	Base	219,105 55	39 16	0 00		39 16

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X028619	EURIBOR FUTURES		SEP02					
495	CXL	-1 08	Nov 2001	-241,700 000	Local	-241,625 00			
		-250,000 00		-126,191 57	Base	-219,105 55	-39 16	0 00	-39 16
WB1M	99X028619	EURIBOR FUTURES		SEP02					
517		1 08	Nov 2001	241,612 500	Local	241,575 00	37 50		
		250,000 00		213,899 55	Base	219,036 05	33 20	0 00	33 20
WB1M	99X028619	EURIBOR FUTURES		SEP02					
518		1 08	Nov 2001	241,775 000	Local	241,662 50	112 50		
		250,000 00		214,043 41	Base	217,085 42	99 60	0 00	99 60
WB1M	99X028619	EURIBOR FUTURES		SEP02					
520		1 08	Nov 2001	241,987 500	Local	241,787 50	200 00		
		250,000 00		214,231 53	Base	216,980 10	177 06	0 00	177 06
WB1M	99X028619	EURIBOR FUTURES		SEP02					
536		1 00	Nov 2001	237,987 500	Local	240,312 50	-2,325 00		
		250,000 00		215,735 67	Base	218,972 75	-2,107 61	0 00	-2,107 61
WB1M	99X028619	EURIBOR FUTURES		SEP02					
556		2 08	Dec 2001	484,150 000	Local	483,462 50	687 50		
		500,000 00		437,042 20	Base	430,234 19	620 60	0 00	620 60
WB1M	99X028619	EURIBOR FUTURES		SEP02					
583		1 09	Nov 2001	242,112 500	Local	241,825 00	287 50		
		250,000 00		212,889 52	Base	215,248 43	252 80	0 00	252 80
WB1M	99X028619	EURIBOR FUTURES		SEP02					
583	CXL	-1 09	Nov 2001	-242,112 500	Local	-241,825 00	-287 50		
		-250,000 00		-212,889 52	Base	-215,248 43	-252 80	0 00	-252 80
WB1M	99X028619	EURIBOR FUTURES		SEP02					
599		1 07	Dec 2001	240,875 000	Local	241,050 00	-175 00		
		250,000 00		217,991 87	Base	214,823 76	-158 37	0 00	-158 37

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr	Gn/Ls	Net Base Future Gr/Ls	
WB1M 600	99X028619	EURIBOR FUTURES	SEP02						
		2 09 Sep 2001	476,125 000	Local	479,137 50				
		500,000 00	442,558 19	Base	420,658 67	-3,012 50			-2,800 12
						-2,800 12	0 00		
WB1M 600	99X028619	EURIBOR FUTURES	SEP02						
		1 07 Dec 2001	241,062 500	Local	241,150 00				
		250,000 00	218,161 56	Base	214,623 50	-87 50			-79 19
						-79 19	0 00		
WB1M 631	99X028619	EURIBOR FUTURES	SEP02						
		1 09 Nov 2001	242,125 000	Local	241,825 00				
		250,000 00	212,900 51	Base	215,248 43	300 00			263 79
						263 79	0 00		
WB1M 653	99X028619	EURIBOR FUTURES	SEP02						
		1 05 Nov 2001	238,037 500	Local	240,412 50				
		250,000 00	213,281 60	Base	216,299 13	-2,375 00			-2,128 00
						-2,128 00	0 00		
WB1M 657	99X028619	EURIBOR FUTURES	SEP02						
		1 00 Sep 2001	238,087 500	Local	239,625 00				
		250,000 00	218,016 72	Base	210,007 35	-1,537 50			-1,407 89
						-1,407 89	0 00		
WB1M 703	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	245,625 000	Local	240,487 50				
		250,000 00	220,276 50	Base	216,366 60	5,137 50			4,607 31
						4,607 31	0 00		
WB1M 703	99X028619	EURIBOR FUTURES	SEP02						
	CXL	-1 06 Nov 2001	-245,625 000	Local	-240,487 50				
		-250,000 00	-220,276 50	Base	-216,366 60	-5,137 50			-4,607 31
						-4,607 31	0 00		
WB1M 704	99X028619	EURIBOR FUTURES	SEP02						
		2 00 Sep 2001	477,275 000	Local	479,912 50				
		500,000 00	437,374 81	Base	431,297 37	-2,637 50			-2,417 01
						-2,417 01	0 00		
WB1M 728	99X028619	EURIBOR FUTURES	SEP02						
		1 06 Nov 2001	238,125 000	Local	240 487 50				
		250,000 00	213,550 50	Base	216,366 60	-2,362 50			-2,118 69
						-2,118 69	0 00		

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X028619	EURIBOR FUTURES	SEP02						
736	1 00	Sep 2001	238,750 000	Local	239,925 00	-1,175 00			
	250,000 00		220,151 38	Base	218,595 67	-1,083 47	0 00		-1,083 47
99X028619 Total				Local	7,663,512 50	-34,000 00			
			6,901,177 75	Base	6,935,096 83	-30,757 72	0 00		-30,757 72
WB1M	99X028627	EURIBOR FUTURES	DEC02						
310	1 00	Nov 2001	243,225 000	Local	242,200 00	1,025 00			
	250,000 00		214,305 55	Base	217,083 86	903 13	0 00		903 13
WB1M	99X028627	EURIBOR FUTURES	DEC02						
588	1 00	Nov 2001	243,625 000	Local	242,225 00	1,400 00			
	250,000 00		214,219 46	Base	216,428 04	1,231 02	0 00		1,231 02
99X028627 Total				Local	486,850 00	2,425 00			
			428,525 01	Base	433,511 90	2,134 15	0 00		2,134 15
UNITED KINGDOM Total				Local	195,069,537 50	-383,087 50			
			171,680,590 90	Base	172,283,593 63	-343,268 72	0 00		-343,268 72
EURO CURRENCY Total				Local	217,024,187 50	-570,307 50			
			191,072,992 46	Base	191,657,545 81	-517,045 98	0 00		-517,045 98
JAPANESE YEN									
WB1E	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
583	1 00	Mar 2001	129,932,000 000	Local	134,530,000 00	-4,598,000 00			
	100,000,000 00		1,091,314 96	Base	1,215,143 76	-38,619 17	0 00		-38,619 17



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1E	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
487	1 00	May 2001	137,892,000 000	Local	138,880,000 00	-988,000 00			
	100,000,000 00		1,123,997 24	Base	1,166,470 32	-8,053 47	0 00		-8,053 47
WB1M	99X026654	EURO YEN FUTURES	MAR02						
188	2 02	Aug 2001	49,950,000 000	Local	49,938,750 00	11,250 00			
	500,000 00		403,845 75	Base	396,713 42	90 95	0 00		90 95
WB1M	99X026654	EURO YEN FUTURES	MAR02						
254	4 03	Aug 2001	99,897,500 000	Local	99,876,250 00	21,250 00			
	1,000,000 00		806,926 49	Base	800,182 41	171 64	0 00		171 64
WB1M	99X026654	EURO YEN FUTURES	MAR02						
317	1 08	Aug 2001	24,976,250 000	Local	24,967,500 00	8,750 00			
	250,000 00		201,730 47	Base	200,064 58	70 67	0 00		70 67
WB1M	99X026654	EURO YEN FUTURES	MAR02						
406	8 00	Aug 2001	199,805,000 000	Local	199,707,500 00	97,500 00			
	2,000,000 00		1,624,827 19	Base	1,604,892 91	792 88	0 00		792 88
WB1M	99X026654	EURO YEN FUTURES	MAR02						
406	CXL	-8 00	Aug 2001	199,805,000 000	Local	-199,707,500 00	-97,500 00		
	-2,000,000 00		-1,624,827 19	Base	-1,604,892 91	-792 88	0 00		-792 88
WB1M	99X026654	EURO YEN FUTURES	MAR02						
407	3 08	Aug 2001	74,902,500 000	Local	74,883,750 00	18,750 00			
	750,000 00		608,221 68	Base	603,961 39	152 25	0 00		152 25
WB1M	99X026654	EURO YEN FUTURES	MAR02						
407	CXL	-3 08	Aug 2001	-74,902,500 000	Local	-74,883,750 00	-18,750 00		
	-750,000 00		-608,221 68	Base	-603,961 39	-152 25	0 00		-152 25

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X026654	EURO YEN FUTURES	MAR02		
408	3 08 Aug 2001	74,902,500 000	Local	74,883,750 00	18,750 00
	750,000 00	608,221 68	Base	603,961 39	152 25
					0 00
					152 25
WB1M	99X026654	EURO YEN FUTURES	MAR02		
408	CXL -3 08 Aug 2001	-74,902,500 000	Local	-74,883,750 00	-18,750 00
	-750,000 00	-608,221 68	Base	-603,961 39	-152 25
					0 00
					-152 25
WB1M	99X026654	EURO YEN FUTURES	MAR02		
439	8 07 Aug 2001	199,805,000 000	Local	199,707,500 00	97,500 00
	2,000,000 00	1,624,827 19	Base	1,604,892 91	792 88
					0 00
					792 88
WB1M	99X026654	EURO YEN FUTURES	MAR02		
440	3 08 Aug 2001	74,902,500 000	Local	74,883,750 00	18,750 00
	750,000 00	608,221 68	Base	603,961 39	152 25
					0 00
					152 25
WB1M	99X026654	EURO YEN FUTURES	MAR02		
441	4 09 Aug 2001	99,865,000 000	Local	99,850,000 00	15,000 00
	1,000,000 00	811,502 99	Base	807,294 80	121 89
					0 00
					121 89
WB1M	99X026654	EURO YEN FUTURES	MAR02		
482	1 08 Aug 2001	24,960,000 000	Local	24,962,500 00	-2,500 00
	250,000 00	204,222 72	Base	200,099 40	-20 46
					0 00
					-20 46
99X026654	<b>Total</b>				
		574,356,250 00	Local	574,186,250 00	170,000 00
		4,661,277 29	Base	4,613,208 91	1,379 82
					0 00
					1,379 82
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
209	1 08 Aug 2001	138,742,000 000	Local	139,320,000 00	-578,000 00
	100,000,000 00	1,156,183 33	Base	1,135,637 27	-4,816 67
					0 00
					-4,816 67
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
209	CXL -1 08 Aug 2001	-138,742,000 000	Local	-139,320,000 00	578,000 00
	-100,000,000 00	-1,156,183 33	Base	-1,135,637 27	4,816 67
					0 00
					4,816 67

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
233	1	08 Aug 2001	138,749,250 000	Local	139,320,000 00
	100,000,000 00		1,156,243 75	Base	1,135,637 27
					-570,750 00
					-4,756 25
					0 00
					-4,756 25
	99X029997	Total		Local	139,320,000 00
			138,749,250 00	Base	1,135,637 27
					-570,750 00
					-4,756 25
					0 00
					-4,756 25
WB1M	99X030003	EURO YEN FUTURES	JUN02		
013	5	08 Nov 2001	124,937,500 000	Local	124,900,000 00
	1,250,000 00		1,037,945 50	Base	1,068,618 95
					37,500 00
					311 54
					0 00
					311 54
WB1M	99X030003	EURO YEN FUTURES	JUN02		
063	1	05 Nov 2001	24,987,500 000	Local	24,977,500 00
	250,000 00		201,837 64	Base	206,913 61
					10,000 00
					80 78
					0 00
					80 78
WB1M	99X030003	EURO YEN FUTURES	JUN02		
082	3	09 Nov 2001	74,947,500 000	Local	74,932,500 00
	750,000 00		623,413 31	Base	642,095 12
					15,000 00
					124 77
					0 00
					124 77
WB1M	99X030003	EURO YEN FUTURES	JUN02		
164	7	03 Nov 2001	174,850,000 000	Local	174,828,750 00
	1,750,000 00		1,439,365 20	Base	1,489,065 39
					21,250 00
					174 93
					0 00
					174 93
WB1M	99X030003	EURO YEN FUTURES	JUN02		
183	2	00 Dec 2001	49,920,000 000	Local	49,925,000 00
	500,000 00		395,280 70	Base	395,727 65
					-5,000 00
					-39 59
					0 00
					-39 59
WB1M	99X030003	EURO YEN FUTURES	JUN02		
206	1	08 Nov 2001	24,991,250 000	Local	24,977,500 00
	250,000 00		202,999 35	Base	206,913 61
					13,750 00
					111 69
					0 00
					111 69
WB1M	99X030003	EURO YEN FUTURES	JUN02		
210	1	00 Aug 2001	24,962,500 000	Local	24,968,750 00
	250,000 00		210,281 36	Base	208,298 57
					-6,250 00
					-52 65
					0 00
					-52 65

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	SU Date	Proceeds	Cost	Future Gn/Ls				
WB1M	99X030003	EURO YEN FUTURES	JUN02						
238	3 00	Nov 2001	74,932,500 000	Local	74,925,000 00	7,500 00			
	750,000 00		613,045 08	Base	638,286 08	61 36	0 00		61 36
WB1M	99X030003	EURO YEN FUTURES	JUN02						
315	2 00	Nov 2001	49,957,500 000	Local	49,950,000 00	7,500 00			
	500,000 00		407,251 16	Base	425,524 05	61 14	0 00		61 14
WB1M	99X030003	EURO YEN FUTURES	JUN02						
319	12 00	Nov 2001	1299,825,000 000	Local	299,687,500 00	137,500 00			
	3,000,000 00		2,434,434 88	Base	2,483,423 23	1,116 44	0 00		1,116 44
WB1M	99X030003	EURO YEN FUTURES	JUN02						
324	1 00	Oct 2001	24,971,250 000	Local	24,972,500 00	-1,250 00			
	250,000 00		202,816 49	Base	208,969 88	-10 15	0 00		-10 15
WB1M	99X030003	EURO YEN FUTURES	JUN02						
407	2 00	Nov 2001	49,960,000 000	Local	49,950,000 00	10,000 00			
	500,000 00		26,084,116 01	Base	417,642 14	5,221 00	0 00		5,221 00
WB1M	99X030003	EURO YEN FUTURES	JUN02						
407	CXL	-2 00	Nov 2001 -49,960,000 000	Local	-49,950,000 00	-10,000 00			
	-500,000 00		-26,084,116 01	Base	-417,642 14	-5,221 00	0 00		-5,221 00
WB1M	99X030003	EURO YEN FUTURES	JUN02						
429	6 00	Nov 2001	149,880,000 000	Local	149,823,750 00	56,250 00			
	1,500,000 00		1,212,032 99	Base	1,222,409 76	454 89	0 00		454 89
WB1M	99X030003	EURO YEN FUTURES	JUN02						
521	2 00	Nov 2001	49,960,000 000	Local	49,950,000 00	10,000 00			
	500,000 00		405,387 86	Base	417,642 14	81 14	0 00		81 14
WB1M	99X030003	EURO YEN FUTURES	JUN02						
541	1 00	Nov 2001	24,973,750 000	Local	24,972,500 00	1,250 00			
	250,000 00		205,259 25	Base	208,120 82	10 27	0 00		10 27

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

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STATE STREET

Securing Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X030003	EURO YEN FUTURES	JUN02						
595	2 09	Nov 2001	49,962,500 000	Local	49,950,000 00	12,500 00			
	500,000 00		407,225 53	Base	417,991 93	101 88	0 00		101 88
WB1M	99X030003	EURO YEN FUTURES	JUN02						
653	4 00	Nov 2001	99,925,000 000	Local	99,900,000 00	25,000 00			
	1,000,000 00		814,788 45	Base	834,173 71	203 85	0 00		203 85
WB1M	99X030003	EURO YEN FUTURES	JUN02						
708	4 00	Nov 2001	99,925,000 000	Local	99,900,000 00	25,000 00			
	1,000,000 00		811,490 93	Base	826,644 60	203 03	0 00		203 03
WB1M	99X030003	EURO YEN FUTURES	JUN02						
708	3 06	Nov 2001	74,935,000 000	Local	74,926,250 00	8,750 00			
	750,000 00		619,112 97	Base	618,107 84	72 29	0 00		72 29
WB1M	99X030003	EURO YEN FUTURES	JUN02						
736	1 05	Oct 2001	24,962,500 000	Local	24,968,750 00	-6,250 00			
	250,000 00		206,265 14	Base	208,298 57	-51 64	0 00		-51 64
WB1M	99X030003	EURO YEN FUTURES	JUN02						
750	3 02	Nov 2001	74,950,000 000	Local	74,930,000 00	20 000 00			
	750 000 00		608,668 95	Base	620,256 60	162 42	0 00		162 42
WB1M	99X030003	EURO YEN FUTURES	JUN02						
767	4 07	Nov 2001	99,925,000 000	Local	99,905,000 00	20,000 00			
	1,000,000 00		827,125 24	Base	829,353 63	165 55	0 00		165 55
WB1M	99X030003	EURO YEN FUTURES	JUN02						
775	1 05	Oct 2001	24,967,500 000	Local	24,970,000 00	-2,500 00			
	250,000 00		206,223 67	Base	209,181 54	-20 65	0 00		-20 65
99X030003	Total								
			1,723,648,750 00	Local	1,723,241,250 00	407,500 00			
			14,092,251 65	Base	14,386,017 28	3,323 29	0 00		3,323 29

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X035747	EURO YEN FUTURES	SEP02		
256	1 00	Aug 2001	-24,457,150 000	Local	249,550 00
	250,000 00		-197,553 72	Base	2,017 61
					-24,706,700 00
					-199,569 47
					0 00
					-199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02		
256	CXL	-1 00	Aug 2001 24,457,150 000	Local	-249,550 00
	-250,000 00		197,553 72	Base	-2,017 61
					24,706,700 00
					199,569 47
					0 00
					199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02		
296	1 00	Aug 2001	-24,457,150 000	Local	249,550 00
	250,000 00		-197,553 72	Base	2,017 61
					-24,706,700 00
					-199,569 47
					0 00
					-199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02		
296	CXL	-1 00	Aug 2001 24,457,150 000	Local	-249,550 00
	-250,000 00		197,553 72	Base	-2,017 61
					24,706,700 00
					199,569 47
					0 00
					199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02		
307	1 00	Aug 2001	24,953,726 000	Local	24,954,992 00
	250,000 00		201,564 83	Base	201,761 11
					-1,266 00
					-10 23
					0 00
					-10 23
WB1M	99X035747	EURO YEN FUTURES	SEP02		
325	1 00	Oct 2001	24,958,750 000	Local	24,963,750 00
	250,000 00		202,714 97	Base	202,930 32
					-5,000 00
					-40 61
					0 00
					-40 61
WB1M	99X035747	EURO YEN FUTURES	SEP02		
431	2 00	Nov 2001	49,952,500 000	Local	49,931,250 00
	500,000 00		403,950 35	Base	410,509 77
					21,250 00
					171 85
					0 00
					171 85
WB1M	99X035747	EURO YEN FUTURES	SEP02		
431	CXL	-2 00	Nov 2001 -49,952,500 000	Local	-49,931,250 00
	-500,000 00		-403,950 35	Base	-410,509 77
					-21,250 00
					-171 85
					0 00
					-171 85
WB1M	99X035747	EURO YEN FUTURES	SEP02		
433	2 00	Nov 2001	49,952,500 000	Local	49,931,250 00
	500,000 00		403,950 35	Base	410,509 77
					21,250 00
					171 85
					0 00
					171 85

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 603	99X035747	EURO YEN FUTURES	SEP02						
	1 00	Dec 2001	24,977,500 000	Local	24,966,250 00	11,250 00			
	250,000 00		201,193 76	Base	205,222 57	90 62	0 00		90 62
WB1M 691	99X035747	EURO YEN FUTURES	SEP02						
	2 00	Dec 2001	49,952,500 000	Local	49,932,500 00	20,000 00			
	500,000 00		401,224 90	Base	412,928 31	160 64	0 00		160 64
99X035747 Total				Local	174,748,742 00	46,234 00			
			1,410,648 81	Base	1,433,352 08	372 27	0 00		372 27
WB1M 658	99X042057	EURO YEN FUTURES	DEC02						
	1 00	Nov 2001	24,953,750 000	Local	24,955,000 00	-1,250 00			
	250,000 00		205,119 83	Base	205,105 14	-10 28	0 00		-10 28
WB1M 690	99X042057	EURO YEN FUTURES	DEC02						
	2 00	Dec 2001	49,912,500 000	Local	49,903,750 00	8,750 00			
	500,000 00		400,903 61	Base	405,839 04	70 28	0 00		70 28
99X042057 Total				Local	74,858,750 00	7,500 00			
			606,023 44	Base	610,944 18	60 00	0 00		60 00
JAPANESE YEN Total				Local	2,959,764,992 00	-5,525,516 00			
			24,141,757 14	Base	24,560,773 80	-46,293 51	0 00		-46,293 51
POUND STERLING									
WB1M 055	99X011219	LIBOR FUTURES	JUN01						
	7 00	Jan 2001	823,112 500	Local	825,475 00	-2,362 50			
	875,000 00		1,199,768 78	Base	1,198,011 87	-3,443 58	0 00		-3,443 58

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gn/Ls			
Notional Pa	Std Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X011219	LIBOR FUTURES	JUN01				
091	2	05 Jan 2001	235,200 000	Local	235,850 00	-650 00	
	250,000 00		343,109 76	Base	342,289 11	-948 22	0 00
							-948 22
WB1M	99X011219	LIBOR FUTURES	JUN01				
116	3	05 Jan 2001	352,650 000	Local	353,775 00	-1,125 00	
	375,000 00		513,916 85	Base	513,433 66	-1,639 46	0 00
							-1,639 46
WB1M	99X011219	LIBOR FUTURES	JUN01				
117	10	05 Jan 2001	1,175,375 000	Local	1,179,250 00	-3,875 00	
	1,250,000 00		1,712,873 99	Base	1,711,445 53	-5,647 04	0 00
							-5,647 04
WB1M	99X011219	LIBOR FUTURES	JUN01				
148	2	09 Jan 2001	235,025 000	Local	235,850 00	-825 00	
	250,000 00		343,606 55	Base	342,289 11	-1,206 15	0 00
							-1,206 15
WB1M	99X011219	LIBOR FUTURES	JUN01				
221	3	00 Jan 2001	352,537 500	Local	353,775 00	-1,237 50	
	375,000 00		514,916 28	Base	513,433 66	-1,807 49	0 00
							-1,807 49
WB1M	99X011219	LIBOR FUTURES	JUN01				
222	2	00 Jan 2001	234,975 000	Local	235,850 00	-875 00	
	250,000 00		343,204 49	Base	342,289 11	-1,278 03	0 00
							-1,278 03
WB1M	99X011219	LIBOR FUTURES	JUN01				
251	1	01 Jan 2001	117,437 500	Local	117,925 00	-487 50	
	125,000 00		173,572 63	Base	171,144 55	-720 53	0 00
							-720 53
WB1M	99X011219	LIBOR FUTURES	JUN01				
254	3	02 Mar 2001	352,500 000	Local	353,775 00	-1,275 00	
	375,000 00		519,620 25	Base	513,433 66	-1,879 48	0 00
							-1,879 48
WB1M	99X011219	LIBOR FUTURES	JUN01				
255	10	02 Mar 2001	1,175,125 000	Local	1,179,250 00	-4,125 00	
	1,250,000 00		1,732,251 76	Base	1,711,445 53	-6,080 66	0 00
							-6,080 66



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**STATE STREET**

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X011219	LIBOR FUTURES	JUN01						
275	2 00	Feb 2001	235,075 000	-775 00					
	250,000 00		347,558 39	-1,145 84		0 00			-1,145 84
WB1M	99X011219	LIBOR FUTURES	JUN01						
276	6 00	Feb 2001	705,075 000	-2,475 00					
	750,000 00		1,042,453 39	-3,659 29		0 00			-3,659 29
WB1M	99X011219	LIBOR FUTURES	JUN01						
278	1 00	Feb 2001	117,525 000	-400 00					
	125,000 00		173,760 71	-591 40		0 00			-591 40
WB1M	99X011219	LIBOR FUTURES	JUN01						
303	10 05	Mar 2001	1,175,500 000	-3,750 00					
	1,250,000 00		1,726,574 40	-5,508 00		0 00			-5,508 00
WB1M	99X011219	LIBOR FUTURES	JUN01						
313	5 02	Feb 2001	588,000 000	-1,625 00					
	625 000 00		865,418 40	-2,391 68		0 00			-2,391 68
WB1M	99X011219	LIBOR FUTURES	JUN01						
314	1 02	Feb 2001	117,612 500	-312 50					
	125,000 00		173,102 08	-459 94		0 00			-459 94
WB1M	99X011219	LIBOR FUTURES	JUN01						
346	7 05	Jan 2001	822,850 000	-2,625 00					
	875,000 00		1,230,901 32	-3,926 74		0 00			-3,926 74
WB1M	99X011219	LIBOR FUTURES	JUN01						
349	4 06	Mar 2001	470,250 000	-1,450 00					
	500,000 00		689,997 83	-2,127 59		0 00			-2,127 59
WB1M	99X011219	LIBOR FUTURES	JUN01						
350	3 06	Mar 2001	352,725 000	-1,050 00					
	375 000 00		517,553 40	-1,540 67		0 00			-1,540 67

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X011219	LIBOR FUTURES	JUN01						
351	2 06	Mar 2001	235,175 000	Local	235,850 00	-675 00			
	250,000 00		345,072 28	Base	342,289 11	-990 43	0 00		-990 43
WB1M	99X011219	LIBOR FUTURES	JUN01						
379	1 00B	Jan 2001	117,512 500	Local	117,925 00	-412 50			
	125,000 00		175,093 63	Base	171,144 55	-614 63	0 00		-614 63
WB1M	99X011219	LIBOR FUTURES	JUN01						
399	3 007	Mar 2001	352,725 000	Local	353,775 00	-1,050 00			
	375,000 00		515,472 32	Base	513,433 66	-1,534 47	0 00		-1,534 47
WB1M	99X011219	LIBOR FUTURES	JUN01						
449	3 009	Mar 2001	352,687 500	Local	353,775 00	-1,087 50			
	375,000 00		517,674 71	Base	513,433 66	-1,596 23	0 00		-1,596 23
WB1M	99X011219	LIBOR FUTURES	JUN01						
465	1 00D	Jan 2001	117,600 000	Local	117,925 00	-325 00			
	125,000 00		175,306 32	Base	171,144 55	-484 48	0 00		-484 48
WB1M	99X011219	LIBOR FUTURES	JUN01						
466	7 00D	Jan 2001	823,112 500	Local	825,475 00	-2,362 50			
	875,000 00		1,227,013 80	Base	1,198,011 87	-3,521 78	0 00		-3,521 78
WB1M	99X011219	LIBOR FUTURES	JUN01						
476	3 00E	Mar 2001	352,537 500	Local	353,775 00	-1,237 50			
	375,000 00		516,855 23	Base	513,433 66	-1,814 30	0 00		-1,814 30
WB1M	99X011219	LIBOR FUTURES	JUN01						
514	3 00I	Jan 2001	352,762 500	Local	353,775 00	-1,012 50			
	375,000 00		526,991 90	Base	513,433 66	-1,512 57	0 00		-1,512 57
WB1M	99X011219	LIBOR FUTURES	JUN01						
515	3 00J	Jan 2001	352,800 000	Local	353,775 00	-975 00			
	375,000 00		527,047 92	Base	513,433 66	-1,456 55	0 00		-1,456 55

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X011219	LIBOR FUTURES	JUN01						
544	65 03	Mar 2001	7,637,500 00	Local	7,665,125 00	-27,625 00			
	8,125,000 00		11,094,232 54	Base	11,124,395 90	-40,128 08	0 00		-40,128 08
WB1M	99X011219	LIBOR FUTURES	JUN01						
545	7 03	Mar 2001	822,687 500	Local	825,525 00	-2,837 50			
	875,000 00		1,195,035 87	Base	1,198,084 43	-4,121 75	0 00		-4,121 75
WB1M	99X011219	LIBOR FUTURES	JUN01						
575	6 02	Jan 2001	705,900 000	Local	707,550 00	-1,650 00			
	750,000 00		1,043,955 51	Base	1,026,867 32	-2,440 19	0 00		-2,440 19
WB1M	99X011219	LIBOR FUTURES	JUN01						
606	20 03	Mar 2001	2,346,725 000	Local	2,357,612 50	-10,887 50			
	2,500,000 00		3,388,670 93	Base	3,450,252 36	-15,721 55	0 00		-15,721 55
WB1M	99X011219	LIBOR FUTURES	JUN01						
607	1 03	Mar 2001	117 262 500	Local	117,850 00	-587 50			
	125 000 00		169,327 05	Base	173,239 50	-848 35	0 00		-848 35
WB1M	99X011219	LIBOR FUTURES	JUN01						
608	23 03	Mar 2001	2,696,300 000	Local	2,710,612 50	-14,312 50			
	2,875,000 00		3,893,457 23	Base	3,984,600 39	-20,667 25	0 00		-20,667 25
WB1M	99X011219	LIBOR FUTURES	JUN01						
646	106 03	Mar 2001	12,461,650 000	Local	12,510,662 50	-49,012 50			
	13,250,000 00		17,994,622 62	Base	18,654,181 45	-70,774 05	0 00		-70,774 05
WB1M	99X011219	LIBOR FUTURES	JUN01						
647	34 03	Mar 2001	4,011,625 000	Local	4,020,312 50	-8,687 50			
	4,250,000 00		5,792,786 51	Base	5,918,889 36	-12,544 75	0 00		-12,544 75
WB1M	99X011219	LIBOR FUTURES	JUN01						
673	5 01	Jan 2001	588,375 000	Local	589,625 00	-1,250 00			
	625,000 00		866,735 21	Base	855,722 76	-1,841 38	0 00		-1,841 38

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Fund		Asset ID		Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 694	99X011219	LIBOR FUTURES	JUN01					
	1 03	Feb 2001	117,575 000	Local	117,925 00	-350 00		
	125,000 00		169,919 39	Base	171,144 55	-505 82	0 00	-505 82
WB1M 705	99X011219	LIBOR FUTURES	JUN01					
	5 03	Jan 2001	588,312 500	Local	589,625 00	-1,312 50		
	625,000 00		868,172 77	Base	855,722 76	-1,936 86	0 00	-1,936 86
WB1M 734	99X011219	LIBOR FUTURES	JUN01					
	1 03	Jan 2001	117,575 000	Local	117,925 00	-350 00		
	125,000 00		172,705 92	Base	171,144 55	-514 12	0 00	-514 12
<b>99X011219 Total</b>								
			44,906,950 00	Local	45,066,250 00	-159,300 00		
			65,340,310 92	Base	66,067,857 04	-231,571 38	0 00	-231,571 38
WB1M 023	99X013025	U K TREAS BONDS FUTURES	MAR01					
	5 03	Feb 2001	587,890 000	Local	580,120 00	7,770 00		
	500,000 00		851,793 82	Base	867,801 52	11,257 94	0 00	11,257 94
WB1M 024	99X013025	U K TREAS BONDS FUTURES	MAR01					
	2 03	Feb 2001	235,420 000	Local	232,370 00	3,050 00		
	200,000 00		341,100 04	Base	347,602 28	4,419 15	0 00	4,419 15
WB1M 025	99X013025	U K TREAS BONDS FUTURES	MAR01					
	1 03	Feb 2001	117,170 000	Local	115,860 00	1,310 00		
	100,000 00		169,767 61	Base	172,631 40	1,898 06	0 00	1,898 06
WB1M 026	99X013025	U K TREAS BONDS FUTURES	MAR01					
	4 03	Feb 2001	469,120 000	Local	463,680 00	5,440 00		
	400,000 00		679,707 97	Base	690,883 20	7,882 01	0 00	7,882 01
WB1M 027	99X013025	U K TREAS BONDS FUTURES	MAR01					
	20 03	Feb 2001	2,330,920 000	Local	2,310,260 00	20,660 00		
	2,000,000 00		3,377,269 99	Base	3,444,866 68	29,934 28	0 00	29,934 28

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
028	1	03 Feb 2001	115,350 000	Local	114,950 00	400 00			
	100,000 00		167,130 62	Base	169,999 55	579 56	0 00		579 56
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
056	1	07 Jan 2001	116,270 000	Local	115,460 00	810 00			
	100,000 00		169,475 15	Base	163,860 83	1,180 66	0 00		1,180 66
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
057	1	07 Jan 2001	116,450 000	Local	115,470 00	980 00			
	100,000 00		169,737 52	Base	163,875 03	1,428 45	0 00		1,428 45
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
058	1	07 Jan 2001	116,280 000	Local	115,470 00	810 00			
	100,000 00		169,489 73	Base	163,875 02	1,180 66	0 00		1,180 66
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
059	2	07 Jan 2001	232,560 000	Local	230,970 00	1,590 00			
	200,000 00		338,979 46	Base	327,792 63	2,317 58	0 00		2,317 58
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
060	1	07 Jan 2001	116,640 000	Local	115,500 00	1,140 00			
	100,000 00		170,014 46	Base	163,917 60	1,661 66	0 00		1,661 66
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
065	4	05 Feb 2001	461,120 000	Local	459,720 00	1,400 00			
	400,000 00		664,704 48	Base	677,327 50	2,018 11	0 00		2,018 11
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
066	3	05 Feb 2001	345,580 000	Local	344,810 00	770 00			
	300,000 00		498,153 57	Base	504,609 51	1,109 96	0 00		1,109 96
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
067	15	05 Feb 2001	1,728,910 000	Local	1,723,580 00	5,330 00			
	1,500,000 00		2,492,223 77	Base	2,519,734 18	7,683 22	0 00		7 683 22

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 068	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Feb 2001	116,900 000	Local	115,750 00	1,150 00			
	100,000 00		168,511 35	Base	169,006 58	1,657 73	0 00		1,657 73
WB1M 069	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Feb 2001	116,470 000	Local	115,540 00	930 00			
	100,000 00		167,891 51	Base	167,001 52	1,340 60	0 00		1,340 60
WB1M 070	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Feb 2001	116,230 000	Local	115,450 00	780 00			
	100,000 00		167,545 55	Base	166,871 43	1,124 37	0 00		1,124 37
WB1M 071	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Feb 2001	115,110 000	Local	114,850 00	260 00			
	100,000 00		165,931 07	Base	166,991 90	374 79	0 00		374 79
WB1M 072	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Feb 2001	114,880 000	Local	114,750 00	130 00			
	100,000 00		165,599 52	Base	165,767 85	187 40	0 00		187 40
WB1M 119	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Jan 2001	115,800 000	Local	115,500 00	300 00			
	100,000 00		168,755 34	Base	163,917 60	437 19	0 00		437 19
WB1M 120	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Jan 2001	115,880 000	Local	115,500 00	380 00			
	100,000 00		168,871 92	Base	163,917 60	553 77	0 00		553 77
WB1M 121	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Jan 2001	115,870 000	Local	115,500 00	370 00			
	100,000 00		168,857 35	Base	163,917 60	539 20	0 00		539 20
WB1M 122	99X013025	U K TREAS BONDS FUTURES	MAR01						
	1	06 Jan 2001	115,830 000	Local	115,510 00	320 00			
	100,000 00		168,799 06	Base	163,931 79	466 34	0 00		466 34

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
123	1	01 Jan 2001	115,810 000	Local	115,510 00	300 00			
	100,000 00		168,769 91	Base	163,931 79	437 19	0 00		437 19
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
124	2	01 Jan 2001	231,580 000	Local	231,040 00	540 00			
	200,000 00		337,481 53	Base	327,891 97	786 94	0 00		786 94
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
125	3	01 Jan 2001	347,400 000	Local	346,590 00	810 00			
	300,000 00		506,266 02	Base	491,880 53	1,180 41	0 00		1,180 41
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
126	2	01 Jan 2001	231,600 000	Local	231,100 00	500 00			
	200,000 00		337,510 68	Base	327,977 12	728 65	0 00		728 65
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
127	1	01 Jan 2001	115,520 000	Local	115,350 00	170 00			
	100,000 00		168,347 30	Base	165,123 53	247 74	0 00		247 74
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
146	1	01 Jan 2001	116,180 000	Local	115,710 00	470 00			
	100,000 00		169,855 16	Base	168,068 78	687 14	0 00		687 14
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
147	1	01 Jan 2001	116,310 000	Local	115,780 00	530 00			
	100,000 00		170,045 22	Base	168,170 45	774 86	0 00		774 86
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
209	2	01 Jan 2001	227,860 000	Local	230,500 00	-2,640 00			
	200,000 00		342,906 51	Base	326,572 40	-3,972 94	0 00		-3,972 94
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
210	3	01 Jan 2001	342,340 000	Local	345,920 00	-3,580 00			
	300,000 00		515,187 47	Base	490,099 46	-5,387 55	0 00		-5,387 55

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Futuro Gn/Ls
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
211	2	Jan 2001	228,700 000	-2,130 00	
	200,000 00		344,170 63	-3,205 43	-3,205 43
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
212	1	Jan 2001	114,470 000	-990 00	
	100,000 00		172,265 90	-1,489 85	-1,489 85
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
213	1	Jan 2001	114,540 000	-920 00	
	100,000 00		172,371 25	-1,384 51	-1,384 51
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
214	1	Jan 2001	114,520 000	-940 00	
	100,000 00		172,341 15	-1,414 61	-1,414 61
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
279	1	Feb 2001	116,090 000	290 00	
	100,000 00		171,639 07	428 77	428 77
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
280	1	Feb 2001	116,070 000	260 00	
	100,000 00		171,609 50	384 41	384 41
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
281	1	Feb 2001	116,060 000	240 00	
	100,000 00		171,594 71	354 84	354 84
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
282	1	Feb 2001	116,070 000	240 00	
	100,000 00		171,609 50	354 84	354 84
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
283	1	Feb 2001	116,050 000	190 00	
	100,000 00		171,579 93	280 92	280 92



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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base	Future	Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
284	1 00	Feb 2001	115,610 000	Local	115,650 00	-40 00			
	100,000 00		170,929 39	Base	166,212 18	-59 14	0 00		-59 14
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
317	1 00	Feb 2001	115,090 000	Local	115,290 00	-200 00			
	100,000 00		169,389 46	Base	169,153 49	-294 36	0 00		-294 36
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
318	2 00	Feb 2001	230,100 000	Local	230,560 00	-460 00			
	200,000 00		338,661 18	Base	338,277 63	-677 03	0 00		-677 03
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
394	1 00	Feb 2001	114,560 000	Local	115,190 00	-630 00			
	100,000 00		167,440 90	Base	168,557 53	-920 81	0 00		-920 81
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
486	1 00	Feb 2001	115,280 000	Local	115,450 00	-170 00			
	100,000 00		167,375 03	Base	170,150 21	-246 82	0 00		-246 82
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
487	1 00	Feb 2001	115,310 000	Local	115,470 00	-160 00			
	100,000 00		167,418 59	Base	170,179 69	-232 30	0 00		-232 30
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
525	1 00	Feb 2001	115,860 000	Local	115,480 00	380 00			
	100,000 00		168,217 13	Base	170,194 42	551 72	0 00		551 72
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
526	1 00	Feb 2001	115,030 000	Local	115,070 00	-40 00			
	100,000 00		167,012 06	Base	169,728 25	-58 08	0 00		-58 08
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
527	1 00	Feb 2001	115,460 000	Local	115,310 00	150 00			
	100,000 00		167,636 37	Base	171,650 47	217 79	0 00		217 79

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
614	1 09	Feb 2001	115,480 000	Local	115,220 00
	100,000 00		167,642 32	Base	171,643 24
					260 00
					377 44
					0 00
					377 44
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
615	1 09	Feb 2001	115,490 000	Local	115,220 00
	100,000 00		167,656 83	Base	171,643 23
					270 00
					391 96
					0 00
					391 96
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
695	1 01	Feb 2001	115,690 000	Local	115,240 00
	100,000 00		167,195 19	Base	171,673 03
					450 00
					650 34
					0 00
					650 34
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
696	1 03	Feb 2001	115,770 000	Local	115,270 00
	100,000 00		167,310 80	Base	171,717 72
					500 00
					722 60
					0 00
					722 60
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
697	1 03	Feb 2001	115,780 000	Local	115,270 00
	100,000 00		167,325 26	Base	171,717 72
					510 00
					737 05
					0 00
					737 05
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
698	1 07	Feb 2001	116,830 000	Local	115,780 00
	100,000 00		168,842 72	Base	174,422 57
					1,050 00
					1,517 46
					0 00
					1,517 46
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
699	1 03	Feb 2001	116,850 000	Local	115,800 00
	100,000 00		168,871 62	Base	174,452 70
					1,050 00
					1,517 46
					0 00
					1,517 46
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
748	1 02	Feb 2001	117,200 000	Local	115,860 00
	100,000 00		169,564 96	Base	174,543 09
					1,340 00
					1,938 71
					0 00
					1,938 71
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01		
749	1 02	Feb 2001	117,390 000	Local	116,000 00
	100,000 00		169,839 85	Base	173,211 20
					1,390 00
					2,011 05
					0 00
					2,011 05

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts Trd Date	Notional		Notional	Future Gn/Ls			
Ticker		Notional Pa Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
750		2 02 Feb 2001	234,900 000	Local	232,040 00	2,860 00			
		200,000 00	339,853 32	Base	346,482 13	4,137 85	0 00		4,137 85
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
751		1 02 Feb 2001	117,640 000	Local	116,090 00	1,550 00			
		100,000 00	170,201 55	Base	173,345 59	2,242 54	0 00		2,242 54
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
752		1 02 Feb 2001	117,780 000	Local	116,130 00	1,650 00			
		100,000 00	170,404 10	Base	173,405 32	2,387 22	0 00		2,387 22
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
753		3 02 Feb 2001	352,050 000	Local	347,730 00	4,320 00			
		300,000 00	509,345 94	Base	520,169 31	6,250 18	0 00		6,250 18
WB1M	99X013025	U K TREAS BONDS FUTURES	MAR01						
755		1 02 Feb 2001	117,260 000	Local	115,920 00	1,340 00			
		100,000 00	169,651 77	Base	173,404 73	1,938 71	0 00		1,938 71
<b>99X013025 Total</b>									
			14,268,230 00	Local	14,201,440 00	66,790 00			
			20,763,648 64	Base	20,795,546 54	96,126 05	0 00		96,126 05
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
069		1 02 Mar 2001	113,410 000	Local	116,100 00	-2,690 00			
		100,000 00	162,028 87	Base	168,217 29	-3,843 20	0 00		-3,843 20
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
070		1 02 Mar 2001	113,460 000	Local	116,110 00	-2,650 00			
		100,000 00	162,100 30	Base	168,231 78	-3,786 06	0 00		-3,786 06
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
071		1 02 Mar 2001	113,360 000	Local	116,110 00	-2,750 00			
		100,000 00	161,957 43	Base	168,231 78	-3,928 93	0 00		-3,928 93

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dta of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
091	2 08	May 2001	243,900 00	Local	236,110 00
	200,000 00		350,801 37	Base	339,360 91
					7,790 00
					11,204 36
					0 00
					11,204 36
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
110	2 08	Apr 2001	235,520 00	Local	232,380 00
	200,000 00		339,266 56	Base	335,835 94
					3,140 00
					4,523 17
					0 00
					4,523 17
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
111	3 08	Apr 2001	352,920 00	Local	348,420 00
	300,000 00		508,381 26	Base	502,247 43
					4,500 00
					6,482 25
					0 00
					6,482 25
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
112	1 08	Apr 2001	117,650 00	Local	116,140 00
	100,000 00		169,474 83	Base	167,415 81
					1,510 00
					2,175 16
					0 00
					2,175 16
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
121	1 08	May 2001	122,040 00	Local	118,070 00
	100,000 00		175,322 66	Base	169,702 01
					3,970 00
					5,703 30
					0 00
					5,703 30
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
126	1 07	Feb 2001	115,230 00	Local	115,940 00
	100,000 00		166,161 66	Base	167,741 99
					-710 00
					-1,023 82
					0 00
					-1,023 82
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
127	1 07	Feb 2001	115,130 00	Local	115,940 00
	100,000 00		166,017 46	Base	167,741 99
					-810 00
					-1,168 02
					0 00
					-1,168 02
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
138	1 03	Mar 2001	113,690 00	Local	116,110 00
	100,000 00		162,508 49	Base	168,231 78
					-2,420 00
					-3,459 15
					0 00
					-3,459 15
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
157	3 08	Apr 2001	352,680 00	Local	348,420 00
	300,000 00		506,483 75	Base	502,247 43
					4,260 00
					6,117 79
					0 00
					6,117 79

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
158	1 <del>00</del> Apr 2001	117,540 000	Local	1,400 00	
	100,000 00	168,799 20	Base	2,010 54	2,010 54
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
159	2 <del>00</del> Apr 2001	235,060 000	Local	2,780 00	
	200,000 00	337,569 67	Base	3,992 36	3,992 36
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
160	1 <del>00</del> Apr 2001	117,520 000	Local	1,380 00	
	100,000 00	168,770 47	Base	1,981 82	1,981 82
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
161	1 <del>00</del> Apr 2001	117,650 000	Local	1,500 00	
	100,000 00	168,957 17	Base	2,154 15	2,154 15
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
162	1 <del>00</del> Feb 2001	115,410 000	Local	-670 00	
	100,000 00	167,748 44	Base	-973 85	-973 85
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
163	1 <del>00</del> Feb 2001	115,480 000	Local	-600 00	
	100,000 00	167,850 18	Base	-872 10	-872 10
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
164	1 <del>00</del> Feb 2001	115,470 000	Local	-610 00	
	100,000 00	167,835 65	Base	-886 64	-886 64
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
216	1 <del>00</del> Mar 2001	115,050 000	Local	-1,030 00	
	100,000 00	167,351 73	Base	-1,498 24	-1,498 24
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
217	1 <del>00</del> Mar 2001	115,060 000	Local	-1,020 00	
	100,000 00	167,366 28	Base	-1,483 69	-1,483 69

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Fund		Asset ID		Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M 233	99X013033	U K TREAS BONDS FUTURES	JUN01						
	6 00	May 2001	735,420 00	Local	708,330 00	27,090 00			
	600,000 00		1,040,030 96	Base	1,018,035 56	38,310 68	0 00		38,310 68
WB1M 235	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Apr 2001	117,640 00	Local	116,170 00	1,470 00			
	100,000 00		169,436 89	Base	167,459 06	2,117 24	0 00		2,117 24
WB1M 236	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Apr 2001	117,440 00	Local	116,170 00	1,270 00			
	100,000 00		169,148 83	Base	167,459 05	1,829 18	0 00		1,829 18
WB1M 237	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Apr 2001	117,630 00	Local	116,170 00	1,460 00			
	100,000 00		169,422 49	Base	167,459 06	2,102 84	0 00		2,102 84
WB1M 238	99X013033	U K TREAS BONDS FUTURES	JUN01						
	2 00	Apr 2001	235,320 00	Local	232,340 00	2,980 00			
	200,000 00		338,931 40	Base	334,918 11	4,292 09	0 00		4,292 09
WB1M 239	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Apr 2001	117,510 00	Local	116,170 00	1,340 00			
	100,000 00		169,249 65	Base	167,459 06	1,930 00	0 00		1,930 00
WB1M 257	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Mar 2001	115,010 00	Local	116,080 00	-1,070 00			
	100,000 00		169,536 24	Base	168,188 32	-1,577 29	0 00		-1,577 29
WB1M 258	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	Mar 2001	114,960 00	Local	116,080 00	-1,120 00			
	100,000 00		169,462 54	Base	168,188 31	-1,650 99	0 00		-1,650 99
WB1M 286	99X013033	U K TREAS BONDS FUTURES	JUN01						
	9 00	May 2001	1,096,660 00	Local	1,059,260 00	37,400 00			
	900,000 00		1,546,509 94	Base	1,522,050 94	52,741 47	0 00		52,741 47

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
307	1 05	Mar 2001	115,170 000	Local	116,100 00	-930 00			
	100,000 00		169,161 70	Base	168,217 29	-1,365 98	0 00		-1,365 98
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
308	1 05	Mar 2001	115,160 000	Local	116,100 00	-940 00			
	100,000 00		169,147 01	Base	168,217 29	-1,380 67	0 00		-1,380 67
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
340	1 08	May 2001	122,060 000	Local	117,580 00	4,480 00			
	100,000 00		172,959 02	Base	168,938 94	6,348 16	0 00		6,348 16
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
341	16 08	May 2001	1,901,360 000	Local	1,855,160 00	46,200 00			
	1,600,000 00		2,694,227 12	Base	2,656,232 61	65,465 40	0 00		65,465 40
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
381	1 00B	Apr 2001	115,440 000	Local	116,110 00	-670 00			
	100,000 00		164,767 51	Base	168,231 78	-956 29	0 00		-956 29
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
382	3 00B	Apr 2001	346,290 000	Local	348,330 00	-2 040 00			
	300,000 00		494,259 72	Base	504,695 34	-2,911 69	0 00		-2,911 69
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
383	1 00B	Apr 2001	115,320 000	Local	116,110 00	-790 00			
	100,000 00		164,596 24	Base	168,231 78	-1,127 57	0 00		-1,127 57
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
385	2 00B	Apr 2001	230,540 000	Local	232,220 00	-1,680 00			
	200,000 00		329,049 74	Base	336,463 55	-2,397 86	0 00		-2,397 86
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
406	12 00B	May 2001	1,403,500 000	Local	1,380,650 00	22,850 00			
	1,200,000 00		1,990,303 35	Base	1,964,665 78	32,403 59	0 00		32,403 59

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
407	3 09 May 2001	347,240 00	Local	3,940 00	
300,000 00		492,421 04	Base	5,587 31	0 00
					5,587 31
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
408	1 09 May 2001	115,480 00	Local	1,120 00	
100,000 00		163,762 19	Base	1,588 27	0 00
					1,588 27
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
409	59 09 May 2001	6,780,740 00	Local	50,380 00	
5,900,000 00		9,615,767 41	Base	71,443 92	0 00
					71,443 92
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
410	4 09 May 2001	462,240 00	Local	4,700 00	
400,000 00		655,502 54	Base	6,665 07	0 00
					6,665 07
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
411	4 09 May 2001	463,540 00	Local	5,370 00	
400,000 00		657,346 07	Base	7,615 20	0 00
					7,615 20
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
412	13 09 May 2001	1,499,060 00	Local	13,860 00	
1,300,000 00		2,125,816 99	Base	19,654 87	0 00
					19,654 87
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
413	1 09 May 2001	115,630 000	Local	1,230 00	
100,000 00		163,974 90	Base	1,744 26	0 00
					1,744 26
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
428	1 04 Apr 2001	115,670 000	Local	-570 00	
100,000 00		165,789 81	Base	-816 98	0 00
					-816 98
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
465	1 05 Apr 2001	116,030 000	Local	-210 00	
100,000 00		165,795 27	Base	-300 07	0 00
					-300 07



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 489	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 000	Apr 2001	115,460 000	Local	116,240 00	-780 00			
	100,000 00		166,724 24	Base	168,420 13	-1,126 32	0 00		-1,126 32
WB1M 496	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	May 2001	117,310 000	Local	116,170 00	1,140 00			
	100,000 00		168,797 36	Base	167,459 05	1,640 35	0 00		1,640 35
WB1M 497	99X013033	U K TREAS BONDS FUTURES	JUN01						
	2 00	May 2001	234,480 000	Local	232,360 00	2,120 00			
	200,000 00		337,393 27	Base	334,946 94	3,050 47	0 00		3,050 47
WB1M 498	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	May 2001	117,260 000	Local	116,180 00	1,080 00			
	100,000 00		168,725 41	Base	167,473 47	1,554 01	0 00		1,554 01
WB1M 499	99X013033	U K TREAS BONDS FUTURES	JUN01						
	4 00	May 2001	476,760 000	Local	468,380 00	8,380 00			
	400,000 00		686,009 96	Base	685,930 13	12,057 99	0 00		12,057 99
WB1M 500	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	May 2001	118,990 000	Local	117,050 00	1,940 00			
	100,000 00		171,214 71	Base	171,805 99	2,791 47	0 00		2,791 47
WB1M 533	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 000	Apr 2001	115,500 000	Local	116,240 00	-740 00			
	100,000 00		166,204 50	Base	168,420 14	-1,064 86	0 00		-1,064 86
WB1M 572	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	May 2001	118,830 000	Local	116,890 00	1,940 00			
	100,000 00		170,212 09	Base	169,794 42	2,778 86	0 00		2,778 86
WB1M 573	99X013033	U K TREAS BONDS FUTURES	JUN01						
	1 00	May 2001	118,750 000	Local	116,890 00	1,860 00			
	100,000 00		170,097 50	Base	169,794 41	2,664 26	0 00		2,664 26

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
574	1 08	May 2001	118,770 000	Local	116,910 00
	100,000 00		170,126 15	Base	169,823 47
					2,664 26
					0 00
					2,664 26
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
575	1 08	May 2001	120,740 000	Local	117,900 00
	100,000 00		172,947 98	Base	170,247 60
					4,068 02
					0 00
					4,068 02
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
576	1 08	May 2001	120,940 000	Local	117,910 00
	100,000 00		173,234 46	Base	170,262 04
					4,340 17
					0 00
					4,340 17
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
593	1 09	May 2001	120,570 000	Local	117 930 00
	100,000 00		171,438 48	Base	170,290 92
					3,753 82
					0 00
					3,753 82
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
594	1 09	May 2001	122,130 000	Local	118,720 00
	100,000 00		173,656 65	Base	169,710 24
					4,848 68
					0 00
					4,848 68
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
611	1 08	Mar 2001	114,650 000	Local	116,100 00
	100,000 00		165,554 60	Base	168,217 29
					-2,093 80
					0 00
					-2,093 80
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
612	1 08	Mar 2001	114,560 000	Local	116,100 00
	100,000 00		165,424 64	Base	168,217 29
					-2,223 76
					0 00
					-2,223 76
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
613	1 08	Mar 2001	114,570 000	Local	116,100 00
	100,000 00		165,439 08	Base	168,217 29
					-2,209 32
					0 00
					-2,209 32
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01		
614	1 08	Mar 2001	114,700 000	Local	116,100 00
	100,000 00		165,626 80	Base	168,217 29
					-2,021 60
					0 00
					-2,021 60

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
615	1 04	Mar 2001	114,640 000	Local	116,100 00	-1,460 00			
	100,000 00		165,540 16	Base	168,217 29	-2,108 24	0 00		-2,108 24
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
616	1 04	Mar 2001	114,660 000	Local	116,100 00	-1,440 00			
	100,000 00		165,569 04	Base	168,217 29	-2,079 36	0 00		-2,079 36
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
617	1 04	Mar 2001	114,580 000	Local	116,100 00	-1,520 00			
	100,000 00		165,453 52	Base	168,217 29	-2,194 88	0 00		-2,194 88
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
649	1 00	May 2001	122,230 000	Local	118,640 00	3,590 00			
	100,000 00		173,908 84	Base	169,192 50	5,107 85	0 00		5,107 85
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
650	2 00	May 2001	244,560 000	Local	237,310 00	7 250 00			
	200,000 00		347,959 97	Base	338,427 80	10,315 30	0 00		10,315 30
WB1M	99X013033	U K TREAS BONDS FUTURES	JUN01						
764	1 08	May 2001	122,970 000	Local	118,470 00	4,500 00			
	100,000 00		174,851 04	Base	169,240 83	6,398 55	0 00		6,398 55
<b>99X013033 Total</b>									
			23,949,900 00	Local	23,680,790 00	269,110 00			
			34,131,240 45	Base	34,009,712 10	381,687 28	0 00		381,687 28
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
057	1 004	Jul 2001	112,140 000	Local	112,050 00	90 00			
	100,000 00		157,814 62	Base	158,595 57	126 66	0 00		126 66
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
058	1 004	Jul 2001	112,070 000	Local	112,060 00	10 00			
	100,000 00		157,716 11	Base	158,609 73	14 07	0 00		14 07

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Fund	Asset ID	Security Name	Security Description	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Contracts	Trd Date							
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
059	1 004 Jul 2001	112,100 000	Local	112,060 00		40 00			
	100,000 00	157,758 33	Base	158,609 72		56 29	0 00		56 29
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
060	2 004 Jul 2001	224,340 000	Local	224,120 00		220 00			
	200,000 00	315,713 68	Base	317,219 45		309 61	0 00		309 61
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
061	1 004 Jul 2001	112,190 000	Local	112,070 00		120 00			
	100,000 00	157,884 99	Base	158,623 88		168 88	0 00		168 88
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
061	CXL -1 004 Jul 2001	-112,190 000	Local	-112,070 00		-120 00			
	-100,000 00	-157,884 99	Base	-158,623 88		-168 88	0 00		-168 88
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
062	1 004 Jul 2001	112,100 000	Local	112,070 00		30 00			
	100,000 00	157,758 33	Base	158,623 88		42 22	0 00		42 22
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
062	CXL -1 004 Jul 2001	-112,100 000	Local	-112,070 00		-30 00			
	-100,000 00	-157,758 33	Base	-158,623 88		-42 22	0 00		-42 22
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
063	1 004 Jul 2001	112,100 000	Local	112,070 00		30 00			
	100,000 00	157,758 33	Base	158,623 88		42 22	0 00		42 22
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
071	21 08 Aug 2001	2,368,830 000	Local	2,399,790 00		-30,960 00			
	2,100,000 00	3,430,776 49	Base	3,412,550 05		-44,839 38	0 00		-44,839 38
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
072	2 08 Aug 2001	228,600 000	Local	230,080 00		-1,480 00			
	200,000 00	331,081 38	Base	325,333 12		-2,143 49	0 00		-2,143 49

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
073	6 Q8	Aug 2001	698,220 000	Local	694,290 00	3,930 00			
	600,000 00		1,011,232 03	Base	1,003,340 37	5,691 81	0 00		5,691 81
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
073	CXL	-6 Q8	Aug 2001	-698,220 000	Local	-694,290 00	-3,930 00		
	-600,000 00		-1,011,232 03	Base	-1,003,340 37	-5,691 81	0 00		-5,691 81
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
075	6 Q8	Aug 2001	694,140 000	Local	694,290 00	-150 00			
	600,000 00		1,005,322 96	Base	1,003,340 37	-217 24	0 00		-217 24
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
085	1 Q2	Jun 2001	112,340 000	Local	112,430 00	-90 00			
	100,000 00		154,905 63	Base	159,436 98	-124 10	0 00		-124 10
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
086	2 Q2	Jun 2001	224,480 000	Local	224,860 00	-380 00			
	200,000 00		309,535 47	Base	318,873 97	-523 98	0 00		-523 98
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
087	1 Q2	Jun 2001	112,250 000	Local	112,430 00	-180 00			
	100,000 00		154,781 53	Base	159,436 98	-248 20	0 00		-248 20
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
088	2 Q2	Jun 2001	224,660 000	Local	224,860 00	-200 00			
	200,000 00		309,783 67	Base	318,873 97	-275 78	0 00		-275 78
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
089	1 Q2	Jun 2001	112,350 000	Local	112,430 00	-80 00			
	100,000 00		154,919 42	Base	159,436 98	-110 31	0 00		-110 31
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
090	1 Q2	Jun 2001	112,360 000	Local	112,430 00	-70 00			
	100,000 00		154,933 20	Base	159,436 99	-96 52	0 00		-96 52

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	SI Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M 99X013488 091									
			2 002 Jun 2001	224,560 000	Local	-320 00			
		200,000 00		309,645 78	Base	-441 25	0 00		-441.25
WB1M 99X013488 110									
			3 005 Jul 2001	335,390 000	Local	-380 00			
		300,000 00		469,344 77	Base	-531 77	0 00		-531 77
WB1M 99X013488 111									
			1 005 Jul 2001	111,550 000	Local	-300 00			
		100,000 00		156,103 07	Base	-419 82	0 00		-419 82
WB1M 99X013488 112									
			1 005 Jul 2001	111,560 000	Local	-290 00			
		100,000 00		156,117 06	Base	-405 83	0 00		-405 83
WB1M 99X013488 113									
			1 005 Jul 2001	111,710 000	Local	-190 00			
		100,000 00		156,326 97	Base	-265 89	0 00		-265 89
WB1M 99X013488 114									
			1 005 Jul 2001	111,740 000	Local	-160 00			
		100,000 00		156,368 96	Base	-223 90	0 00		-223 90
WB1M 99X013488 115									
			1 005 Jul 2001	111,810 000	Local	-110 00			
		100,000 00		156,466 91	Base	-153 93	0 00		-153 93
WB1M 99X013488 116									
			1 005 Jul 2001	111,820 000	Local	-100 00			
		100,000 00		156,480 91	Base	-139 94	0 00		-139 94
WB1M 99X013488 117									
			1 005 Jul 2001	111,760 000	Local	-160 00			
		100,000 00		156,396 94	Base	-223 90	0 00		-223 90

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
131	1 000	Jun 2001	112,410 000	Local	112,450 00	-40 00			
	100,000 00		157,081 73	Base	159,465 34	-55 90	0 00		-55 90
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
132	1 000	Jun 2001	112,400 000	Local	112,450 00	-50 00			
	100,000 00		157,067 76	Base	159,465 35	-69 87	0 00		-69 87
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
133	2 000	Jun 2001	224,760 000	Local	224,900 00	-140 00			
	200,000 00		314,079 62	Base	318,930 69	-195 64	0 00		-195 64
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
134	1 000	Jun 2001	112,420 000	Local	112,450 00	-30 00			
	100,000 00		157,095 71	Base	159,465 35	-41 92	0 00		-41 92
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
135	1 000	Jun 2001	112,430 000	Local	112,450 00	-20 00			
	100,000 00		157,109 68	Base	159,465 34	-27 95	0 00		-27 95
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
188	1 006	Jul 2001	111,300 000	Local	111,940 00	-640 00			
	100,000 00		156,521 19	Base	157,533 16	-900 03	0 00		-900 03
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
189	3 000	Jun 2001	335,790 000	Local	337,350 00	-1,560 00			
	300,000 00		470,139 58	Base	478,396 04	-2,184 16	0 00		-2,184 16
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
190	3 000	Jun 2001	335,820 000	Local	337,350 00	-1,530 00			
	300,000 00		470,181 58	Base	478,396 03	-2,142 15	0 00		-2,142 15
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
191	1 000	Jun 2001	111,970 000	Local	112,460 00	-490 00			
	100,000 00		156,769 20	Base	159,479 53	-686 05	0 00		-686 05

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
192	1 001	Jun 2001	111,980 000	Local	112,460 00
	100,000 00		156,783 20	Base	159,479 52
					-480 00
					-672 05
					0 00
					-672 05
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
193	1 001	Jun 2001	111,990 000	Local	112,460 00
	100,000 00		156,797 20	Base	159,479 53
					-470 00
					-658 05
					0 00
					-658 05
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
240	2 005	Jun 2001	223,800 000	Local	224,930 00
	200,000 00		314,080 92	Base	318,973 23
					-1,130 00
					-1,585 84
					0 00
					-1,585 84
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
241	4 005	Jun 2001	447,520 000	Local	449,880 00
	400,000 00		628,049 57	Base	637,974 83
					-2,360 00
					-3,312 02
					0 00
					-3,312 02
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
242	2 005	Jun 2001	223,840 000	Local	224,940 00
	200,000 00		314,137 06	Base	318,987 41
					-1,100 00
					-1,543 74
					0 00
					-1,543 74
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
243	2 005	Jun 2001	223,860 000	Local	224,940 00
	200,000 00		314,165 13	Base	318,987 41
					-1,080 00
					-1,515 67
					0 00
					-1,515 67
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
244	2 005	Jun 2001	223,920 000	Local	224,940 00
	200,000 00		314,249 33	Base	318,987 41
					-1,020 00
					-1,431 47
					0 00
					-1,431 47
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
245	1 005	Jun 2001	111,970 000	Local	112,470 00
	100,000 00		157,138 70	Base	159,493 71
					-500 00
					-701 70
					0 00
					-701 70
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
246	1 005	Jun 2001	111,980 000	Local	112,470 00
	100 000 00		157,152 73	Base	159,493 71
					-490 00
					-687 67
					0 00
					-687 67



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	SI Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
247	1	05 Jun 2001	111,820 000	Local -650 00	
	100,000 00		156,928 19	Base -912 21	0 00
					-912 21
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
295	4	08 Jun 2001	447,520 000	Local -2,360 00	
	400,000 00		628 183 82	Base -3,312 73	0 00
					-3,312 73
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
296	2	08 Jun 2001	223,700 000	Local -1,240 00	
	200,000 00		314,007 69	Base -1,740 59	0 00
					-1,740 59
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
333	1	09 Jun 2001	112,050 000	Local -420 00	
	100,000 00		157,082 90	Base -588 80	0 00
					-588 80
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
334	1	09 Jun 2001	112,040 000	Local -430 00	
	100,000 00		157,068 88	Base -602 82	0 00
					-602 82
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
335	1	09 Jun 2001	112,030 000	Local -440 00	
	100,000 00		157,054 86	Base -616 84	0 00
					-616 84
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
365	1	08 Jun 2001	111,960 000	Local -510 00	
	100,000 00		156,206 59	Base -711 55	0 00
					-711 55
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
366	1	08 Jun 2001	111,940 000	Local -530 00	
	100,000 00		156,178 69	Base -739 46	0 00
					-739 46
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
367	1	08 Jun 2001	111,920 000	Local -550 00	
	100,000 00		156,150 78	Base -767 36	0 00
					-767 36

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M 368	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	111,900 000	Local	112,470 00	-570 00			
	100,000 00		156,122 88	Base	159,493 71	-795 26	0 00		-795 26
WB1M 369	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	111,890 000	Local	112,470 00	-580 00			
	100,000 00		156,108 93	Base	159,493 71	-809 22	0 00		-809 22
WB1M 370	99X013488	U K TREAS BONDS FUTURES	SEP01						
	2	Jun 2001	223,740 000	Local	224,940 00	-1,200 00			
	200,000 00		312,162 05	Base	318,987 41	-1,674 24	0 00		-1,674 24
WB1M 411	99X013488	U K TREAS BONDS FUTURES	SEP01						
	2	Jun 2001	224,520 000	Local	224,940 00	-420 00			
	200,000 00		317,516 18	Base	318,987 41	-593 96	0 00		-593 96
WB1M 412	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	112,250 000	Local	112,470 00	-220 00			
	100,000 00		158,743 95	Base	159,493 71	-311 12	0 00		-311 12
WB1M 413	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	112,220 000	Local	112,470 00	-250 00			
	100,000 00		158,701 52	Base	159,493 71	-353 55	0 00		-353 55
WB1M 414	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	112,200 000	Local	112,470 00	-270 00			
	100,000 00		158,673 24	Base	159,493 71	-381 83	0 00		-381 83
WB1M 415	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Jun 2001	112,180 000	Local	112,470 00	-290 00			
	100,000 00		158,644 96	Base	159,493 71	-410 12	0 00		-410 12
WB1M 429	99X013488	U K TREAS BONDS FUTURES	SEP01						
	1	Aug 2001	112,940 000	Local	114,250 00	-1,310 00			
	100,000 00		160,532 92	Base	163,606 00	-1,862 03	0 00		-1,862 03

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
450	1	02 Jun 2001	112,020 000	Local	112,470 00	-450 00			
	100,000 00		158,093 83	Base	159,493 71	-635 09	0 00		-635 09
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
451	1	02 Jun 2001	112,010 000	Local	112,470 00	-460 00			
	100,000 00		158,079 71	Base	159,493 71	-649 20	0 00		-649 20
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
452	2	02 Jun 2001	224,000 000	Local	224,940 00	-940 00			
	200,000 00		316,131 20	Base	318,987 41	-1,326 62	0 00		-1,326 62
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
453	1	02 Jun 2001	111,990 000	Local	112,470 00	-480 00			
	100,000 00		158,051 49	Base	159,493 71	-677 42	0 00		-677 42
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
465	2	00 May 2001	226,080 000	Local	225,740 00	340 00			
	200,000 00		321,734 45	Base	319,241 51	483 85	0 00		483 85
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
466	3	00 May 2001	339,090 000	Local	338,610 00	480 00			
	300,000 00		482,558 98	Base	478,862 26	683 09	0 00		683 09
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
467	2	00 May 2001	225,840 000	Local	225,640 00	200 00			
	200,000 00		321,392 90	Base	318,649 00	284 63	0 00		284 63
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
495	1	03 Jun 2001	111,540 000	Local	112,470 00	-930 00			
	100,000 00		157,728 71	Base	159,493 71	-1,315 11	0 00		-1,315 11
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
496	2	03 Jun 2001	223 060 000	Local	224,940 00	-1,880 00			
	200,000 00		315,429 15	Base	318,987 41	-2,658 51	0 00		-2,658 51

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
497		1 05 Jun 2001		111,400 000	Local	112,470 00	-1,070 00			
		100,000 00		157,530 74	Base	159,493 71	-1,513 09	0 00		-1,513 09
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
507		5 00 May 2001		567,400 000	Local	564,300 00	3,100 00			
		500,000 00		805,027 12	Base	795,775 87	4,398 28	0 00		4,398 28
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
508		2 00 May 2001		226,940 000	Local	225,720 00	1,220 00			
		200,000 00		321,982 47	Base	318,310 35	1,730 94	0 00		1,730 94
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
509		2 00 May 2001		226,840 000	Local	225,720 00	1,120 00			
		200,000 00		321,840 59	Base	318,310 34	1,589 06	0 00		1,589 06
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
510		1 00 May 2001		112,250 000	Local	112,300 00	-50 00			
		100,000 00		159,260 30	Base	159,129 10	-70 94	0 00		-70 94
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
511		1 00 May 2001		112,210 000	Local	112,300 00	-90 00			
		100,000 00		159,203 55	Base	159,129 10	-127 69	0 00		-127 69
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
526		1 00 Aug 2001		113,110 000	Local	114,250 00	-1,140 00			
		100,000 00		160,706 69	Base	163,606 00	-1,619 71	0 00		-1,619 71
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
532		1 05 Jun 2001		111,650 000	Local	112,470 00	-820 00			
		100,000 00		158,074 07	Base	159,493 71	-1,160 96	0 00		-1,160 96
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01							
533		1 05 Jun 2001		111,560 000	Local	112,470 00	-910 00			
		100,000 00		157 946 65	Base	159,493 71	-1,288 38	0 00		-1,288 38

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
534	2	Jun 2001	223,100 000	Local	224,940 00	-1,840 00			
	200,000 00		315,864 98	Base	318,987 41	-2,605 07	0 00		-2,605 07
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
535	2	Jun 2001	223 080 000	Local	224,940 00	-1,860 00			
	200,000 00		315,836 66	Base	318,987 41	-2,633 39	0 00		-2,633 39
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
536	1	Jun 2001	111,520 000	Local	112,470 00	-950 00			
	100,000 00		157,890 02	Base	159,493 71	-1,345 01	0 00		-1,345 01
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
537	1	Jun 2001	111,490 000	Local	112,470 00	-980 00			
	100,000 00		157,847 54	Base	159,493 70	-1,387 48	0 00		-1,387 48
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
538	2	Jun 2001	222,940 000	Local	224,940 00	-2,000 00			
	200,000 00		315,638 45	Base	318,987 41	-2,831 60	0 00		-2,831 60
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
539	1	Jun 2001	111,460 000	Local	112,470 00	-1,010 00			
	100,000 00		157,805 07	Base	159,493 71	-1,429 96	0 00		-1,429 96
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
550	2	Jun 2001	223,920 000	Local	224,940 00	-1,020 00			
	200,000 00		316,510 92	Base	318,987 41	-1,441 77	0 00		-1,441 77
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
551	3	Jun 2001	338 710 000	Local	338,840 00	-130 00			
	300,000 00		478,766 59	Base	473,876 35	-183 75	0 00		-183 75
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
552	1	Jun 2001	113,400 000	Local	113,200 00	200 00			
	100,000 00		160,290 90	Base	157,212 16	282 70	0 00		282 70

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
553	3 07	Jun 2001	340,210 000	Local 339,620 00	590 00
	300,000 00		480,886 84	Base 471,664 26	833 97
					0 00
					833 97
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
554	1 07	Jun 2001	113,100 000	Local 113,060 00	40 00
	100,000 00		159,866 85	Base 155,988 88	56 54
					0 00
					56 54
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
564	1 00	Jun 2001	111,360 000	Local 112,300 00	-940 00
	100,000 00		157,897 35	Base 159,129 10	-1,332 83
					0 00
					-1,332 83
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
565	3 00	Jun 2001	334,380 000	Local 336,900 00	-2,520 00
	300,000 00		474,117 41	Base 477,387 30	-3,573 11
					0 00
					-3,573 11
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
565	1 06	Aug 2001	113,460 000	Local 114,310 00	-850 00
	100,000 00		163,779 51	Base 163,691 92	-1,226 98
					0 00
					-1,226 98
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
566	5 00	Jun 2001	557,250 000	Local 561,500 00	-4,250 00
	500,000 00		790,124 78	Base 795,645 50	-6,026 08
					0 00
					-6,026 08
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
566	1 06	Aug 2001	113,500 000	Local 114,310 00	-810 00
	100,000 00		163,837 25	Base 163,691 92	-1,169 24
					0 00
					-1,169 24
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
567	1 00	Jun 2001	111,440 000	Local 112,300 00	-860 00
	100,000 00		158,010 78	Base 159,129 10	-1,219 39
					0 00
					-1,219 39
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
568	1 00	Jun 2001	111,420 000	Local 112,300 00	-880 00
	100,000 00		157,982 42	Base 159,129 10	-1,247 75
					0 00
					-1,247 75

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
569	1	Jun 2001	111,400 000	Local	112,300 00	-900 00			
	100,000 00		157,954 06	Base	159,129 10	-1,276 11	0 00		-1,276 11
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
570	1	Jun 2001	111,370 000	Local	112,300 00	-930 00			
	100,000 00		157,911 52	Base	159,129 10	-1,318 65	0 00		-1,318 65
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
604	1	Aug 2001	113,210 000	Local	114,320 00	-1,110 00			
	100,000 00		163,373 35	Base	163,706 24	-1,601 84	0 00		-1,601 84
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
605	1	Aug 2001	112,370 000	Local	113,920 00	-1,550 00			
	100,000 00		162,161 15	Base	162,506 88	-2,236 81	0 00		-2,236 81
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
627	1	Jun 2001	111,490 000	Local	112,300 00	-810 00			
	100,000 00		157,691 46	Base	159,129 10	-1,145 66	0 00		-1,145 66
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
628	2	Jun 2001	223,300 000	Local	224,770 00	-1,470 00			
	200,000 00		315,835 52	Base	318,622 74	-2,079 16	0 00		-2,079 16
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
629	1	Jun 2001	111,680 000	Local	112,410 00	-730 00			
	100,000 00		157,960 19	Base	159,408 62	-1,032 51	0 00		-1,032 51
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
654	1	Jun 2001	113,580 000	Local	113,060 00	520 00			
	100,000 00		160,022 86	Base	155,988 89	732 63	0 00		732 63
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
655	1	Jun 2001	113,570 000	Local	113,060 00	510 00			
	100,000 00		160,008 77	Base	155,988 88	718 54	0 00		718 54

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Future Gr/Ls				
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gr/Ls	Base Curr Gr/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01					
656	1 000	Jun 2001	113,580 000	Local	113,070 00	510 00		
	100,000 00		160,022 86	Base	156,002 68	718 54	0 00	718 54
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01					
675	1 000	Jun 2001	111,350 000	Local	112,410 00	-1,060 00		
	100,000 00		156,970 10	Base	159,408 62	-1,494 28	0 00	-1,494 28
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01					
676	1 000	Jun 2001	111,330 000	Local	112,430 00	-1,100 00		
	100,000 00		156,941 90	Base	159,436 98	-1,550 67	0 00	-1,550 67
<b>99X013488 Total</b>			20,676,600 00	Local	20,768,130 00	-91,530 00		
			29,251,301 77	Base	29,422,292 16	-130,351 00	0 00	-130 351 00
WB1M	99X017265	LIBOR FUTURES	JUN02					
012	1 000	Jun 2001	118,100 000	Local	118,025 00	75 00		
	125,000 00		162,942 57	Base	166,910 96	103 48	0 00	103 48
WB1M	99X017265	LIBOR FUTURES	JUN02					
090	1 000	May 2001	118,887 500	Local	118,487 50	400 00		
	125,000 00		170,995 89	Base	169,721 50	575 32	0 00	575 32
WB1M	99X017265	LIBOR FUTURES	JUN02					
287	3 000	Dec 2001	357,975 000	Local	358,425 00	-450 00		
	375,000 00		513,801 52	Base	512,834 49	-645 89	0 00	-645 89
WB1M	99X017265	LIBOR FUTURES	JUN02					
337	1 000	May 2001	119,075 000	Local	118,487 50	587 50		
	125,000 00		168,729 28	Base	169,721 49	832 49	0 00	832 49
WB1M	99X017265	LIBOR FUTURES	JUN02					
482	2 000	Dec 2001	238,600 000	Local	238,950 00	-350 00		
	250,000 00		345,158 76	Base	341,961 35	-506 31	0 00	-506 31



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017265	LIBOR FUTURES	JUN02						
483	2 00	Dec 2001	238,650 000	Local	238,987 50	-337 50			
	250,000 00		345,231 09	Base	342,935 16	-488 22	0 00		-488 22
WB1M	99X017265	LIBOR FUTURES	JUN02						
674	1 00	Jun 2001	118,912 500	Local	118,487 50	425 00			
	125,000 00		167,630 95	Base	168,477 38	599 12	0 00		599 12
WB1M	99X017265	LIBOR FUTURES	JUN02						
764	1 00	Jun 2001	118,550 000	Local	118,262 50	287 50			
	125,000 00		164,642 24	Base	169,032 59	399 28	0 00		399 28
<b>99X017265 Total</b>									
			1,428,750 00	Local	1,428,112 50	637 50			
			2,039,132 30	Base	2,041,594 92	869 27	0 00		869 27
WB1M	99X017273	LIBOR FUTURES	MAR02						
057	2 00	May 2001	238,450 000	Local	237,612 50	837 50			
	250,000 00		340,935 81	Base	339,560 13	1,197 46	0 00		1,197 46
WB1M	99X017273	LIBOR FUTURES	MAR02						
078	1 00	Apr 2001	118,537 500	Local	118,512 50	25 00			
	125,000 00		170,871 81	Base	171,132 05	36 04	0 00		36 04
WB1M	99X017273	LIBOR FUTURES	MAR02						
089	3 00	May 2001	358,012 500	Local	356,400 00	1,612 50			
	375,000 00		514,929 38	Base	509,438 16	2,319 26	0 00		2,319 26
WB1M	99X017273	LIBOR FUTURES	MAR02						
111	1 00	Dec 2001	120,137 500	Local	120,025 00	112 50			
	125,000 00		171,928 78	Base	170,123 44	161 00	0 00		161 00
WB1M	99X017273	LIBOR FUTURES	MAR02						
119	3 00	May 2001	358,125 000	Local	356,325 00	1,800 00			
	375 000 00		514,482 38	Base	512,098 41	2,585 89	0 00		2,585 89

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Notional Pa	Stl Date	Notional	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Cost	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M	99X017273	LIBOR FUTURES	MAR02		
120	1 00	May 2001	119,387 500	Local	118,787 50
	125,000 00		171,512 08	Base	170,709 52
					600 00
					861 96
					0 00
					861 96
WB1M	99X017273	LIBOR FUTURES	MAR02		
139	5 00	Dec 2001	599,062 500	Local	599,312 50
	625,000 00		861,991 03	Base	857,496 33
					-250 00
					-359 73
					0 00
					-359 73
WB1M	99X017273	LIBOR FUTURES	MAR02		
154	2 00	Apr 2001	236,800 000	Local	237,025 00
	250,000 00		340,068 48	Base	342,264 11
					-225 00
					-323 12
					0 00
					-323 12
WB1M	99X017273	LIBOR FUTURES	MAR02		
177	1 00	May 2001	119,100 000	Local	118,650 00
	125,000 00		170,098 62	Base	170,476 32
					450 00
					642 69
					0 00
					642 69
WB1M	99X017273	LIBOR FUTURES	MAR02		
204	2 00	Dec 2001	240,250 000	Local	240,050 00
	250,000 00		345,671 70	Base	340,246 87
					200 00
					287 76
					0 00
					287 76
WB1M	99X017273	LIBOR FUTURES	MAR02		
205	2 00	Dec 2001	240,325 000	Local	240,075 00
	250,000 00		345,779 61	Base	340,282 30
					250 00
					359 71
					0 00
					359 71
WB1M	99X017273	LIBOR FUTURES	MAR02		
229	1 00	May 2001	119,237 500	Local	118,750 00
	125,000 00		168,625 67	Base	168,731 88
					487 50
					689 42
					0 00
					689 42
WB1M	99X017273	LIBOR FUTURES	MAR02		
231	9 00	Nov 2001	1,080,000 000	Local	1,079,887 50
	1,125,000 00		1,539,864 00	Base	1,527,189 52
					112 50
					160 41
					0 00
					160 41
WB1M	99X017273	LIBOR FUTURES	MAR02		
234	9 00	Apr 2001	1,065,937 500	Local	1,066,950 00
	1,125,000 00		1,535,269 78	Base	1,540,675 80
					-1,012 50
					-1,458 30
					0 00
					-1,458 30

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Std Date	Proceeds	Cost			
WB1M	99X017273	LIBOR FUTURES	MAR02				
257	2	07 Apr 2001	236,875 000	Local	237,100 00	-225 00	
	250,000 00		340,318 31	Base	342,372 40	-323 26	0 00
							-323 26
WB1M	99X017273	LIBOR FUTURES	MAR02				
288	7	00 Dec 2001	840,825 000	Local	840,412 50	412 50	
	875,000 00		1,206,836 12	Base	1,188,139 08	592 06	0 00
							592 06
WB1M	99X017273	LIBOR FUTURES	MAR02				
316	4	00 Apr 2001	474,300 000	Local	474,225 00	75 00	
	500,000 00		678,296 43	Base	684,780 90	107 26	0 00
							107 26
WB1M	99X017273	LIBOR FUTURES	MAR02				
336	3	08 May 2001	358,100 000	Local	356,275 00	1,825 00	
	375,000 00		507,427 70	Base	506,231 14	2,586 03	0 00
							2,586 03
WB1M	99X017273	LIBOR FUTURES	MAR02				
341	3	00 May 2001	355,725 000	Local	355,687 50	37 50	
	375 000 00		509,611 64	Base	513,612 75	53 72	0 00
							53 72
WB1M	99X017273	LIBOR FUTURES	MAR02				
350	3	09 Nov 2001	360,112 500	Local	360,075 00	37 50	
	375,000 00		512,224 02	Base	510,370 31	53 34	0 00
							53 34
WB1M	99X017273	LIBOR FUTURES	MAR02				
379	1	00 Apr 2001	118,062 500	Local	118,412 50	-350 00	
	125,000 00		168,510 61	Base	172,006 00	-499 56	0 00
							-499 56
WB1M	99X017273	LIBOR FUTURES	MAR02				
397	1	00 May 2001	118,662 500	Local	118,600 00	62 50	
	125,000 00		170,328 15	Base	169,538 70	89 71	0 00
							89 71
WB1M	99X017273	LIBOR FUTURES	MAR02				
403	2	00 May 2001	238,825 000	Local	237,600 00	1,225 00	
	250,000 00		338,677 73	Base	340,552 08	1,737 17	0 00
							1,737 17

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1M	99X017273	LIBOR FUTURES	MAR02						
404	1 00	May 2001	119,450 000	Local	118,812 50	637 50			
	125,000 00		169,392 05	Base	171,565 25	904 04	0 00		904 04
WB1M	99X017273	LIBOR FUTURES	MAR02						
444	6 00	Nov 2001	720,000 000	Local	720,150 00	-150 00			
	750,000 00		1,024,776 00	Base	1,020,740 61	-213 50	0 00		-213 50
WB1M	99X017273	LIBOR FUTURES	MAR02						
464	2 00	May 2001	238,225 000	Local	237,337 50	887 50			
	250,000 00		339,018 00	Base	339 643 72	1,263 00	0 00		1,263 00
WB1M	99X017273	LIBOR FUTURES	MAR02						
481	10 00	Dec 2001	1,200,875 000	Local	1,200,375 00	500 00			
	1,250,000 00		1,737,185 77	Base	1,696,297 09	723 30	0 00		723 30
WB1M	99X017273	LIBOR FUTURES	MAR02						
495	4 00	May 2001	474,325 000	Local	474,512 50	-187 50			
	500,000 00		682,506 24	Base	678,315 62	-269 80	0 00		-269 80
WB1M	99X017273	LIBOR FUTURES	MAR02						
503	1 00	May 2001	118,887 500	Local	118,550 00	337 50			
	125,000 00		168,677 59	Base	169,965 14	478 85	0 00		478 85
WB1M	99X017273	LIBOR FUTURES	MAR02						
565	5 00	Dec 2001	600,037 500	Local	599,862 50	175 00			
	625,000 00		870,714 42	Base	850,257 76	253 94	0 00		253 94
WB1M	99X017273	LIBOR FUTURES	MAR02						
566	6 00	Dec 2001	721,950 000	Local	720,750 00	1,200 00			
	750,000 00		1,047,621 65	Base	1,024,618 24	1,741 32	0 00		1,741 32
WB1M	99X017273	LIBOR FUTURES	MAR02						
571	1 00	Apr 2001	118,237 500	Local	118,412 50	-175 00			
	125,000 00		169,729 93	Base	172,006 00	-251 21	0 00		-251 21

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017273	LIBOR FUTURES	MAR02						
596	1 09	May 2001	118,562 500	Local	118,637 50	-75 00			
	125,000 00		168,584 02	Base	169,592 31	-106 64	0 00		-106 64
WB1M	99X017273	LIBOR FUTURES	MAR02						
608	3 07	Dec 2001	361,087 500	Local	360,412 50	675 00			
	375,000 00		525,960 05	Base	512,542 61	983 20	0 00		983 20
WB1M	99X017273	LIBOR FUTURES	MAR02						
629	3 02	Apr 2001	354,637 500	Local	355,237 50	-600 00			
	375,000 00		510,819 86	Base	516,017 99	-864 24	0 00		-864 24
WB1M	99X017273	LIBOR FUTURES	MAR02						
678	3 00	May 2001	356,062 500	Local	355,875 00	187 50			
	375 000 00		505,110 27	Base	507,513 34	265 99	0 00		265 99
WB1M	99X017273	LIBOR FUTURES	MAR02						
703	4 09	Dec 2001	479,400 000	Local	479,600 00	-200 00			
	500,000 00		694,986 18	Base	681,847 32	-289 94	0 00		-289 94
WB1M	99X017273	LIBOR FUTURES	MAR02						
723	3 00	May 2001	356,250 000	Local	355,875 00	375 00			
	375,000 00		505,910 63	Base	508,386 76	532 54	0 00		532 54
WB1M	99X017273	LIBOR FUTURES	MAR02						
745	8 20	Dec 2001	958,325 000	Local	958,962 50	-637 50			
	1,000,000 00		1,386,887 94	Base	1,369,901 37	-922 59	0 00		-922 59
WB1M	99X017273	LIBOR FUTURES	MAR02						
755	1 03	Apr 2001	118,587 500	Local	118,487 50	100 00			
	125,000 00		168,619 57	Base	171,095 95	142 19	0 00		142 19
WB1M	99X017273	LIBOR FUTURES	MAR02						
756	2 03	Apr 2001	237,175 000	Local	237,000 00	175 00			
	250,000 00		337,239 13	Base	342,228 00	248 83	0 00		248 83

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017273	LIBOR FUTURES	MAR02						
763	2 00	May 2001	237,775 000	Local	237,350 00	425 00			
	250,000 00		338,092 27	Base	339,244 36	604 31	0 00		604 31
WB1M	99X017273	LIBOR FUTURES	MAR02						
794	2 00	May 2001	238,300 000	Local	237,625 00	675 00			
	250,000 00		340,602 19	Base	339,494 84	964 78	0 00		964 78
	<b>99X017273 Total</b>								
			16,243,000 00	Local	16,230,575 00	12,425 00			
			23,316,693 60	Base	23,169,302 48	17,745 29	0 00		17,745 29
WB1M	99X017679	LIBOR FUTURES	SEP01						
013	4 01	Mar 2001	473,250 000	Local	474,225 00	-975 00			
	500,000 00		676,416 23	Base	687,602 34	-1,393 57	0 00		-1,393 57
WB1M	99X017679	LIBOR FUTURES	SEP01						
021	1 03	Feb 2001	118,262 500	Local	118,350 00	-87 50			
	125,000 00		171,350 54	Base	173,844 32	-126 78	0 00		-126 78
WB1M	99X017679	LIBOR FUTURES	SEP01						
058	2 00	May 2001	237,500 000	Local	237,375 00	125 00			
	250,000 00		339,577 50	Base	342,769 50	178 73	0 00		178 73
WB1M	99X017679	LIBOR FUTURES	SEP01						
064	1 05	Feb 2001	118,250 000	Local	118,362 50	-112 50			
	125,000 00		170,457 38	Base	173,862 68	-162 17	0 00		-162 17
WB1M	99X017679	LIBOR FUTURES	SEP01						
065	2 02	Mar 2001	236,350 000	Local	237,100 00	-750 00			
	250,000 00		337,673 25	Base	344,411 46	-1,071 53	0 00		-1,071 53
WB1M	99X017679	LIBOR FUTURES	SEP01						
081	7 02	Jun 2001	835,725 000	Local	831,562 50	4,162 50			
	875,000 00		1,152,381 20	Base	1,196,274 02	5,739 67	0 00		5,739 67

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls				
WB1M	99X017679	LIBOR FUTURES	SEP01						
082	7 00	Jun 2001	835,512 500	Local	831,412 50	4,100 00			
	875,000 00		1,152,088 19	Base	1,191,356 00	5,653 50	0 00		5,653 50
WB1M	99X017679	LIBOR FUTURES	SEP01						
083	1 00	Jun 2001	119,287 500	Local	118,725 00	562 50			
	125,000 00		164,485 53	Base	169,788 62	775 63	0 00		775 63
WB1M	99X017679	LIBOR FUTURES	SEP01						
084	3 00	May 2001	356,512 500	Local	356,062 50	450 00			
	375,000 00		512,771 93	Base	514,154 25	647 24	0 00		647 24
WB1M	99X017679	LIBOR FUTURES	SEP01						
085	7 00	May 2001	831,775 000	Local	830,812 50	962 50			
	875,000 00		1,196,341 99	Base	1,199,693 25	1,384 36	0 00		1,384 36
WB1M	99X017679	LIBOR FUTURES	SEP01						
086	5 00	May 2001	594,062 500	Local	593,437 50	625 00			
	625,000 00		854,440 10	Base	856,923 75	898 94	0 00		898 94
WB1M	99X017679	LIBOR FUTURES	SEP01						
117	10 00	May 2001	1,188,500 000	Local	1,186,875 00	1,625 00			
	1,250,000 00		1,707,399 10	Base	1,713,847 50	2,334 48	0 00		2,334 48
WB1M	99X017679	LIBOR FUTURES	SEP01						
129	7 00	Jun 2001	834,750 000	Local	831,075 00	3,675 00			
	875,000 00		1,166,479 65	Base	1,188,817 18	5,135 45	0 00		5,135 45
WB1M	99X017679	LIBOR FUTURES	SEP01						
130	5 00	Jun 2001	596,362 500	Local	593,650 00	2,712 50			
	625,000 00		833,356 96	Base	850,462 99	3,790 45	0 00		3,790 45
WB1M	99X017679	LIBOR FUTURES	SEP01						
135	7 00	Mar 2001	827,462 500	Local	829,925 00	-2,462 50			
	875,000 00		1,182,774 90	Base	1,205,549 06	-3,519 90	0 00		-3,519 90

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017679	LIBOR FUTURES	SEP01		
172	6 <del>05</del> Mar 2001	709,575 000	Local	711,375 00	-1,800 00
	750,000 00	1,019,872 15	Base	1,033,343 33	-2,587 14
					0 00
					-2,587 14
WB1M	99X017679	LIBOR FUTURES	SEP01		
176	6 <del>00</del> May 2001	712,800 000	Local	712,125 00	675 00
	750,000 00	1,018,020 96	Base	1,028,308 50	964 04
					0 00
					964 04
WB1M	99X017679	LIBOR FUTURES	SEP01		
188	15 <del>00</del> Jun 2001	1,788,325 000	Local	1,781,037 50	7,287 50
	1,875,000 00	2,503,833 83	Base	2,555,028 88	10,203 24
					0 00
					10,203 24
WB1M	99X017679	LIBOR FUTURES	SEP01		
215	1 <del>00</del> Mar 2001	118,175 000	Local	118,362 50	-187 50
	125,000 00	171,897 36	Base	173,862 68	-272 74
					0 00
					-272 74
WB1M	99X017679	LIBOR FUTURES	SEP01		
229	3 <del>07</del> Mar 2001	354,675 000	Local	355,687 50	-1,012 50
	375,000 00	509,703 44	Base	516,671 66	-1,455 06
					0 00
					-1,455 06
WB1M	99X017679	LIBOR FUTURES	SEP01		
230	5 <del>00</del> May 2001	593,812 500	Local	593,437 50	375 00
	625,000 00	839,769 64	Base	856,923 75	530 33
					0 00
					530 33
WB1M	99X017679	LIBOR FUTURES	SEP01		
231	1 <del>00</del> May 2001	118,775 000	Local	118,687 50	87 50
	125,000 00	167,971 61	Base	171,384 75	123 74
					0 00
					123 74
WB1M	99X017679	LIBOR FUTURES	SEP01		
236	8 <del>05</del> Jun 2001	953,775 000	Local	949,987 50	3,787 50
	1,000,000 00	1,338,527 84	Base	1,361,997 10	5,315 38
					0 00
					5,315 38
WB1M	99X017679	LIBOR FUTURES	SEP01		
237	10 <del>05</del> Jun 2001	1,190,475 000	Local	1,186,550 00	3,925 00
	1,250,000 00	1,670,712 62	Base	1,675,950 69	5,508 35
					0 00
					5,508 35



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017679	LIBOR FUTURES	SEP01						
256	4	02 Mar 2001	473,000 000	Local	473,450 00	-450 00			
	500,000 00		697,249 30	Base	693,510 49	-663 34	0 00		-663 34
WB1M	99X017679	LIBOR FUTURES	SEP01						
274	2	00 Feb 2001	236,200 000	Local	236,537 50	-337 50			
	250,000 00		349,221 70	Base	348,750 91	-499 00	0 00		-499 00
WB1M	99X017679	LIBOR FUTURES	SEP01						
281	2	00 May 2001	237,650 000	Local	237,375 00	275 00			
	250,000 00		335,134 03	Base	342,769 50	387 81	0 00		387 81
WB1M	99X017679	LIBOR FUTURES	SEP01						
290	1	00 Jun 2001	118,662 500	Local	118,475 00	187 50			
	125,000 00		166,566 55	Base	163,459 96	263 19	0 00		263 19
WB1M	99X017679	LIBOR FUTURES	SEP01						
296	2	09 Mar 2001	236,675 000	Local	237,125 00	-450 00			
	250,000 00		339,912 64	Base	344,447 78	-646 29	0 00		-646 29
WB1M	99X017679	LIBOR FUTURES	SEP01						
297	2	09 Mar 2001	236,650 000	Local	237,125 00	-475 00			
	250,000 00		339,876 73	Base	344,447 78	-682 20	0 00		-682 20
WB1M	99X017679	LIBOR FUTURES	SEP01						
304	1	05 Mar 2001	118,312 500	Local	118,375 00	-62 50			
	125,000 00		173,777 40	Base	172,910 83	-91 80	0 00		-91 80
WB1M	99X017679	LIBOR FUTURES	SEP01						
305	5	05 Mar 2001	591,500 000	Local	591,875 00	-375 00			
	625,000 00		868,795 20	Base	865,784 77	-550 80	0 00		-550 80
WB1M	99X017679	LIBOR FUTURES	SEP01						
315	3	02 Feb 2001	354,637 500	Local	354,862 50	-225 00			
	375,000 00		521,955 47	Base	523,670 60	-331 16	0 00		-331 16

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 334	99X017679	LIBOR FUTURES	SEP01						
	6 00	May 2001	712,875 000	Local	712,125 00	750 00			
	750,000 00		1,010,143 88	Base	1,028,308 50	1,062 75	0 00		1,062 75
WB1M 334	99X017679	LIBOR FUTURES	SEP01						
	2 05	Feb 2001	236,275 000	Local	236,550 00	-275 00			
	250,000 00		348,576 51	Base	349,076 84	-405 71	0 00		-405 71
WB1M 348	99X017679	LIBOR FUTURES	SEP01						
	5 05	Mar 2001	591,625 000	Local	591,875 00	-250 00			
	625,000 00		868,091 37	Base	870,707 32	-366 83	0 00		-366 83
WB1M 380	99X017679	LIBOR FUTURES	SEP01						
	13 00	Apr 2001	1,537,575 000	Local	1,541,312 50	-3,737 50			
	1,625,000 00		2,194,580 80	Base	2,238,910 55	-5,334 53	0 00		-5,334 53
WB1M 400	99X017679	LIBOR FUTURES	SEP01						
	1 07	Mar 2001	118,325 000	Local	118,375 00	-50 00			
	125,000 00		172,920 16	Base	174,141 46	-73 07	0 00		-73 07
WB1M 405	99X017679	LIBOR FUTURES	SEP01						
	15 00	May 2001	1,782,000 000	Local	1,780,312 50	1,687 50			
	1,875,000 00		2,527,054 20	Base	2,570,771 26	2,393 04	0 00		2,393 04
WB1M 425	99X017679	LIBOR FUTURES	SEP01						
	3 00	Apr 2001	354,712 500	Local	355,687 50	-975 00			
	375,000 00		508,409 43	Base	516 671 66	-1,397 47	0 00		-1,397 47
WB1M 451	99X017679	LIBOR FUTURES	SEP01						
	2 09	Feb 2001	236,600 000	Local	236,675 00	-75 00			
	250,000 00		342,336 54	Base	349,261 30	-108 52	0 00		-108 52
WB1M 462	99X017679	LIBOR FUTURES	SEP01						
	10 00	May 2001	1,187,975 000	Local	1,186,925 00	1,050 00			
	1,250,000 00		1,690,607 22	Base	1,713,919 71	1,494 26	0 00		1,494 26

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017679	LIBOR FUTURES	SEP01						
464	7 000	Apr 2001	827,925 000	Local	829,937 50	-2,012 50			
	875,000 00		1,183 022 03	Base	1,205,567 22	-2,875 66	0 00		-2,875 66
WB1M	99X017679	LIBOR FUTURES	SEP01						
486	2 000	Apr 2001	236,450 000	Local	237,125 00	-675 00			
	250,000 00		341,433 80	Base	344,447 78	-974 70	0 00		-974 70
WB1M	99X017679	LIBOR FUTURES	SEP01						
487	2 000	Apr 2001	236,425 000	Local	237,125 00	-700 00			
	250,000 00		341,397 70	Base	344,447 78	-1,010 80	0 00		-1,010 80
WB1M	99X017679	LIBOR FUTURES	SEP01						
505	8 000	May 2001	951,000 000	Local	949,700 00	1,300 00			
	1,000,000 00		1,349,278 80	Base	1,371,366 80	1,844 44	0 00		1,844 44
WB1M	99X017679	LIBOR FUTURES	SEP01						
506	7 000	May 2001	832,037 500	Local	830,987 50	1,050 00			
	875,000 00		1,180,494 81	Base	1,199,945 95	1,489 74	0 00		1,489 74
WB1M	99X017679	LIBOR FUTURES	SEP01						
507	5 000	Apr 2001	590,937 500	Local	592,812 50	-1,875 00			
	625,000 00		856,741 19	Base	861,119 44	-2,718 38	0 00		-2,718 38
WB1M	99X017679	LIBOR FUTURES	SEP01						
523	2 000	Feb 2001	236,650 000	Local	236,700 00	-50 00			
	250,000 00		343,592 14	Base	347,688 63	-72 60	0 00		-72 60
WB1M	99X017679	LIBOR FUTURES	SEP01						
531	4 000	Apr 2001	472,950 000	Local	474,250 00	-1,300 00			
	500,000 00		680,575 05	Base	688,895 55	-1,870 70	0 00		-1,870 70
WB1M	99X017679	LIBOR FUTURES	SEP01						
562	1 000	Jun 2001	118,812 500	Local	118,712 50	100 00			
	125,000 00		168,464 24	Base	171,420 85	141 79	0 00		141 79

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017679	LIBOR FUTURES	SEP01		
563	13 001	Jun 2001	1,544,700 000	Local 1,543,412 50	1,287 50
	1,625,000 00		2,190,230 14	Base 2,223,521 48	1,825 54
					0 00
					1,825 54
WB1M	99X017679	LIBOR FUTURES	SEP01		
566	3 001	Apr 2001	355,275 000	Local 355,687 50	-412 50
	375,000 00		509,997 26	Base 516,671 66	-592 14
					0 00
					-592 14
WB1M	99X017679	LIBOR FUTURES	SEP01		
567	6 001	Apr 2001	710,625 000	Local 711,375 00	-750 00
	750,000 00		1,020,102 19	Base 1,033,343 33	-1,076 63
					0 00
					-1,076 63
WB1M	99X017679	LIBOR FUTURES	SEP01		
570	18 008	May 2001	2,131,950 000	Local 2,135,850 00	-3,900 00
	2,250,000 00		3,053,805 18	Base 3,084,167 43	-5,586 36
					0 00
					-5,586 36
WB1M	99X017679	LIBOR FUTURES	SEP01		
595	6 009	May 2001	710,850 000	Local 712,050 00	-1,200 00
	750,000 00		1,010,757 62	Base 1,028,200 21	-1,706 28
					0 00
					-1,706 28
WB1M	99X017679	LIBOR FUTURES	SEP01		
626	6 004	Jun 2001	713,475 000	Local 712,575 00	900 00
	750,000 00		1,009,139 04	Base 1,018,625 97	1,272 96
					0 00
					1,272 96
WB1M	99X017679	LIBOR FUTURES	SEP01		
627	2 002	Apr 2001	236,925 000	Local 237,125 00	-200 00
	250,000 00		341,266 77	Base 344,447 77	-288 08
					0 00
					-288 08
WB1M	99X017679	LIBOR FUTURES	SEP01		
628	8 002	Apr 2001	948,650 000	Local 949,025 00	-375 00
	1,000,000 00		1,366,435 46	Base 1,371,411 75	-540 16
					0 00
					-540 16
WB1M	99X017679	LIBOR FUTURES	SEP01		
647	2 00	May 2001	237,100 000	Local 237,350 00	-250 00
	250,000 00		337,345 88	Base 342,733 40	-355 70
					0 00
					-355 70

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017679	LIBOR FUTURES	SEP01		
671	6 00	Jun 2001	714,250 000	Local	712,775 00
	750,000 00		1 006,878 23	Base	1,018,066 68
					1,475 00
					2,079 31
					0 00
					2,079 31
WB1M	99X017679	LIBOR FUTURES	SEP01		
676	9 00	May 2001	1,067,712 500	Local	1,068,175 00
	1,125,000 00		1,514,656 96	Base	1,542,444 70
					-462 50
					-656 10
					0 00
					-656 10
WB1M	99X017679	LIBOR FUTURES	SEP01		
724	9 00	May 2001	1,067,962 500	Local	1,068,187 50
	1,125,000 00		1,516,613 55	Base	1,542,462 75
					-225 00
					-319 52
					0 00
					-319 52
WB1M	99X017679	LIBOR FUTURES	SEP01		
725	4 00	Jun 2001	475,675 000	Local	474,912 50
	500,000 00		662,948 26	Base	683,909 56
					762 50
					1,062 70
					0 00
					1,062 70
WB1M	99X017679	LIBOR FUTURES	SEP01		
757	6 00	Mar 2001	706,975 000	Local	709,737 50
	750,000 00		1,008,217 05	Base	1,034,655 34
					-2,762 50
					-3,939 61
					0 00
					-3,939 61
WB1M	99X017679	LIBOR FUTURES	SEP01		
760	5 00	May 2001	593,562 500	Local	593,437 50
	625,000 00		843,986 52	Base	856,923 75
					125 00
					177 74
					0 00
					177 74
WB1M	99X017679	LIBOR FUTURES	SEP01		
761	6 00	May 2001	712,200 000	Local	712,125 00
	750,000 00		1,012,677 18	Base	1,028,308 50
					75 00
					106 64
					0 00
					106 64
WB1M	99X017679	LIBOR FUTURES	SEP01		
783	7 00	Mar 2001	826,462 500	Local	828,812 50
	875,000 00		1,180,646 55	Base	1,199,954 73
					-2,350 00
					-3,357 10
					0 00
					-3,357 10
WB1M	99X017679	LIBOR FUTURES	SEP01		
791	6 00	May 2001	712,050 000	Local	712,125 00
	750,000 00		1,017,733 07	Base	1,028,308 50
					-75 00
					-107 20
					0 00
					-107 20

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017679	LIBOR FUTURES	SEP01						
792		2 08 May 2001	237,400 000	Local	237,375 00	25 00			
		250,000 00	339,315 82	Base	342,769 50	35 73	0 00		35 73
<b>99X017679 Total</b>				Local	43,300,700 00	11,487 50			
			43,312,187 50	Base	62,570,176 49	15,033 84	0 00		15,033 84
WB1M	99X019626	LIBOR FUTURES	DEC01						
022		1 03 Feb 2001	117,962 500	Local	118,137 50	-175 00			
		125,000 00	170,915 87	Base	174,335 51	-253 56	0 00		-253 56
WB1M	99X019626	LIBOR FUTURES	DEC01						
077		1 04 Apr 2001	118,362 500	Local	118,512 50	-150 00			
		125,000 00	170,619 54	Base	173,751 18	-216 23	0 00		-216 23
WB1M	99X019626	LIBOR FUTURES	DEC01						
079		5 02 Jun 2001	598,337 500	Local	594,012 50	4,325 00			
		625,000 00	825,047 58	Base	851,457 27	5,963 75	0 00		5,963 75
WB1M	99X019626	LIBOR FUTURES	DEC01						
080		4 02 Jun 2001	479,200 000	Local	475,400 00	3,800 00			
		500 000 00	660,768 88	Base	680,962 96	5,239 82	0 00		5,239 82
WB1M	99X019626	LIBOR FUTURES	DEC01						
087		4 08 May 2001	477,300 000	Local	475,550 00	1,750 00			
		500,000 00	686,500 59	Base	679,584 71	2,517 03	0 00		2,517 03
WB1M	99X019626	LIBOR FUTURES	DEC01						
118		3 09 May 2001	357,987 500	Local	356,537 50	1,450 00			
		375,000 00	514,284 84	Base	511,512 14	2,083 08	0 00		2,083 08
WB1M	99X019626	LIBOR FUTURES	DEC01						
118		2 06 Jan 2001	236,325 000	Local	236,350 00	-25 00			
		250,000 00	344,396 42	Base	352,563 30	-36 43	0 00		-36 43

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	99X019626	LIBOR FUTURES	DEC01						
128	12 00	Jun 2001	1,429,725 000	Local	1,422,487 50	7,237 50			
	1,500,000 00		1,997 897 72	Base	2,004,973 94	10,113 70	0 00		10,113 70
WB1M	99X019626	LIBOR FUTURES	DEC01						
161	1 00	Feb 2001	117,912 500	Local	118,187 50	-275 00			
	125,000 00		171,385 82	Base	174,409 30	-399 71	0 00		-399 71
WB1M	99X019626	LIBOR FUTURES	DEC01						
184	4 00	Jun 2001	474,700 000	Local	473,300 00	1,400 00			
	500,000 00		664,627 47	Base	653,012 01	1,960 14	0 00		1,960 14
WB1M	99X019626	LIBOR FUTURES	DEC01						
224	2 00	Jan 2001	236,225 000	Local	236,337 50	-112 50			
	250,000 00		345,030 24	Base	350,914 15	-164 32	0 00		-164 32
WB1M	99X019626	LIBOR FUTURES	DEC01						
233	1 00	Apr 2001	118,200 000	Local	118,512 50	-312 50			
	125,000 00		170,243 46	Base	173,751 18	-450 09	0 00		-450 09
WB1M	99X019626	LIBOR FUTURES	DEC01						
258	2 00	Apr 2001	236,800 000	Local	237,225 00	-425 00			
	250,000 00		340,210 56	Base	343,450 69	-610 60	0 00		-610 60
WB1M	99X019626	LIBOR FUTURES	DEC01						
277	2 00	Feb 2001	236,200 000	Local	236,400 00	-200 00			
	250,000 00		349,221 70	Base	348,098 85	-295 70	0 00		-295 70
WB2A	99X019626	LIBOR FUTURES	DEC01						
293	250 00	Dec 2001	30 119 687 500	Local	29,923,125 00	196,562 50			
	31,250,000 00		43,705,180 68	Base	43,898,717 95	285,222 06	0 00		285,222 06
WB1M	99X019626	LIBOR FUTURES	DEC01						
306	1 00	Mar 2001	118,012 500	Local	118,187 50	-175 00			
	125,000 00		173,336 76	Base	174,409 29	-257 04	0 00		-257 04

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X019626	LIBOR FUTURES	DEC01		
316	1 02	Feb 2001	117,975 000	Local	118,112 50
	125,000 00		173,635 61	Base	173,991 52
					-137 50
					-202 37
					0 00
					-202 37
WB1M	99X019626	LIBOR FUTURES	DEC01		
318	1 02	Apr 2001	118,725 000	Local	118,712 50
	125,000 00		169,788 62	Base	169,699 52
					12 50
					17 88
					0 00
					17 88
WB1M	99X019626	LIBOR FUTURES	DEC01		
335	1 02	May 2001	119,250 000	Local	118,825 00
	125,000 00		168,977 25	Base	170,787 17
					425 00
					602 23
					0 00
					602 23
WB1M	99X019626	LIBOR FUTURES	DEC01		
342	1 00	May 2001	118,762 500	Local	118,737 50
	125,000 00		170,139 16	Base	169,735 28
					25 00
					35 82
					0 00
					35 82
WB1M	99X019626	LIBOR FUTURES	DEC01		
347	1 03	Mar 2001	118,062 500	Local	118,200 00
	125,000 00		173,233 11	Base	173,623 98
					-137 50
					-201 75
					0 00
					-201 75
WB1M	99X019626	LIBOR FUTURES	DEC01		
396	1 02	May 2001	118,787 500	Local	118,737 50
	125,000 00		170,507 58	Base	169,735 25
					50 00
					71 77
					0 00
					71 77
WB1M	99X019626	LIBOR FUTURES	DEC01		
450	1 02	Feb 2001	118,000 000	Local	118,137 50
	125,000 00		170,734 20	Base	174,335 51
					-137 50
					-198 95
					0 00
					-198 95
WB1M	99X019626	LIBOR FUTURES	DEC01		
463	2 00	May 2001	238,425 000	Local	237,650 00
	250,000 00		339,302 62	Base	341,491 19
					775 00
					1,102 91
					0 00
					1,102 91
WB1M	99X019626	LIBOR FUTURES	DEC01		
504	6 00	May 2001	715,525 000	Local	713,075 00
	750,000 00		1,015,186 87	Base	1,015,096 59
					2,450 00
					3,476 06
					0 00
					3,476 06



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X019626	LIBOR FUTURES	DEC01						
522	1 00	Feb 2001	118,000 000	Local	118,137 50	-137 50			
	125,000 00		171,324 20	Base	174,335 51	-199 64	0 00		-199 64
WB1M	99X019626	LIBOR FUTURES	DEC01						
559	2 00	Jun 2001	238,450 000	Local	237,775 00	675 00			
	250,000 00		338,098 26	Base	340,802 91	957 08	0 00		957 08
WB1M	99X019626	LIBOR FUTURES	DEC01						
560	2 00	Jun 2001	238,125 000	Local	237,600 00	525 00			
	250,000 00		337,637 44	Base	341,299 97	744 40	0 00		744 40
WB1M	99X019626	LIBOR FUTURES	DEC01						
568	2 00	Apr 2001	235,075 000	Local	236,225 00	-1,150 00			
	250,000 00		337,450 16	Base	344,605 03	-1,650 83	0 00		-1,650 83
WB1M	99X019626	LIBOR FUTURES	DEC01						
569	1 00	Apr 2001	117,525 000	Local	118,112 50	-587 50			
	125,000 00		168,707 14	Base	172,302 52	-843 36	0 00		-843 36
WB1M	99X019626	LIBOR FUTURES	DEC01						
570	2 00	Apr 2001	235,775 000	Local	236,600 00	-825 00			
	250,000 00		338,455 01	Base	345,637 11	-1,184 28	0 00		-1,184 28
WB1M	99X019626	LIBOR FUTURES	DEC01						
626	6 00	Apr 2001	707,725 000	Local	709,887 50	-2,162 50			
	750,000 00		1,019,407 09	Base	1,030,578 13	-3,114 88	0 00		-3,114 88
WB1M	99X019626	LIBOR FUTURES	DEC01						
648	12 00	Mar 2001	1,412,900 000	Local	1,418,350 00	-5,450 00			
	1,500,000 00		2,040,227 60	Base	2,078,984 48	-7 869 80	0 00		-7,869 80
WB1M	99X019626	LIBOR FUTURES	DEC01						
648	2 00	May 2001	237,275 000	Local	237,425 00	-150 00			
	250,000 00		337,594 87	Base	338,591 79	-213 42	0 00		-213 42

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X019626	LIBOR FUTURES	DEC01		
672	4 015 Jun 2001	476,450 000	Local	1,350 00	
	500,000 00	671,651 57	Base	1,903 10	1,903 10
WB1M	99X019626	LIBOR FUTURES	DEC01		
695	1 007 Apr 2001	118,162 500	Local	-237 50	
	125,000 00	168,157 05	Base	-337 99	-337 99
WB1M	99X019626	LIBOR FUTURES	DEC01		
721	1 00 May 2001	118,800 000	Local	75 00	
	125 000 00	168,707 88	Base	106 51	106 51
WB1M	99X019626	LIBOR FUTURES	DEC01		
722	1 00 May 2001	118,737 500	Local	37 50	
	125,000 00	168,619 12	Base	53 25	53 25
WB1M	99X019626	LIBOR FUTURES	DEC01		
757	2 008 Apr 2001	236,875 000	Local	-37 50	
	250,000 00	336,812 56	Base	-53 32	-53 32
WB1M	99X019626	LIBOR FUTURES	DEC01		
762	2 00 May 2001	237,800 000	Local	275 00	
	250,000 00	338,127 82	Base	391 02	391 02
WB1M	99X019626	LIBOR FUTURES	DEC01		
793	2 00 May 2001	238,325 000	Local	525 00	
	250,000 00	340,637 92	Base	750 38	750 38
99X019626 Total					
		42,342,450 00	Local	210,725 00	
		61,122,788 84	Base	304,557 72	304,557 72
WB2A	99X022893	LIBOR FUTURES	DEC02		
253	80 00 Nov 2001	9,418,825 000	Local	-69,087 50	
	10 000,000 00	13,589,475 93	Base	-99,679 41	-99,679 41

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
028	1 007	Oct 2001	114,750 000	Local	115,080 00
	100,000 00		166,525 20	Base	166,670 37
					-330 00
					-478 90
					0 00
					-478 90
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
067	1 008	Oct 2001	114,520 000	Local	115,080 00
	100,000 00		165,435 59	Base	166,670 36
					-560 00
					-808 98
					0 00
					-808 98
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
113	1 009	Oct 2001	114,410 000	Local	115,080 00
	100,000 00		164,544 46	Base	166,670 36
					-670 00
					-963 59
					0 00
					-963 59
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
120	1 009	Aug 2001	115,000 000	Local	115,060 00
	100,000 00		166,968 50	Base	166,641 40
					-60 00
					-87 11
					0 00
					-87 11
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
130	18 007	Nov 2001	2,055,440 000	Local	2,070,010 00
	1,800,000 00		2,911,530 79	Base	3,013,916 31
					-14,570 00
					-20,638 42
					0 00
					-20,638 42
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
131	3 007	Nov 2001	340,980 000	Local	343,980 00
	300,000 00		482,998 18	Base	504,318 13
					-3,000 00
					-4,249 51
					0 00
					-4,249 51
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
132	13 007	Nov 2001	1,477,120 000	Local	1,489,310 00
	1,300,000 00		2,092,340 50	Base	2,185,103 79
					-12,190 00
					-17,267 15
					0 00
					-17,267 15
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
133	5 007	Nov 2001	566,510 000	Local	572,880 00
	500,000 00		802,461 42	Base	844,436 84
					-6,370 00
					-9,023 12
					0 00
					-9,023 12

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/La	Future Gn/La	Base Curr Gn/La	Base Curr Gn/La	Future Gn/La	Net Base Future Gn/La
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
134	7	07 Nov 2001	810,220 000	Local	809,990 00	230 00			
	700,000 00		1,147,676 64	Base	1,178,394 32	325 79	0 00		325 79
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
135	9	07 Nov 2001	1,074,670 000	Local	1,057,670 00	17,000 00			
	900,000 00		1,522,270 07	Base	1,541,504 32	24,080 52	0 00		24,080 52
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
193	1	03 Oct 2001	114,560 000	Local	115,080 00	-520 00			
	100,000 00		162,766 85	Base	166,670 37	-738 82	0 00		-738 82
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
239	31	08 Nov 2001	3,742,790 000	Local	3,670,480 00	72,310 00			
	3,100 000 00		5,336,469 99	Base	5,330,843 29	103,099 58	0 00		103,099 58
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
240	1	08 Nov 2001	117,620 000	Local	116,710 00	910 00			
	100 000 00		167,702 60	Base	167,012 01	1,297 48	0 00		1,297 48
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
241	1	08 Nov 2001	117,600 000	Local	116,710 00	890 00			
	100,000 00		167,674 08	Base	167,012 01	1,268 96	0 00		1,268 96
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
242	1	08 Nov 2001	117,530 000	Local	116,710 00	820 00			
	100,000 00		167,574 27	Base	167,012 01	1,169 16	0 00		1,169 16
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
243	1	08 Nov 2001	117,590 000	Local	116,710 00	880 00			
	100,000 00		167,659 82	Base	167,012 01	1,254 70	0 00		1,254 70
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01						
244	2	08 Nov 2001	235,080 000	Local	233,420 00	1,660 00			
	200,000 00		335,177 06	Base	334,024 02	2,366 83	0 00		2,366 83

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	St Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
245	1	08 Nov 2001	117,240 000	Local 530 00	
	100,000 00		167,160 79	Base 167,012 01	755 67
					0 00
					755 67
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
246	1	08 Nov 2001	117,370 000	Local 660 00	
	100,000 00		167,346 15	Base 167,012 01	941 03
					0 00
					941 03
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
247	16	08 Nov 2001	1,881,020 000	Local 13,070 00	
	1,600,000 00		2,681,958 32	Base 2,659,188 69	18,635 21
					0 00
					18,635 21
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
248	8	08 Nov 2001	938,000 000	Local 4,240 00	
	800,000 00		1,337,400 40	Base 1,320,710 15	6,045 39
					0 00
					6,045 39
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
248	1	08 Oct 2001	114,100 000	Local -980 00	
	100,000 00		162,113 28	Base 166,670 37	-1,392 38
					0 00
					-1 392 38
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
249	6	08 Nov 2001	702,480 000	Local 2,730 00	
	600,000 00		1,001,595 98	Base 990,872 77	3,892 44
					0 00
					3,892 44
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
250	12	08 Nov 2001	1,402,480 000	Local 4,880 00	
	1,200,000 00		1,999,655 99	Base 1,980,958 24	6,957 90
					0 00
					6,957 90
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
251	1	08 Nov 2001	117,120 000	Local 560 00	
	100,000 00		166,989 70	Base 164,617 69	798 45
					0 00
					798 45
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
252	12	08 Nov 2001	1,403,780 000	Local 5,650 00	
	1,200,000 00		2,001,509 53	Base 1 974,579 00	8,055 77
					0 00
					8,055 77

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Fund		Asset ID	Security Name	Security Description	Notional	Close Ex. Rate	Trd Dts of Ong Trds		
Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 253	99X035895	U K TREAS BONDS FUTURES	DEC01						
	2	08 Nov 2001	233,880 000	Local	233,100 00	780 00			
	200,000 00		333,466 10	Base	329,207 13	1,112 13	0 00		1,112 13
WB1M 254	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	08 Nov 2001	117,110 000	Local	116,590 00	520 00			
	100,000 00		166,975 44	Base	164,660 06	741 42	0 00		741 42
WB1M 255	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	08 Nov 2001	117,100 000	Local	116,590 00	510 00			
	100,000 00		166,961 18	Base	164,660 05	727 16	0 00		727 16
WB1M 256	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	08 Nov 2001	116,790 000	Local	116,440 00	350 00			
	100,000 00		166,519 18	Base	164,448 21	499 03	0 00		499 03
WB1M 257	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	08 Nov 2001	116,860 000	Local	116,480 00	380 00			
	100,000 00		166,618 99	Base	164,504 70	541 80	0 00		541 80
WB1M 258	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	02 Oct 2001	115,160 000	Local	115,080 00	80 00			
	100,000 00		168,859 11	Base	166,670 37	117 30	0 00		117 30
WB1M 259	99X035895	U K TREAS BONDS FUTURES	DEC01						
	3	03 Sep 2001	344,820 000	Local	345,180 00	-360 00			
	300,000 00		499,851 08	Base	499,924 19	-521 86	0 00		-521 86
WB1M 284	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1	04 Sep 2001	115,660 000	Local	115,060 00	600 00			
	100,000 00		167,255 93	Base	166,641 40	867 66	0 00		867 66
WB1M 285	99X035895	U K TREAS BONDS FUTURES	DEC01						
	2	08 Sep 2001	231,280 000	Local	230,140 00	1,140 00			
	200,000 00		334,454 01	Base	333,311 76	1,648 56	0 00		1,648 56

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M 347	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Oct 2001	114,260 000	Local	115,080 00	-820 00			
	100,000 00		168,750 59	Base	166,670 36	-1,211 06	0 00		-1,211 06
WB1M 395	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Sep 2001	116,260 000	Local	115,080 00	1,180 00			
	100,000 00		168,844 40	Base	166,670 36	1,713 71	0 00		1,713 71
WB1M 396	99X035895	U K TREAS BONDS FUTURES	DEC01						
	2 000	Sep 2001	232,440 000	Local	230,160 00	2 280 00			
	200,000 00		337,572 61	Base	333,340 73	3,311 24	0 00		3,311 24
WB1M 397	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Sep 2001	116,280 000	Local	115,080 00	1,200 00			
	100,000 00		168,873 44	Base	166,670 36	1,742 76	0 00		1,742 76
WB1M 420	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Oct 2001	114,440 000	Local	115,080 00	-640 00			
	100,000 00		169,439 87	Base	166,670 36	-947 58	0 00		-947 58
WB1M 453	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Oct 2001	114,290 000	Local	115,080 00	-790 00			
	100,000 00		167,812 01	Base	166,670 37	-1,159 96	0 00		-1,159 96
WB1M 606	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Nov 2001	113 380 000	Local	115,080 00	-1,700 00			
	100,000 00		160,364 67	Base	166,670 36	-2,404 48	0 00		-2,404 48
WB1M 606	99X035895	U K TREAS BONDS FUTURES	DEC01						
	CXL	-1 000	Nov 2001	Local	-115,080 00	1,700 00			
	-100,000 00		-160,364 67	Base	-166,670 36	2,404 48	0 00		2,404 48
WB1M 607	99X035895	U K TREAS BONDS FUTURES	DEC01						
	1 000	Nov 2001	113,370 000	Local	115,080 00	-1,710 00			
	100,000 00		160,350 53	Base	166,670 37	-2,418 62	0 00		-2,418 62

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
607	CXL	-1 09 Nov 2001	-113,370 000	Local	-115,080 00
				Base	1,710 00
			-100,000 00		2,418 62
			-160,350 53		0 00
					2,418 62
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
609		1 09 Nov 2001	113,380 000	Local	-1,700 00
				Base	115,080 00
			100,000 00		-2,404 48
			160,364 67		0 00
					-2,404 48
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
609	CXL	-1 09 Nov 2001	-113,380 000	Local	-115,080 00
				Base	1,700 00
			-100,000 00		2,404 48
			-160,364 67		0 00
					2,404 48
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
635		1 01 Oct 2001	115,280 000	Local	200 00
				Base	115,080 00
			100,000 00		288 68
			166,395 15		0 00
					288 68
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
681		1 02 Oct 2001	115,070 000	Local	-10 00
				Base	115,080 00
			100,000 00		-14 51
			166,909 04		0 00
					-14 51
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
740		1 05 Oct 2001	114,610 000	Local	-470 00
				Base	115,080 00
			100,000 00		-680 14
			165,852 13		0 00
					-680 14
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01		
780		1 06 Oct 2001	114,670 000	Local	-410 00
				Base	115,080 00
			100,000 00		-593 52
			165,996 29		0 00
					-593 52
<b>99X035895 Total</b>					
			20,916,240 00	Local	93,490 00
			29,830,912 71	Base	133,479 72
					0 00
					133,479 72
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
140		1 00 Dec 2001	117,340 000	Local	1,550 00
				Base	115,790 00
			100,000 00		2,230 30
			168,840 53		0 00
					2,230 30



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
141	1 00	Dec 2001	117,360 000	Local	115,790 00	1,570 00			
	100,000 00		168,869 30	Base	165,093 38	2,259 07	0 00		2,259 07
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
142	1 00	Dec 2001	117,400 000	Local	115,790 00	1,610 00			
	100,000 00		168,926 86	Base	165,093 38	2,316 63	0 00		2,316 63
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
289	1 00	Dec 2001	116,580 000	Local	115,420 00	1,160 00			
	100,000 00		167,327 27	Base	163,492 43	1,664 95	0 00		1,664 95
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
290	2 00	Dec 2001	233,060 000	Local	230,840 00	2,220 00			
	200,000 00		334,511 02	Base	326,984 87	3,186 37	0 00		3,186 37
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
291	1 00	Dec 2001	116,630 000	Local	115,450 00	1,180 00			
	100,000 00		167,399 04	Base	163,534 93	1,693 65	0 00		1 693 65
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
292	1 00	Dec 2001	116,650 000	Local	115,450 00	1,200 00			
	100,000 00		167,427 75	Base	163,534 93	1,722 36	0 00		1,722 36
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
293	1 00	Dec 2001	116,660 000	Local	115,450 00	1,210 00			
	100,000 00		167,442 10	Base	163,534 92	1,736 71	0 00		1,736 71
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
294	1 00	Dec 2001	116,670 000	Local	115,450 00	1,220 00			
	100,000 00		167,456 45	Base	163,534 93	1,751 07	0 00		1,751 07
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
295	1 00	Dec 2001	116,700 000	Local	115,450 00	1,250 00			
	100,000 00		167,499 51	Base	163,534 93	1,794 13	0 00		1,794 13

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
296	3 00	Dec 2001	349,800 000	Local	346,320 00	3,480 00			
	300,000 00		502,067 94	Base	490,562 28	4,994 84	0 00		4,994 84
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
325	1 00	Dec 2001	116,850 000	Local	115,570 00	1,280 00			
	100,000 00		168,836 56	Base	163,704 91	1,849 47	0 00		1,849 47
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
325	CXL	-1 00	Dec 2001	Local	-115,570 00	-1,280 00			
	-100,000 00		-168,836 56	Base	-163,704 91	-1,849 47	0 00		-1,849 47
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
326	1 00	Dec 2001	116,850 000	Local	115,570 00	1,280 00			
	100,000 00		167,714 81	Base	163,704 91	1,837 18	0 00		1,837 18
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
354	2 09	Nov 2001	229,000 000	Local	230,500 00	-1,500 00			
	200,000 00		325,729 60	Base	326,503 25	-2,133 60	0 00		-2,133 60
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
355	1 09	Nov 2001	114,420 000	Local	115,250 00	-830 00			
	100,000 00		162,751 01	Base	163,251 63	-1,180 59	0 00		-1,180 59
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
356	4 09	Nov 2001	457,800 000	Local	461,000 00	-3,200 00			
	400,000 00		651,174 72	Base	653,006 51	-4,551 68	0 00		-4,551 68
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
357	2 09	Nov 2001	228,860 000	Local	230,500 00	-1,640 00			
	200,000 00		325,530 46	Base	326,503 25	-2,332 74	0 00		-2,332 74
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
394	1 00	Dec 2001	116,030 000	Local	115,570 00	460 00			
	100,000 00		167,907 01	Base	163,704 91	665 67	0 00		665 67

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
394	CXL	-1 00 Dec 2001	-116,030 000	Local	-115,570 00	-460 00			
		-100,000 00	-167,907 01	Base	-163,704 91	-665 67	0 00		-665 67
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
395		1 00 Dec 2001	116,020 000	Local	115,570 00	450 00			
		100,000 00	167,892 54	Base	163,704 91	651 19	0 00		651 19
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
395	CXL	-1 00 Dec 2001	-116,020 000	Local	-115,570 00	-450 00			
		-100,000 00	-167,892 54	Base	-163,704 91	-651 19	0 00		-651 19
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
396		1 00 Dec 2001	116,040 000	Local	115,570 00	470 00			
		100,000 00	167,921 48	Base	163,704 91	680 14	0 00		680 14
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
396	CXL	-1 00 Dec 2001	-116,040 000	Local	-115,570 00	-470 00			
		-100,000 00	-167,921 48	Base	-163,704 91	-680 14	0 00		-680 14
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
397		1 00 Dec 2001	116,060 000	Local	115 570 00	490 00			
		100 000 00	167,950 43	Base	163,704 91	709 08	0 00		709 08
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
397	CXL	-1 00 Dec 2001	-116,060 000	Local	-115,570 00	-490 00			
		-100,000 00	-167,950 43	Base	-163,704 91	-709 08	0 00		-709 08
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
398		1 00 Dec 2001	116,080 000	Local	115,570 00	510 00			
		100,000 00	167,979 37	Base	163,704 91	738 02	0 00		738 02
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
398	CXL	-1 00 Dec 2001	-116,080 000	Local	-115,570 00	-510 00			
		-100,000 00	-167,979 37	Base	-163,704 91	-738 02	0 00		-738 02

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1M 399	99X042487	U K TREAS BONDS FUTURES	MAR02						
		2 00 Dec 2001	232,440 000	Local	231,140 00	1,300 00			
		200,000 00	336,363 92	Base	327,409 81	1,881 23	0 00		1,881 23
WB1M 399	99X042487	U K TREAS BONDS FUTURES	MAR02						
		CXL -2 00 Dec 2001	-232,440 000	Local	-231,140 00	-1,300 00			
		-200,000 00	-336,363 92	Base	-327,409 81	-1,881 23	0 00		-1,881 23
WB1M 400	99X042487	U K TREAS BONDS FUTURES	MAR02						
		1 00 Dec 2001	116,230 000	Local	115,570 00	660 00			
		100,000 00	168,196 43	Base	163,704 91	955 09	0 00		955 09
WB1M 400	99X042487	U K TREAS BONDS FUTURES	MAR02						
		CXL -1 00 Dec 2001	-116,230 000	Local	-115,570 00	-660 00			
		-100,000 00	-168,196 43	Base	-163,704 91	-955 09	0 00		-955 09
WB1M 447	99X042487	U K TREAS BONDS FUTURES	MAR02						
		1 00 Nov 2001	114,240 000	Local	115,250 00	-1,010 00			
		100,000 00	162,597 79	Base	163,251 63	-1,437 53	0 00		-1,437 53
WB1M 448	99X042487	U K TREAS BONDS FUTURES	MAR02						
		1 00 Nov 2001	114,200 000	Local	115,250 00	-1,050 00			
		100,000 00	162,540 86	Base	163,251 63	-1,494 47	0 00		-1,494 47
WB1M 449	99X042487	U K TREAS BONDS FUTURES	MAR02						
		1 00 Nov 2001	114,270 000	Local	115,250 00	-980 00			
		100,000 00	162,640 49	Base	163,251 63	-1,394 83	0 00		-1,394 83
WB1M 450	99X042487	U K TREAS BONDS FUTURES	MAR02						
		3 00 Nov 2001	343,190 000	Local	345,970 00	-2,780 00			
		300,000 00	488,462 33	Base	490,066 50	-3,956 77	0 00		-3,956 77
WB1M 451	99X042487	U K TREAS BONDS FUTURES	MAR02						
		1 00 Nov 2001	114,450 000	Local	115,360 00	-910 00			
		100,000 00	162,896 69	Base	163,407 44	-1 295 20	0 00		-1,295 20

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
452	2 00	Nov 2001	228,880 000	Local	230,720 00	-1,840 00			
	200,000 00		325,764 90	Base	326,814 89	-2,618 87	0 00		-2,618 87
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
453	1 00	Nov 2001	114,430 000	Local	115,360 00	-930 00			
	100,000 00		162,868 22	Base	163,407 44	-1,323 67	0 00		-1,323 67
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
454	2 00	Nov 2001	228,960 000	Local	230,720 00	-1,760 00			
	200,000 00		325,878 77	Base	326,814 89	-2,505 01	0 00		-2,505 01
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
455	1 00	Nov 2001	114,500 000	Local	115,360 00	-860 00			
	100,000 00		162,967 85	Base	163,407 44	-1,224 04	0 00		-1,224 04
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
465	1 00	Dec 2001	116,050 000	Local	115,480 00	570 00			
	100,000 00		167,935 95	Base	163,577 42	824 85	0 00		824 85
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
466	2 00	Dec 2001	232,260 000	Local	231,050 00	1,210 00			
	200,000 00		336,103 45	Base	327,282 33	1,750 99	0 00		1,750 99
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
467	1 00	Dec 2001	116,080 000	Local	115,570 00	510 00			
	100,000 00		167,979 37	Base	163,704 91	738 02	0 00		738 02
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
468	1 00	Dec 2001	116,060 000	Local	115,570 00	490 00			
	100,000 00		167,950 43	Base	163,704 91	709 08	0 00		709 08
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
469	1 00	Dec 2001	116,040 000	Local	115,570 00	470 00			
	100,000 00		167,921 48	Base	163,704 91	680 14	0 00		680 14

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
470	1 00	Dec 2001	116,030 000	Local	115,570 00
	100,000 00		167,907 01	Base	163,704 91
					460 00
					665 67
					0 00
					665 67
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
471	1 00	Dec 2001	116,020 000	Local	115,570 00
	100,000 00		167,892 54	Base	163,704 91
					450 00
					651 19
					0 00
					651 19
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
485	1 00	Dec 2001	116,070 000	Local	115,570 00
	100,000 00		167,906 86	Base	163,704 90
					500 00
					723 30
					0 00
					723 30
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
486	2 00	Dec 2001	231,980 000	Local	231,140 00
	200,000 00		335,582 27	Base	327,409 81
					840 00
					1,215 14
					0 00
					1,215 14
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
487	1 00	Dec 2001	116,120 000	Local	115,570 00
	100,000 00		167,979 19	Base	163,704 91
					550 00
					795 63
					0 00
					795 63
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
488	1 00	Dec 2001	116,150 000	Local	115,570 00
	100,000 00		168,022 59	Base	163,704 91
					580 00
					839 03
					0 00
					839 03
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
489	1 00	Dec 2001	115,980 000	Local	115,570 00
	100,000 00		167,776 67	Base	163,704 90
					410 00
					593 11
					0 00
					593 11
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
490	1 00	Dec 2001	116,100 000	Local	115,620 00
	100,000 00		167,950 26	Base	163,775 73
					480 00
					694 37
					0 00
					694 37
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02		
491	1 00	Dec 2001	116,010 000	Local	115,570 00
	100,000 00		167,820 07	Base	163,704 90
					440 00
					636 50
					0 00
					636 50

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	St Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
492	2 00	Dec 2001	232,080 000	Local	231,140 00	940 00			
	200,000 00		335,726 93	Base	327,409 81	1,359 80	0 00		1,359 80
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
493	1 00	Dec 2001	116,090 000	Local	115,570 00	520 00			
	100,000 00		167,935 79	Base	163,704 91	752 23	0 00		752 23
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
494	1 00	Dec 2001	116,130 000	Local	115,570 00	560 00			
	100,000 00		167,993 66	Base	163,704 91	810 10	0 00		810 10
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
495	2 00	Dec 2001	232,400 000	Local	231,200 00	1,200 00			
	200,000 00		336,189 84	Base	327,494 80	1,735 92	0 00		1,735 92
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
496	1 00	Dec 2001	115,720 000	Local	115,450 00	270 00			
	100,000 00		167,400 55	Base	163,534 92	390 58	0 00		390 58
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
567	1 00	Dec 2001	116,360 000	Local	115,630 00	730 00			
	100,000 00		168,850 00	Base	163,789 90	1,059 30	0 00		1,059 30
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
568	1 00	Dec 2001	116,350 000	Local	115,630 00	720 00			
	100,000 00		168,835 49	Base	163,789 89	1,044 79	0 00		1,044 79
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
569	1 00	Dec 2001	116,340 000	Local	115,630 00	710 00			
	100,000 00		168,820 97	Base	163,789 90	1,030 28	0 00		1,030 28
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
570	2 00	Dec 2001	232,780 000	Local	231,320 00	1,460 00			
	200,000 00		337,787 06	Base	329,816 06	2,118 61	0 00		2,118 61

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
571	1 00	Dec 2001	116,380 000	Local	115,630 00	750 00			
	100,000 00		168,879 02	Base	163,789 89	1,088 33	0 00		1,088 33
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
706	1 09	Dec 2001	116,470 000	Local	115,660 00	810 00			
	100,000 00		168,846 56	Base	164,908 03	1,174 26	0 00		1,174 26
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
707	1 09	Dec 2001	116,420 000	Local	115,660 00	760 00			
	100,000 00		168,774 07	Base	164,908 03	1,101 77	0 00		1,101 77
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
708	1 09	Dec 2001	116,300 000	Local	115,660 00	640 00			
	100,000 00		168,600 11	Base	164,908 03	927 81	0 00		927 81
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
709	1 09	Dec 2001	116,210 000	Local	115,660 00	550 00			
	100,000 00		168,469 64	Base	164,908 03	797 34	0 00		797 34
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
748	2 00	Dec 2001	233,420 000	Local	231,320 00	2,100 00			
	200,000 00		337,805 42	Base	329,816 05	3,039 12	0 00		3,039 12
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
749	1 00	Dec 2001	116,810 000	Local	115,660 00	1,150 00			
	100,000 00		169,047 43	Base	164,908 03	1,664 28	0 00		1,664 28
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
750	2 00	Dec 2001	233,460 000	Local	231,320 00	2,140 00			
	200,000 00		337,863 31	Base	329,816 05	3,097 01	0 00		3,097 01
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
751	1 00	Dec 2001	116,690 000	Local	115,660 00	1,030 00			
	100,000 00		168,873 77	Base	164,908 03	1,490 62	0 00		1,490 62



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
752	1	00 Dec 2001	116,670 000	Local	115,660 00	1,010 00			
	100,000 00		168,844 82	Base	164,908 03	1,461 67	0 00		1,461 67
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
753	1	00 Dec 2001	116,650 000	Local	115,660 00	990 00			
	100,000 00		168,815 88	Base	164,908 03	1,432 73	0 00		1,432 73
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
754	1	00 Dec 2001	116,850 000	Local	115,660 00	1,190 00			
	100,000 00		169,105 32	Base	164,908 03	1,722 17	0 00		1,722 17
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02						
755	1	00 Dec 2001	116,770 000	Local	115,660 00	1,110 00			
	100,000 00		168,989 54	Base	164,908 02	1,606 39	0 00		1,606 39
<b>99X042487 Total</b>									
			9,269,200 00	Local	9,240,260 00	28,940 00			
			13,336,469 59	Base	13,109,269 14	42,160 39	0 00		42,160 39
<b>POUND STERLING Total</b>									
			246,732,332 50	Local	246,358,645 00	373,687 50			
			354,423,240 27	Base	356,642,820 49	530,057 77	0 00		530,057 77
<b>US DOLLAR</b>									
WB1E	280993999	EURODOLLAR FUTURES	JUN02						
284	75	00 Aug 2001	17,823,882 000	Local	17,931,562 50	-107,680 50			
	18,750,000 00		17,823,882 00	Base	17,931,562 50	-107,680 50	0 00		-107,680 50
WB1Z	28099X910	EURODOLLAR FUTURES	SEP02						
353	131	00 Sep 2001	31,385,635 000	Local	31,385,307 50	327 50			
	32,750,000 00		31,385,635 00	Base	31,385,307 50	327 50	0 00		327 50

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1H	28099X910	EURODOLLAR FUTURES	SEP02						
746		21 <del>08</del> Sep 2001	5,031,285 000	Local	5,031,232 50				
		5,250,000 00	5,031,285 00	Base	5,031,232 50		0 00		52 50
<b>28099X910 Total</b>									
			36,416,920 00	Local	36,416,540 00				380 00
			36,416,920 00	Base	36,416,540 00		0 00		380 00
WB1Y	29899N961	EURODOLLAR FUTURES	MAR02						
401		300 <del>09</del> Mar 2001	71,332,999 500	Local	71,322,249 75				
		75,000,000 00	71,332,999 50	Base	71,322,249 75		0 00		10,749 75
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
022		3 <del>02</del> Jan 2001	700,415 900	Local	705,475 00				
		750,000 00	700,415 90	Base	705,475 00		0 00		-5,059 10
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
103		3 <del>03</del> Jan 2001	700,965 900	Local	705,750 00				
		750,000 00	700,965 90	Base	705,750 00		0 00		-4,784 10
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
167		5 <del>02</del> Jan 2001	1,166,901 500	Local	1,176,250 00				
		1,250,000 00	1,166,901 50	Base	1,176,250 00		0 00		-9,348 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
226		2 <del>02</del> Jan 2001	466,235 600	Local	470,500 00				
		500,000 00	466,235 60	Base	470,500 00		0 00		-4,264 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
227		2 <del>02</del> Jan 2001	466,210 600	Local	469,950 00				
		500,000 00	466,210 60	Base	469,950 00		0 00		-3,739 40

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Lot Ticker	Contracts Notional Pa	Trd Date Stl Date	Notional Proceeds	Future Gn/Ls Future Gn/Ls	Base Curr Gn/Ls Net Base Future Gn/Ls
WB1M 292	29899N987	EURODOLLAR FUTURES	DEC01		
	5	02 Feb 2001	1,174,651 500	Local 1,180,375 00	-5,723 50
	1,250,000 00		1,174,651 50	Base 1,180,375 00	-5,723 50
					0 00
					-5,723 50
WB1M 297	29899N987	EURODOLLAR FUTURES	DEC01		
	3	05 Jan 2001	698,565 900	Local 704,925 00	-6,359 10
	750,000 00		698,565 90	Base 704,925 00	-6,359 10
					0 00
					-6,359 10
WB1M 298	29899N987	EURODOLLAR FUTURES	DEC01		
	4	05 Jan 2001	931,361 120	Local 939,900 00	-8,538 88
	1,000,000 00		931,361 12	Base 939,900 00	-8,538 88
					0 00
					-8,538 88
WB1M 299	29899N987	EURODOLLAR FUTURES	DEC01		
	1	05 Jan 2001	232,817 800	Local 234,975 00	-2,157 20
	250,000 00		232,817 80	Base 234,975 00	-2,157 20
					0 00
					-2,157 20
WB1M 336	29899N987	EURODOLLAR FUTURES	DEC01		
	1	05 Feb 2001	236,180 300	Local 236,662 50	-482 20
	250,000 00		236,180 30	Base 236,662 50	-482 20
					0 00
					-482 20
WB1M 392	29899N987	EURODOLLAR FUTURES	DEC01		
	3	08 Jan 2001	697,965 900	Local 704,925 00	-6,959 10
	750,000 00		697,965 90	Base 704,925 00	-6,959 10
					0 00
					-6,959 10
WB1M 403	29899N987	EURODOLLAR FUTURES	DEC01		
	4	08 Jan 2001	930,921 200	Local 939,900 00	-8,978 80
	1,000,000 00		930,921 20	Base 939,900 00	-8,978 80
					0 00
					-8,978 80
WB1M 479	29899N987	EURODOLLAR FUTURES	DEC01		
	3	00 Jan 2001	698,228 400	Local 704,925 00	-6,696 60
	750,000 00		698,228 40	Base 704,925 00	-6,696 60
					0 00
					-6,696 60
WB1M 484	29899N987	EURODOLLAR FUTURES	DEC01		
	2	01 Jan 2001	465,885 600	Local 469,950 00	-4,064 40
	500,000 00		465,885 60	Base 469,950 00	-4,064 40
					0 00
					-4,064 40

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
546	2 002	Jan 2001	466,635 600	Local	469,950 00	-3,314 40			
	500,000 00		466,635 60	Base	469,950 00	-3,314 40	0 00		-3,314 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
712	1 009	Jan 2001	232,780 300	Local	234,975 00	-2,194 70			
	250,000 00		232,780 30	Base	234,975 00	-2,194 70	0 00		-2,194 70
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
778	1 008	Jan 2001	232 792 800	Local	234,975 00	-2,182 20			
	250,000 00		232,792 80	Base	234,975 00	-2,182 20	0 00		-2 182 20
<b>29899N987 Total</b>									
			10,499,515 92	Local	10,584,362 50	-84,846 58			
			10,499,515 92	Base	10,584,362 50	-84,846 58	0 00		-84,846 58
WB1Z	29899N995	EURODOLLAR FUTURES	SEP01						
083	18 001	Apr 2001	4,322,704 960	Local	4,312,284 98	10,419 98			
	4,500 000 00		4,322,704 96	Base	4,312,284 98	10,419 98	0 00		10,419 98
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
225	2 004	Jan 2001	468,960 600	Local	471,800 00	-2,839 40			
	500,000 00		468,960 60	Base	471,800 00	-2,839 40	0 00		-2,839 40
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
226	2 004	Jan 2001	470,985 600	Local	472,837 50	-1,851 90			
	500,000 00		470,985 60	Base	472,837 50	-1,851 90	0 00		-1,851 90
WB1H	29899N995	EURODOLLAR FUTURES	SEP01						
244	92 001	Apr 2001	22,094,019 880	Local	22,040,664 94	53,354 94			
	23,000,000 00		22,094,019 88	Base	22,040,664 94	53,354 94	0 00		53,354 94
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
302	4 005	Jan 2001	940,731 200	Local	945,525 00	-4,793 80			
	1,000,000 00		940,731 20	Base	945,525 00	-4,793 80	0 00		-4,793 80

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
303	3	015 Jan 2001	704,228 400	Local	708,525 00	-4,296 60			
	750,000 00		704,228 40	Base	708,525 00	-4,296 60	0 00		-4,296 60
WB1Y	29899N995	EURODOLLAR FUTURES	SEP01						
367	141	008 Feb 2001	33,548,835 000	Local	33,532,620 00	16,215 00			
	35,250,000 00		33,548,835 00	Base	33,532,620 00	16,215 00	0 00		16,215 00
WB1Y	29899N995	EURODOLLAR FUTURES	SEP01						
387	71	002 Mar 2001	16,848,122 500	Local	16,885,220 00	-37,097 50			
	17,750,000 00		16,848,122 50	Base	16,885,220 00	-37,097 50	0 00		-37,097 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
390	3	018 Jan 2001	705,315 900	Local	709,275 00	-3,959 10			
	750,000 00		705,315 90	Base	709,275 00	-3,959 10	0 00		-3,959 10
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
391	3	018 Jan 2001	705,990 900	Local	709,650 00	-3 659 10			
	750,000 00		705,990 90	Base	709,650 00	-3,659 10	0 00		-3,659 10
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
401	5	019 Jan 2001	1,177,439 000	Local	1,182,800 00	-5,361 00			
	1,250,000 00		1,177,439 00	Base	1,182,800 00	-5,361 00	0 00		-5,361 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
402	5	019 Jan 2001	1,177,601 500	Local	1,182,912 50	-5,311 00			
	1,250,000 00		1,177,601 50	Base	1,182,912 50	-5,311 00	0 00		-5,311 00
WB1Y	29899N995	EURODOLLAR FUTURES	SEP01						
453	100	007 Mar 2001	23,918,500 000	Local	23,907,000 00	11,500 00			
	25,000,000 00		23,918,500 00	Base	23,907,000 00	11,500 00	0 00		11,500 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
477	3	000 Jan 2001	708,096 200	Local	710,462 50	-2,366 30			
	750,000 00		708,096 20	Base	710,462 50	-2,366 30	0 00		-2,366 30

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1Y	29899N995	EURODOLLAR FUTURES	SEP01						
520		93 001 Apr 2001	22,334,067 180	Local	22,280,184 84	53,882 34			
		23,250,000 00	22,334,067 18	Base	22,280,184 84	53,882 34	0 00		53,882 34
<b>29899N995 Total</b>			130,125,598 82	Local	130,051,762 26	73,836 56			
			130,125,598 82	Base	130,051,762 26	73,836 56	0 00		73,836 56
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
011		9 09 Mar 2001	931,677 590	Local	936,658 17	-4,980 58			
		900,000 00	931,677 59	Base	936,658 17	-4,980 58	0 00		-4,980 58
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
014		32 02 Mar 2001	3,308,520 320	Local	3,330,340 16	-21,819 84			
		3,200,000 00	3,308,520 32	Base	3,330,340 16	-21,819 84	0 00		-21,819 84
WB1Q	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
014		3 07 Feb 2001	302,964 000	Local	308,144 25	-5,180 25			
		300,000 00	302,964 00	Base	308,144 25	-5,180 25	0 00		-5,180 25
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
032		1 03 Jan 2001	99,305 290	Local	101,382 81	-2,077 52			
		100,000 00	99,305 29	Base	101,382 81	-2,077 52	0 00		-2,077 52
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
047		67 06 Feb 2001	6,862,509 170	Local	6,920,622 96	-58,113 79			
		6,700,000 00	6,862,509 17	Base	6,920,622 96	-58,113 79	0 00		-58,113 79
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
054		112 07 Feb 2001	11,592,407 120	Local	11,639,677 56	-47,270 44			
		11,200,000 00	11,592,407 12	Base	11,639,677 56	-47,270 44	0 00		-47,270 44
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
060		2 02 Mar 2001	206,851 020	Local	208,335 76	-1,484 74			
		200,000 00	206,851 02	Base	208,335 76	-1,484 74	0 00		-1,484 74

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
063	132	05 Mar 2001	13,582,135 220	Local	13,690,394 11	-108,258 89			
	13,200,000 00		13,582,135 22	Base	13,690,394 11	-108,258 89	0 00		-108,258 89
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
068	195	08 Mar 2001	20,014,222 500	Local	20,196,251 25	-182,028 75			
	19,500,000 00		20,014,222 50	Base	20,196,251 25	-182,028 75	0 00		-182,028 75
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
086	103	05 Feb 2001	10,421,133 500	Local	10,573,375 05	-152,241 55			
	10,300,000 00		10,421,133 50	Base	10,573,375 05	-152,241 55	0 00		-152,241 55
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
130	10	02 Jan 2001	984,959 240	Local	1,013,765 62	-28,806 38			
	1,000,000 00		984,959 24	Base	1,013,765 62	-28,806 38	0 00		-28,806 38
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
131	13	02 Jan 2001	1,280,406 390	Local	1,317,976 56	-37,570 17			
	1,300,000 00		1,280,406 39	Base	1,317,976 56	-37,570 17	0 00		-37,570 17
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
160	6	09 Jan 2001	595 124 990	Local	608,296 87	-13,171 88			
	600,000 00		595,124 99	Base	608,296 87	-13,171 88	0 00		-13,171 88
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
175	1	00 Jan 2001	98,961 540	Local	101,382 81	-2,421 27			
	100,000 00		98,961 54	Base	101,382 81	-2,421 27	0 00		-2,421 27
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
234	1	04 Jan 2001	98,820 920	Local	101,382 81	-2,561 89			
	100,000 00		98,820 92	Base	101,382 81	-2,561 89	0 00		-2,561 89
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
234	CXL	-1 04 Jan 2001	-98 820 920	Local	-101,382 81	2,561 89			
	-100,000 00		-98,820 92	Base	-101,382 81	2,561 89	0 00		2,561 89

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M 236	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	1 00	Jan 2001	98,820 920	Local	101,382 81	-2,561 89		
	100,000 00		98,820 92	Base	101,382 81	-2,561 89	0 00	-2,561 89
WB1M 258	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	3 00	Feb 2001	295,290 900	Local	304,148 44	-8,857 54		
	300,000 00		295,290 90	Base	304,148 44	-8,857 54	0 00	-8,857 54
WB1M 289	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	2 02	Feb 2001	197,329 340	Local	202,765 62	-5,436 28		
	200,000 00		197,329 34	Base	202,765 62	-5,436 28	0 00	-5,436 28
WB1M 311	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	2 05	Jan 2001	196,485 590	Local	202,765 62	-6,280 03		
	200,000 00		196,485 59	Base	202,765 62	-6,280 03	0 00	-6,280 03
WB1Y 332	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	300 00	Feb 2001	31,362,750 000	Local	31,337,625 00	25,125 00		
	30,000,000 00		31,362,750 00	Base	31,337,625 00	25,125 00	0 00	25,125 00
WB1M 395	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	4 08	Jan 2001	393,033 700	Local	405,531 25	-12,497 55		
	400,000 00		393,033 70	Base	405,531 25	-12,497 55	0 00	-12,497 55
WB1M 398	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	1 07	Feb 2001	98,899 040	Local	101,382 81	-2,483 77		
	100,000 00		98,899 04	Base	101,382 81	-2,483 77	0 00	-2,483 77
WB1M 427	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	12 08	Feb 2001	1,188,288 600	Local	1,216,593 75	-28,305 15		
	1,200,000 00		1,188,288 60	Base	1,216,593 75	-28,305 15	0 00	-28,305 15
WB1M 496	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01					
	16 00	Jan 2001	1,581,134 780	Local	1,622,124 99	-40,990 21		
	1,600,000 00		1,581,134 78	Base	1,622,124 99	-40,990 21	0 00	-40,990 21



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
653	2 01	Feb 2001	198,110 590	Local	202,765 62
	200,000 00		198,110 59	Base	202,765 62
					-4,655 03
					-4,655 03
					0 00
					-4,655 03
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
744	53 06	Mar 2001	5,501,268 030	Local	5,515,875 89
	5 300,000 00		5,501,268 03	Base	5,515,875 89
					-14,607 86
					-14,607 86
					0 00
					-14,607 86
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
747	40 00	Feb 2001	3,966,707 760	Local	4,060,308 88
	4,000,000 00		3,966,707 76	Base	4,060,308 88
					-93,601 12
					-93,601 12
					0 00
					-93,601 12
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
754	2 02	Jan 2001	198,048 090	Local	202,765 62
	200,000 00		198,048 09	Base	202,765 62
					-4,717 53
					-4,717 53
					0 00
					-4,717 53
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
755	37 07	Mar 2001	3,828,945 370	Local	3,850,705 81
	3,700,000 00		3,828,945 37	Base	3,850,705 81
					-21,760 44
					-21,760 44
					0 00
					-21,760 44
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
757	51 01	Feb 2001	5,145,607 260	Local	5,220,124 38
	5,100,000 00		5,145,607 26	Base	5,220,124 38
					-74,517 12
					-74,517 12
					0 00
					-74,517 12
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
776	27 02	Feb 2001	2,726,676 270	Local	2,763,595 26
	2,700,000 00		2 726,676 27	Base	2,763,595 26
					-36,918 99
					-36,918 99
					0 00
					-36,918 99
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
787	49 03	Mar 2001	5,061,999 880	Local	5,099,583 37
	4,900,000 00		5,061,999 88	Base	5,099,583 37
					-37,583 49
					-37,583 49
					0 00
					-37,583 49
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
789	1 03	Jan 2001	98,899 040	Local	101,382 81
	100,000 00		98,899 04	Base	101,382 81
					-2,483 77
					-2,483 77
					0 00
					-2,483 77

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
790	27	Feb 2001	2,663,102 460	Local	2,737,335 93	-74,233 47			
	2,700,000 00		2,663,102 46	Base	2,737,335 93	-74,233 47	0 00		-74,233 47
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
795	134	Feb 2001	13,555,829 840	Local	13,737,807 92	-181,978 08			
	13,400,000 00		13,555,829 84	Base	13,737,807 92	-181,978 08	0 00		-181,978 08
<b>92399G969</b>	<b>Total</b>			Local	149,933,175 72	-1,294,770 37			
			148,638,405 35	Base	149,933,175 72	-1,294,770 37	0 00		-1,294,770 37
WB1Q	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
02	5	Feb 2001	517,752 330	Local	521,698 75	-3,946 42			
	500,000 00		517,752 33	Base	521,698 75	-3,946 42	0 00		-3,946 42
WB1Q	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
023	8	Feb 2001	831,095 220	Local	839,771 94	-8,676 72			
	800,000 00		831,095 22	Base	839,771 94	-8,676 72	0 00		-8,676 72
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
023	4	Jan 2001	398,750 000	Local	407,781 25	-9,031 25			
	400,000 00		398,750 00	Base	407,781 25	-9,031 25	0 00		-9,031 25
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
023	CXL	-4 Jan 2001	-398,750 000	Local	-407,781 25	9,031 25			
	-400,000 00		-398,750 00	Base	-407,781 25	9,031 25	0 00		9,031 25
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
024	8	Jan 2001	797,125 000	Local	815,562 50	-18,437 50			
	800,000 00		797,125 00	Base	815,562 50	-18,437 50	0 00		-18,437 50
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
024	CXL	-8 Jan 2001	-797,125 000	Local	-815,562 50	18,437 50			
	-800,000 00		-797,125 00	Base	-815,562 50	18,437 50	0 00		18,437 50

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
025	3 <del>000</del> Jan 2001	298,781 250	Local	305,835 94	-7,054 69				
	300,000 00	298,781 25	Base	305,835 94	-7,054 69	0 00			-7,054 69
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
025	CXL -3 <del>000</del> Jan 2001	-298,781 250	Local	-305,835 94	7,054 69				
	-300,000 00	-298,781 25	Base	-305,835 94	7,054 69	0 00			7,054 69
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
026	5 <del>000</del> Jan 2001	497,890 620	Local	509,726 56	-11,835 94				
	500,000 00	497,890 62	Base	509,726 56	-11,835 94	0 00			-11,835 94
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
026	CXL -5 <del>000</del> Jan 2001	-497,890 620	Local	-509,726 56	11,835 94				
	-500,000 00	-497,890 62	Base	-509,726 56	11,835 94	0 00			11,835 94
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
027	7 <del>000</del> Jan 2001	696,937 480	Local	713,617 18	-16,679 70				
	700,000 00	696,937 48	Base	713,617 18	-16,679 70	0 00			-16,679 70
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
027	CXL -7 <del>000</del> Jan 2001	-696,937 480	Local	-713,617 18	16,679 70				
	-700,000 00	-696,937 48	Base	-713,617 18	16,679 70	0 00			16,679 70
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
028	5 <del>000</del> Jan 2001	497,734 370	Local	509,726 56	-11,992 19				
	500,000 00	497,734 37	Base	509,726 56	-11,992 19	0 00			-11,992 19
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
028	CXL -5 <del>000</del> Jan 2001	-497,734 370	Local	-509,726 56	11,992 19				
	-500,000 00	-497,734 37	Base	-509,726 56	11,992 19	0 00			11,992 19
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
029	2 <del>000</del> Jan 2001	199,031 240	Local	203,890 62	-4,859 38				
	200,000 00	199 031 24	Base	203,890 62	-4,859 38	0 00			-4,859 38

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Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base	Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
029	CXL	-2	Jan 2001	-199,031 240	Local	-203,890 62		4,859 38	
		-200,000 00		-199,031 24	Base	-203,890 62		4,859 38	0 00
									4,859 38
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
030		2	Jan 2001	198,999 990	Local	203,890 62		-4,890 63	
		200,000 00		198,999 99	Base	203,890 62		-4,890 63	0 00
									-4,890 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
030	CXL	-2	Jan 2001	-198,999 990	Local	-203,890 62		4,890 63	
		-200,000 00		-198,999 99	Base	-203,890 62		4,890 63	0 00
									4,890 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
031		4	Jan 2001	397,649 500	Local	407,781 25		-10 131 75	
		400,000 00		397,649 50	Base	407,781 25		-10,131 75	0 00
									-10,131 75
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
031	CXL	-4	Jan 2001	-397,649 500	Local	-407,781 25		10,131 75	
		-400,000 00		-397,649 50	Base	-407,781 25		10,131 75	0 00
									10,131 75
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
036		4	Feb 2001	407,721 200	Local	414,125 00		-6,403 80	
		400,000 00		407,721 20	Base	414,125 00		-6,403 80	0 00
									-6,403 80
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
037		4	Feb 2001	407,564 960	Local	414,015 63		-6,450 67	
		400,000 00		407,564 96	Base	414,015 63		-6,450 67	0 00
									-6,450 67
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
038		4	Feb 2001	406,189 940	Local	413,453 12		-7,263 18	
		400,000 00		406,189 94	Base	413,453 12		-7,263 18	0 00
									-7,263 18
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
039		6	Feb 2001	610,750 000	Local	620,843 75		-10,093 75	
		600,000 00		610,750 00	Base	620,843 75		-10,093 75	0 00
									-10,093 75

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	St Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
062	4	Jan 2001	398,750 000	407,781 25	-9,031 25				
	400,000 00		398,750 00	407,781 25	-9,031 25	0 00			-9,031 25
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
063	8	Jan 2001	797,125 000	815,562 50	-18,437 50				
	800,000 00		797,125 00	815,562 50	-18,437 50	0 00			-18,437 50
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
064	3	Jan 2001	298,781 250	305,835 84	-7,054 69				
	300,000 00		298,781 25	305,835 84	-7,054 69	0 00			-7,054 69
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
065	5	Jan 2001	497,890 620	509,726 56	-11,835 94				
	500,000 00		497,890 62	509,726 56	-11,835 94	0 00			-11,835 94
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
066	7	Jan 2001	696,937 480	713,617 18	-16,679 70				
	700,000 00		696,937 48	713,617 18	-16,679 70	0 00			-16,679 70
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
067	5	Jan 2001	497,734 370	509,726 56	-11,992 19				
	500,000 00		497,734 37	509,726 56	-11,992 19	0 00			-11,992 19
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
068	2	Jan 2001	199,031 240	203,890 62	-4,859 38				
	200,000 00		199,031 24	203,890 62	-4,859 38	0 00			-4,859 38
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
069	2	Jan 2001	198,999 990	203,890 62	-4,890 63				
	200,000 00		198,999 99	203,890 62	-4,890 63	0 00			-4,890 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
070	4	Jan 2001	397,649 500	407,781 25	-10,131 75				
	400,000 00		397,649 50	407,781 25	-10,131 75	0 00			-10,131 75

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
078	1	Feb 2001	101,859 370	Local	103,500 00	-1,640 63			
	100,000 00		101,859 37	Base	103,500 00	-1,640 63	0 00		-1,640 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
079	1	Feb 2001	101,906 250	Local	103,500 00	-1,593 75			
	100,000 00		101,906 25	Base	103,500 00	-1,593 75	0 00		-1,593 75
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
080	154	Feb 2001	16,145,064 380	Local	16,167,718 79	-22,654 41			
	15,400,000 00		16,145,064 38	Base	16,167,718 79	-22,654 41	0 00		-22,654 41
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
100	148	Feb 2001	15,426,247 080	Local	15,553,031 34	-126,784 26			
	14,800,000 00		15,426,247 08	Base	15,553,031 34	-126,784 26	0 00		-126,784 26
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
100	2	Jan 2001	199,329 340	Local	203,890 62	-4,561 28			
	200,000 00		199,329 34	Base	203,890 62	-4,561 28	0 00		-4,561 28
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
101	1	Jan 2001	99,539 670	Local	101,945 31	-2,405 64			
	100,000 00		99,539 67	Base	101,945 31	-2,405 64	0 00		-2,405 64
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
137	1	Jan 2001	99,602 170	Local	101,945 31	-2,343 14			
	100,000 00		99,602 17	Base	101,945 31	-2,343 14	0 00		-2,343 14
WB1Q	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
155	11	Mar 2001	1,142,107 360	Local	1,156,481 93	-14,374 57			
	1,100,000 00		1,142,107 36	Base	1,156,481 93	-14,374 57	0 00		-14,374 57
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
157	9	Jan 2001	896,488 190	Local	917,507 81	-21,019 62			
	900,000 00		896,488 19	Base	917,507 81	-21,019 62	0 00		-21,019 62

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
158	1	000 Jan 2001	99,468 740	Local	101,945 31	-2,476 57			
	100,000	00	99,468 74	Base	101,945 31	-2,476 57	0 00		-2,476 57
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
159	2	000 Jan 2001	198,906 260	Local	203,890 63	-4,984 37			
	200,000	00	198,906 26	Base	203,890 63	-4,984 37	0 00		-4,984 37
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
168	1	000 Jan 2001	99,367 790	Local	101,945 31	-2,577 52			
	100 000	00	99,367 79	Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
168	CXL	-1 000 Jan 2001	-99,367 790	Local	-101,945 31	2,577 52			
	-100,000	00	-99,367 79	Base	-101,945 31	2,577 52	0 00		2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
169	2	000 Jan 2001	198,766 860	Local	203,890 63	-5,123 77			
	200,000	00	198,766 86	Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
169	CXL	-2 000 Jan 2001	-198,766 860	Local	-203,890 63	5,123 77			
	-200,000	00	-198,766 86	Base	-203,890 63	5,123 77	0 00		5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
170	5	000 Jan 2001	497,151 490	Local	509,726 56	-12,575 07			
	500,000	00	497,151 49	Base	509,726 56	-12 575 07	0 00		-12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
170	CXL	-5 000 Jan 2001	-497,151 490	Local	-509 726 56	12,575 07			
	-500,000	00	-497,151 49	Base	-509,726 56	12,575 07	0 00		12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
171	2	000 Jan 2001	198,798 090	Local	203,890 62	-5,092 53			
	200,000	00	198,798 09	Base	203,890 62	-5,092 53	0 00		-5,092 53

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
171	CXL	-2 000 Jan 2001	-198,798 090	Local	-203,890 62	5,092 53			
		-200,000 00	-198,798 09	Base	-203,890 62	5,092 53	0 00		5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
172		3 000 Jan 2001	298,009 650	Local	305,835 94	-7,826 29			
		300,000 00	298,009 65	Base	305,835 94	-7,826 29	0 00		-7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
172	CXL	-3 000 Jan 2001	-298,009 650	Local	-305,835 94	7,826 29			
		-300,000 00	-298,009 65	Base	-305,835 94	7,826 29	0 00		7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
173		2 000 Jan 2001	198,579 360	Local	203,890 63	-5,311 27			
		200,000 00	198,579 36	Base	203,890 63	-5,311 27	0 00		-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
173	CXL	-2 000 Jan 2001	-198,579 360	Local	-203,890 63	5,311 27			
		-200,000 00	-198,579 36	Base	-203,890 63	5,311 27	0 00		5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
174		7 000 Jan 2001	697,262 090	Local	714,515 62	-17,253 53			
		700,000 00	697,262 09	Base	714,515 62	-17,253 53	0 00		-17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
174	CXL	-7 000 Jan 2001	-697,262 090	Local	-714,515 62	17,253 53			
		-700,000 00	-697,262 09	Base	-714,515 62	17,253 53	0 00		17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
177		1 000 Jan 2001	99,367 790	Local	101,945 31	-2,577 52			
		100,000 00	99,367 79	Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
177	CXL	-1 000 Jan 2001	-99,367 790	Local	-101,945 31	2,577 52			
		-100,000 00	-99,367 79	Base	-101,945 31	2,577 52	0 00		2,577 52



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 178	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	2	01 Jan 2001	198,766 860	Local	203,890 63	-5,123 77			
	200,000 00		198,766 86	Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M 178	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-2 01 Jan 2001	-198 766 860	Local	-203,890 63	5,123 77			
	-200,000 00		-198,766 86	Base	-203,890 63	5,123 77	0 00		5,123 77
WB1M 179	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	5	01 Jan 2001	497,151 490	Local	509,726 56	-12,575 07			
	500,000 00		497,151 49	Base	509,726 56	-12,575 07	0 00		-12,575 07
WB1M 179	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-5 01 Jan 2001	-497,151 490	Local	-509,726 56	12,575 07			
	-500,000 00		-497,151 49	Base	-509,726 56	12,575 07	0 00		12,575 07
WB1M 180	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	2	01 Jan 2001	198,798 090	Local	203,890 62	-5,092 53			
	200,000 00		198,798 09	Base	203,890 62	-5,092 53	0 00		-5,092 53
WB1M 180	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-2 01 Jan 2001	-198,798 090	Local	-203,890 62	5,092 53			
	-200,000 00		-198,798 09	Base	-203,890 62	5,092 53	0 00		5,092 53
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	14	01 Jan 2001	1,369,274 190	Local	1,427,234 37	-57,960 18			
	1,400,000 00		1,369,274 19	Base	1,427,234 37	-57,960 18	0 00		-57,960 18
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	3	01 Jan 2001	298,009 650	Local	305,835 94	-7,826 29			
	300,000 00		298,009 65	Base	305,835 94	-7,826 29	0 00		-7,826 29
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-3 01 Jan 2001	-298,009 650	Local	-305,835 94	7,826 29			
	-300,000 00		-298,009 65	Base	-305,835 94	7,826 29	0 00		7,826 29

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Base Currency, USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
182	2 000	Jan 2001	195,641 840	Local	203,890 62	-8,248 78			
	200,000 00		195,641 84	Base	203,890 62	-8,248 78	0 00		-8,248 78
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
182	2 000	Jan 2001	198,579 360	Local	203,890 63	-5,311 27			
	200,000 00		198,579 36	Base	203,890 63	-5 311 27	0 00		-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
182	CXL	-2 000	Jan 2001	-198,579 360	Local	-203,890 63	5,311 27		
	-200,000 00		-198,579 36	Base	-203,890 63	5,311 27	0 00		5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
183	7 000	Jan 2001	697,262 090	Local	714,515 62	-17,253 53			
	700,000 00		697,262 09	Base	714,515 62	-17,253 53	0 00		-17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
183	CXL	-7 000	Jan 2001	-697,262 090	Local	-714,515 62	17,253 53		
	-700,000 00		-697,262 09	Base	-714,515 62	17,253 53	0 00		17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
185	1 000	Jan 2001	99,367 790	Local	101,945 31	-2,577 52			
	100,000 00		99,367 79	Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
185	CXL	-1 000	Jan 2001	-99,367 790	Local	-101,945 31	2,577 52		
	-100,000 00		-99,367 79	Base	-101,945 31	2,577 52	0 00		2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
186	2 000	Jan 2001	198,766 860	Local	203,890 63	-5,123 77			
	200,000 00		198,766 86	Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
186	CXL	-2 000	Jan 2001	-198,766 860	Local	-203,890 63	5,123 77		
	-200,000 00		-198,766 86	Base	-203,890 63	5,123 77	0 00		5,123 77

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
187	5	01 Jan 2001	497,151 490	Local	509,726 56	-12,575 07			
	500,000 00		497,151 49	Base	509,726 56	-12,575 07	0 00		-12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
187	CXL	-5 01 Jan 2001	-497,151 490	Local	-509,726 56	12,575 07			
	-500,000 00		-497,151 49	Base	-509,726 56	12,575 07	0 00		12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
188	2	01 Jan 2001	198,798 090	Local	203,890 62	-5,092 53			
	200,000 00		198,798 09	Base	203,890 62	-5,092 53	0 00		-5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
188	CXL	-2 01 Jan 2001	-198,798 090	Local	-203,890 62	5,092 53			
	-200,000 00		-198,798 09	Base	-203,890 62	5,092 53	0 00		5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
189	3	01 Jan 2001	298,009 650	Local	305,835 94	-7,826 29			
	300,000 00		298,009 65	Base	305,835 94	-7,826 29	0 00		-7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
189	CXL	-3 01 Jan 2001	-298,009 650	Local	-305,835 94	7,826 29			
	-300,000 00		-298,009 65	Base	-305,835 94	7,826 29	0 00		7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
190	2	01 Jan 2001	198,579 360	Local	203,890 63	-5,311 27			
	200,000 00		198,579 36	Base	203,890 63	-5,311 27	0 00		-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
190	CXL	-2 01 Jan 2001	-198,579 360	Local	-203,890 63	5,311 27			
	-200,000 00		-198,579 36	Base	-203,890 63	5,311 27	0 00		5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
191	7	01 Jan 2001	697,262 090	Local	714,515 62	-17,253 53			
	700,000 00		697,262 09	Base	714,515 62	-17,253 53	0 00		-17 253 53

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Fund	Asset ID	Security Name	Security Description		Close Ex Rate		Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
191	CXL	-7 000 Jan 2001	-697,262 090	Local	-714,515 62	17,253 53			
		-700,000 00	-697,262 09	Base	-714,515 62	17,253 53	0 00		17 253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
193		1 000 Jan 2001	99,367 790	Local	101,945 31	-2,577 52			
		100,000 00	99,367 79	Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
193	CXL	-1 000 Jan 2001	-99,367 790	Local	-101,945 31	2,577 52			
		-100,000 00	-99,367 79	Base	-101,945 31	2,577 52	0 00		2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
194		2 000 Jan 2001	198,766 860	Local	203,890 63	-5,123 77			
		200,000 00	198,766 86	Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
194	CXL	-2 000 Jan 2001	-198,766 860	Local	-203,890 63	5,123 77			
		-200,000 00	-198,766 86	Base	-203,890 63	5,123 77	0 00		5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
195		5 000 Jan 2001	497,151 490	Local	509,726 56	-12,575 07			
		500,000 00	497,151 49	Base	509,726 56	-12,575 07	0 00		-12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
195	CXL	-5 000 Jan 2001	-497,151 490	Local	-509,726 56	12,575 07			
		-500,000 00	-497,151 49	Base	-509,726 56	12,575 07	0 00		12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
196		2 000 Jan 2001	198,798 090	Local	203,890 62	-5,092 53			
		200,000 00	198,798 09	Base	203,890 62	-5,092 53	0 00		-5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
196	CXL	-2 000 Jan 2001	-198,798 090	Local	-203,890 62	5,092 53			
		-200,000 00	-198,798 09	Base	-203,890 62	5,092 53	0 00		5,092 53

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
197	3	000 Jan 2001	298,009 650	Local	305,835 94	-7,826 29			
	300,000 00		298,009 65	Base	305,835 94	-7,826 29	0 00		-7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
197	CXL	-3 000 Jan 2001	-298,009 650	Local	-305,835 94	7,826 29			
	-300,000 00		-298,009 65	Base	-305,835 94	7,826 29	0 00		7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
198	2	000 Jan 2001	198,579 360	Local	203,890 63	-5,311 27			
	200,000 00		198,579 36	Base	203,890 63	-5,311 27	0 00		-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
198	CXL	-2 000 Jan 2001	-198,579 360	Local	-203,890 63	5,311 27			
	-200,000 00		-198,579 36	Base	-203,890 63	5,311 27	0 00		5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
199	7	000 Jan 2001	697,262 090	Local	714,515 62	-17,253 53			
	700,000 00		697,262 09	Base	714,515 62	-17,253 53	0 00		-17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
199	CXL	-7 000 Jan 2001	-697,262 090	Local	-714,515 62	17,253 53			
	-700,000 00		-697,262 09	Base	-714,515 62	17,253 53	0 00		17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
201	1	000 Jan 2001	99,367 790	Local	101,945 31	-2,577 52			
	100,000 00		99,367 79	Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
202	2	000 Jan 2001	198,766 860	Local	203,890 63	-5,123 77			
	200,000 00		198,766 86	Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
203	5	000 Jan 2001	497,151 490	Local	509,726 56	-12,575 07			
	500,000 00		497,151 49	Base	509,726 56	-12,575 07	0 00		-12,575 07

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
204	2	01 Jan 2001	198,798 090	Local	
	200,000 00		198,798 09	Base	
				203,890 62	-5,092 53
				203,890 62	-5,092 53
					0 00
					-5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
205	3	01 Jan 2001	298,009 650	Local	
	300,000 00		298,009 65	Base	
				305,835 94	-7,826 29
				305,835 94	-7,826 29
					0 00
					-7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
206	2	01 Jan 2001	198,579 360	Local	
	200,000 00		198,579 36	Base	
				203,890 63	-5,311 27
				203,890 63	-5,311 27
					0 00
					-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
207	7	01 Jan 2001	697,262 090	Local	
	700,000 00		697,262 09	Base	
				714,515 62	-17,253 53
				714,515 62	-17,253 53
					0 00
					-17 253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
228	5	01 Jan 2001	494,995 250	Local	
	500,000 00		494,995 25	Base	
				509,937 50	-14,942 25
				509,937 50	-14,942 25
					0 00
					-14,942 25
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
229	3	01 Jan 2001	302,040 900	Local	
	300,000 00		302,040 90	Base	
				308,531 25	-6,490 35
				308,531 25	-6,490 35
					0 00
					-6,490 35
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
230	6	01 Jan 2001	604,363 060	Local	
	600,000 00		604,363 06	Base	
				617,296 88	-12,933 82
				617,296 88	-12,933 82
					0 00
					-12,933 82
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
231	4	01 Jan 2001	402,471 200	Local	
	400,000 00		402,471 20	Base	
				411,343 75	-8,872 55
				411,343 75	-8,872 55
					0 00
					-8,872 55
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
237	5	01 Jan 2001	492,620 240	Local	
	500,000 00		492,620 24	Base	
				509,726 56	-17,106 32
				509,726 56	-17,106 32
					0 00
					-17,106 32

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
238		13 <del>00</del> Jan 2001	1,281,015 770	Local	1,325,289 06	-44,273 29			
		1,300,000 00	1,281,015 77	Base	1,325,289 06	-44,273 29	0 00		-44,273 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
239		9 <del>00</del> Jan 2001	887,138 320	Local	917,507 81	-30,369 49			
		900,000 00	887,138 32	Base	917,507 81	-30,369 49	0 00		-30,369 49
WB1H	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
251		57 <del>00</del> Jan 2001	5,934,367 910	Local	5,962,355 83	-27,987 92			
		5,700,000 00	5,934,367 91	Base	5,962,355 83	-27,987 92	0 00		-27,987 92
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
285		1 <del>00</del> Feb 2001	99,727 170	Local	102,750 00	-3,022 83			
		100,000 00	99,727 17	Base	102,750 00	-3,022 83	0 00		-3,022 83
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
344		1 <del>05</del> Feb 2001	100 211 550	Local	102,750 00	-2,538 45			
		100,000 00	100,211 55	Base	102,750 00	-2,538 45	0 00		-2,538 45
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
347		1 <del>06</del> Feb 2001	100,477 180	Local	102,765 63	-2,288 45			
		100,000 00	100,477 18	Base	102,765 63	-2,288 45	0 00		-2,288 45
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
348		3 <del>06</del> Feb 2001	301,228 400	Local	308,406 25	-7,177 85			
		300,000 00	301,228 40	Base	308,406 25	-7,177 85	0 00		-7,177 85
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
349		1 <del>06</del> Feb 2001	100,367 800	Local	102,812 50	-2,444 70			
		100 000 00	100,367 80	Base	102,812 50	-2,444 70	0 00		-2,444 70
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
350		1 <del>06</del> Feb 2001	99,914 670	Local	102,593 75	-2,679 08			
		100,000 00	99,914 67	Base	102,593 75	-2,679 08	0 00		-2,679 08

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Std Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M 393	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 00B	Jan 2001	97,977 170	Local	101,945 31	-3,968 14			
	100,000 00		97,977 17	Base	101,945 31	-3,968 14	0 00		-3,968 14
WB1M 394	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 00B	Jan 2001	97,930 290	Local	101,945 31	-4,015 02			
	100,000 00		97,930 29	Base	101,945 31	-4,015 02	0 00		-4,015 02
WB1M 397	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 007	Feb 2001	99,977 170	Local	102,593 75	-2,616 58			
	100,000 00		99,977 17	Base	102,593 75	-2,616 58	0 00		-2,616 58
WB1M 429	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	2 00B	Feb 2001	200,391 850	Local	205,187 50	-4,795 65			
	200,000 00		200,391 85	Base	205,187 50	-4,795 65	0 00		-4,795 65
WB1M 498	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 001	Jan 2001	98,586 540	Local	101,945 31	-3,358 77			
	100,000 00		98,586 54	Base	101,945 31	-3,358 77	0 00		-3,358 77
WB1M 499	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 001	Jan 2001	98,742 790	Local	101,945 31	-3,202 52			
	100,000 00		98,742 79	Base	101,945 31	-3,202 52	0 00		-3,202 52
WB1Q 506	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	37 007	Jan 2001	3,929,044 280	Local	3,907,653 95	21,390 33			
	3,700,000 00		3,929,044 28	Base	3,907,653 95	21,390 33	0 00		21,390 33
WB1M 542	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	1 00B	Feb 2001	99,945 920	Local	102,593 75	-2,647 83			
	100,000 00		99,945 92	Base	102,593 75	-2,647 83	0 00		-2,647 83
WB1M 547	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	3 002	Jan 2001	298,431 530	Local	305,835 94	-7,404 41			
	300,000 00		298,431 53	Base	305,835 94	-7,404 41	0 00		-7,404 41



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	
			Cost		Net Base Future Gn/Ls	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
548	2 05	Feb 2001	201,360 600	Local	205,187 50	
	200,000 00		201,360 60	Base	205,187 50	
					-3,826 90	
					-3,826 90	
					0 00	
					-3,826 90	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
548	1 02	Jan 2001	99,445 920	Local	101,945 31	
	100,000 00		99,445 92	Base	101,945 31	
					-2,499 39	
					-2,499 39	
					0 00	
					-2,499 39	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
548	CXL	-2 05	Feb 2001	-201,360 600	Local	3 826 90
	-200,000 00		-201 360 60	Base	-205,187 50	
					3,826 90	
					0 00	
					3,826 90	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
549	2 05	Feb 2001	201,704 350	Local	205,281 25	
	200,000 00		201,704 35	Base	205,281 25	
					-3,576 90	
					-3,576 90	
					0 00	
					-3,576 90	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
549	1 02	Jan 2001	99,430 290	Local	101,945 31	
	100,000 00		99,430 29	Base	101,945 31	
					-2,515 02	
					-2,515 02	
					0 00	
					-2 515 02	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
549	CXL	-2 05	Feb 2001	-201,704 350	Local	3,576 90
	-200,000 00		-201,704 35	Base	-205,281 25	
					3,576 90	
					0 00	
					3,576 90	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
550	2 02	Jan 2001	198,829 340	Local	203,890 62	
	200,000 00		198,829 34	Base	203,890 62	
					-5,061 28	
					-5,061 28	
					0 00	
					-5,061 28	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
550	2 05	Feb 2001	201,829 350	Local	205,375 00	
	200,000 00		201,829 35	Base	205,375 00	
					-3,545 65	
					-3,545 65	
					0 00	
					-3,545 65	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01			
550	CXL	-2 05	Feb 2001	-201,829 350	Local	3,545 65
	-200,000 00		-201,829 35	Base	-205,375 00	
					3,545 65	
					0 00	
					3,545 65	

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
551		2 05	Feb 2001	201,860 600	Local	205,406 25	-3,545 65		
		200,000 00		201,860 60	Base	205,406 25	-3,545 65	0 00	-3,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
551	CXL	-2 05	Feb 2001	-201,860 600	Local	-205,406 25	3,545 65		
		-200,000 00		-201,860 60	Base	-205,406 25	3,545 65	0 00	3,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
552		2 05	Feb 2001	201,860 610	Local	205,421 88	-3,561 27		
		200,000 00		201,860 61	Base	205,421 88	-3,561 27	0 00	-3,561 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
552	CXL	-2 05	Feb 2001	-201,860 610	Local	-205,421 88	3,561 27		
		-200,000 00		-201,860 61	Base	-205,421 88	3,561 27	0 00	3,561 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
556		2 05	Feb 2001	201,360 600	Local	205,187 50	-3,826 90		
		200,000 00		201,360 60	Base	205,187 50	-3,826 90	0 00	-3,826 90
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
557		2 05	Feb 2001	201,704 350	Local	205,281 25	-3,576 90		
		200,000 00		201,704 35	Base	205,281 25	-3,576 90	0 00	-3,576 90
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
558		2 05	Feb 2001	201,829 350	Local	205,375 00	-3,545 65		
		200,000 00		201,829 35	Base	205,375 00	-3,545 65	0 00	-3,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
559		2 05	Feb 2001	201,860 600	Local	205,406 25	-3,545 65		
		200,000 00		201,860 60	Base	205,406 25	-3,545 65	0 00	-3,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
560		2 05	Feb 2001	201,860 610	Local	205,421 88	-3,561 27		
		200,000 00		201,860 61	Base	205,421 88	-3,561 27	0 00	-3,561 27

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
601	4 06	Feb 2001	402,408 700	Local	410,875 00	-8,466 30			
	400,000 00		402,408 70	Base	410,875 00	-8,466 30	0 00		-8,466 30
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
602	1 06	Feb 2001	100,586 550	Local	102,718 75	-2,132 20			
	100,000 00		100,586 55	Base	102,718 75	-2,132 20	0 00		-2,132 20
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
603	4 06	Feb 2001	402,283 700	Local	410,875 00	-8,591 30			
	400,000 00		402,283 70	Base	410,875 00	-8,591 30	0 00		-8,591 30
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
625	4 06	Jan 2001	397,408 700	Local	407,781 25	-10,372 55			
	400,000 00		397,408 70	Base	407,781 25	-10,372 55	0 00		-10,372 55
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
626	1 06	Jan 2001	99,320 920	Local	101,945 31	-2,624 39			
	100,000 00		99,320 92	Base	101,945 31	-2,624 39	0 00		-2,624 39
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
627	3 06	Jan 2001	297,962 780	Local	305,835 94	-7,873 16			
	300,000 00		297,962 78	Base	305,835 94	-7,873 16	0 00		-7,873 16
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
631	3 07	Jan 2001	297,046 880	Local	305,835 94	-8,789 06			
	300,000 00		297,046 88	Base	305,835 94	-8,789 06	0 00		-8,789 06
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
632	4 07	Jan 2001	394,500 000	Local	407,781 25	-13,281 25			
	400,000 00		394,500 00	Base	407,781 25	-13,281 25	0 00		-13,281 25
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
633	3 07	Jan 2001	296,250 000	Local	305,835 94	-9,585 94			
	300,000 00		296,250 00	Base	305,835 94	-9,585 94	0 00		-9,585 94

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
634	3 007	Jan 2001	296,296 880	Local	305,835 94
	300,000 00		296,296 88	Base	305,835 94
					-9,539 06
					0 00
					-9,539 06
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
635	3 007	Jan 2001	296,390 630	Local	305,835 94
	300,000 00		296,390 63	Base	305,835 94
					-9,445 31
					0 00
					-9,445 31
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
636	6 007	Jan 2001	592,874 990	Local	611,671 87
	600,000 00		592,874 99	Base	611,671 87
					-18,796 88
					0 00
					-18,796 88
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
637	2 007	Jan 2001	197,874 990	Local	203,890 62
	200,000 00		197,874 99	Base	203,890 62
					-6,015 63
					0 00
					-6,015 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
638	2 007	Jan 2001	197,968 740	Local	203,890 62
	200,000 00		197,968 74	Base	203,890 62
					-5,921 88
					0 00
					-5,921 88
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
639	3 007	Jan 2001	297,140 630	Local	305,835 94
	300,000 00		297,140 63	Base	305,835 94
					-8,695 31
					0 00
					-8,695 31
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
640	6 007	Jan 2001	594,656 240	Local	611,671 87
	600,000 00		594,656 24	Base	611,671 87
					-17,015 63
					0 00
					-17,015 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
640	2 000	Feb 2001	201,423 110	Local	205,453 13
	200,000 00		201,423 11	Base	205,453 13
					-4,030 02
					0 00
					-4,030 02
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
641	2 007	Jan 2001	198,249 990	Local	203,890 62
	200,000 00		198,249 99	Base	203,890 62
					-5,640 63
					0 00
					-5,640 63

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
641	1	00 Feb 2001	100,070 930	Local	102,515 63	-2,444 70			
	100,000 00		100,070 93	Base	102,515 63	-2,444 70	0 00		-2,444 70
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
642	1	07 Jan 2001	98,679 520	Local	101,945 31	-3,265 79			
	100,000 00		98,679 52	Base	101,945 31	-3,265 79	0 00		-3,265 79
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
700	2	00 Feb 2001	200,610 600	Local	205,031 25	-4,420 65			
	200,000 00		200,610 60	Base	205,031 25	-4,420 65	0 00		-4,420 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
704	2	02 Feb 2001	205,923 100	Local	205,718 75	204 35			
	200,000 00		205,923 10	Base	205,718 75	204 35	0 00		204 35
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
704	CXL	-2 02 Feb 2001	-205,923 100	Local	-205 718 75	-204 35			
	-200,000 00		-205,923 10	Base	-205,718 75	-204 35	0 00		-204 35
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
705	2	02 Feb 2001	201,860 600	Local	205,718 75	-3,858 15			
	200,000 00		201,860 60	Base	205,718 75	-3,858 15	0 00		-3,858 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
705	CXL	-2 02 Feb 2001	-201,860 600	Local	-205,718 75	3,858 15			
	-200,000 00		-201,860 60	Base	-205,718 75	3,858 15	0 00		3,858 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
746	2	02 Jan 2001	198,204 340	Local	203,890 62	-5,686 28			
	200,000 00		198,204 34	Base	203,890 62	-5,686 28	0 00		-5,686 28
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
747	2	02 Jan 2001	198,079 340	Local	203,890 62	-5,811 28			
	200,000 00		198,079 34	Base	203,890 62	-5,811 28	0 00		-5,811 28

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
748	2	02 Jan 2001	198,048 090	Local	203,890 62
	200,000 00		198,048 09	Base	203,890 62
					-5,842 53
					-5,842 53
					0 00
					-5,842 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
749	3	02 Jan 2001	297,025 280	Local	305,835 94
	300,000 00		297,025 28	Base	305,835 94
					-8,810 66
					-8,810 66
					0 00
					-8,810 66
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
750	4	02 Jan 2001	395,908 700	Local	407,781 25
	400,000 00		395,908 70	Base	407,781 25
					-11,872 55
					-11,872 55
					0 00
					-11,872 55
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
751	5	02 Jan 2001	494,807 740	Local	509,726 56
	500,000 00		494,807 74	Base	509,726 56
					-14,918 82
					-14,918 82
					0 00
					-14,918 82
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
752	3	02 Jan 2001	296,837 780	Local	305,835 94
	300,000 00		296,837 78	Base	305,835 94
					-8,998 16
					-8,998 16
					0 00
					-8,998 16
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
758	2	02 Feb 2001	201,860 600	Local	205,718 75
	200,000 00		201,860 60	Base	205,718 75
					-3,858 15
					-3,858 15
					0 00
					-3,858 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
759	2	02 Feb 2001	201,923 100	Local	205,718 75
	200,000 00		201,923 10	Base	205,718 75
					-3,795 65
					-3,795 65
					0 00
					-3,795 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
762	12	03 Feb 2001	1,209,913 600	Local	1,236,125 00
	1,200,000 00		1,209,913 60	Base	1,236,125 00
					-26,211 40
					-26,211 40
					0 00
					-26,211 40
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
762	CXL	-12 03 Feb 2001	-1,209,913 600	Local	-1,236,125 00
	-1,200,000 00		-1,209,913 60	Base	-1,236,125 00
					26,211 40
					26,211 40
					0 00
					26,211 40

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 763	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	2 00	Feb 2001	202,079 350	Local	206,218 75
	200,000 00		202,079 35	Base	206,218 75
					-4,139 40
					-4,139 40
					0 00
					-4,139 40
WB1M 763	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	CXL -2 00	Feb 2001	-202,079 350	Local	-206,218 75
	-200,000 00		-202,079 35	Base	-206,218 75
					4,139 40
					4,139 40
					0 00
					4,139 40
WB1M 764	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	4 00	Feb 2001	404,221 200	Local	412 437 50
	400,000 00		404,221 20	Base	412,437 50
					-8,216 30
					-8,216 30
					0 00
					-8,216 30
WB1M 764	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	CXL -4 00	Feb 2001	-404,221 200	Local	-412,437 50
	-400,000 00		-404,221 20	Base	-412,437 50
					8,216 30
					8,216 30
					0 00
					8,216 30
WB1M 765	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	2 00	Feb 2001	202,141 850	Local	206,218 75
	200,000 00		202,141 85	Base	206,218 75
					-4,076 90
					-4,076 90
					0 00
					-4,076 90
WB1M 765	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	CXL -2 00	Feb 2001	-202,141 850	Local	-206,218 75
	-200,000 00		-202,141 85	Base	-206,218 75
					4,076 90
					4,076 90
					0 00
					4,076 90
WB1M 766	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	3 00	Feb 2001	303,259 660	Local	309,328 13
	300,000 00		303,259 66	Base	309,328 13
					-6,068 47
					-6,068 47
					0 00
					-6,068 47
WB1M 766	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	CXL -3 00	Feb 2001	-303,259 660	Local	-309,328 13
	-300,000 00		-303,259 66	Base	-309,328 13
					6,068 47
					6,068 47
					0 00
					6,068 47
WB1M 767	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
	3 00	Feb 2001	303,306 510	Local	309,328 12
	300,000 00		303,306 51	Base	309,328 12
					-6,021 61
					-6,021 61
					0 00
					-6,021 61

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Fund	Asset ID	Security Name		Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
767	CXL	-3 03	Feb 2001	Local	-303,306 510	6,021 61			
		-300,000 00		Base	-303,306 51	6,021 61	0 00		6,021 61
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
768		2 03	Feb 2001	Local	201,141 850	-4,608 15			
		200,000 00		Base	201,141 85	-4,608 15	0 00		-4,608 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
768	CXL	-2 03	Feb 2001	Local	-201,141 850	4,608 15			
		-200,000 00		Base	-201,141 85	4,608 15	0 00		4,608 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
769		4 03	Feb 2001	Local	402,846 200	-8,903 80			
		400,000 00		Base	402,846 20	-8,903 80	0 00		-8,903 80
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
769	CXL	-4 03	Feb 2001	Local	-402,846 200	8,903 80			
		-400,000 00		Base	-402,846 20	8,903 80	0 00		8,903 80
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
770		2 03	Feb 2001	Local	202,079 350	-4,108 15			
		200,000 00		Base	202,079 35	-4,108 15	0 00		-4,108 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
770	CXL	-2 03	Feb 2001	Local	-202,079 350	4,108 15			
		-200,000 00		Base	-202,079 35	4,108 15	0 00		4,108 15
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
771		3 03	Feb 2001	Local	303,259 660	-6,068 47			
		300,000 00		Base	303,259 66	-6,068 47	0 00		-6,068 47
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
771	CXL	-3 03	Feb 2001	Local	-303,259 660	6,068 47			
		-300,000 00		Base	-303,259 66	6,068 47	0 00		6,068 47



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
772		3 00	Feb 2001	303,306 510	Local	309,328 12			
		300,000 00		303,306 51	Base	309,328 12	-6,021 61	0 00	-6,021 61
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
772		CXL	-3 00	Feb 2001	-303,306 510	Local	-309,328 12		
		-300,000 00		-303,306 51	Base	-309,328 12	6,021 61	0 00	6,021 61
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
773		4 00	Feb 2001	402,377 460	Local	411,515 63			
		400,000 00		402,377 46	Base	411 515 63	-9,138 17	0 00	-9,138 17
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
773		CXL	-4 00	Feb 2001	-402,377 460	Local	-411,515 63		
		-400,000 00		-402,377 46	Base	-411,515 63	9,138 17	0 00	9,138 17
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
774		2 00	Feb 2001	201,673 090	Local	205,984 37			
		200 000 00		201,673 09	Base	205,984 37	-4,311 28	0 00	-4,311 28
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
774		CXL	-2 00	Feb 2001	-201,673 090	Local	-205,984 37		
		-200,000 00		-201,673 09	Base	-205,984 37	4,311 28	0 00	4,311 28
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
775		3 00	Feb 2001	303,197 160	Local	309,296 88			
		300,000 00		303,197 16	Base	309,296 88	-6,099 72	0 00	-6,099 72
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
775		CXL	-3 00	Feb 2001	-303,197 160	Local	-309,296 88		
		-300,000 00		-303,197 16	Base	-309,296 88	6,099 72	0 00	6,099 72
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
776		3 00	Feb 2001	303,306 510	Local	309,328 12			
		300,000 00		303,306 51	Base	309,328 12	-6,021 61	0 00	-6,021 61

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Grn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Grn/Ls	Base Curr Grn/Ls
					Net Base Future Grn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
776	CXL	-3 03 Feb 2001	-303,306 510	Local	-309,328 12
				Base	-309,328 12
					6,021 61
					0 00
					6,021 61
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
777		2 03 Feb 2001	201,204 350	Local	205,750 00
				Base	205,750 00
					-4,545 65
					0 00
					-4,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
777	CXL	-2 03 Feb 2001	-201,204 350	Local	-205,750 00
				Base	-205,750 00
					4,545 65
					0 00
					4,545 65
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
778		3 03 Feb 2001	301,915 900	Local	308,656 25
				Base	308,656 25
					-6,740 35
					0 00
					-6,740 35
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
778	CXL	-3 03 Feb 2001	-301,915 900	Local	-308,656 25
				Base	-308,656 25
					6,740 35
					0 00
					6,740 35
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
779		3 03 Feb 2001	303,212 770	Local	309,281 25
				Base	309,281 25
					-6,068 48
					0 00
					-6,068 48
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
779	CXL	-3 03 Feb 2001	-303,212 770	Local	-309,281 25
				Base	-309,281 25
					6,068 48
					0 00
					6,068 48
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
780		5 03 Jan 2001	495,156 240	Local	509,726 56
				Base	509,726 56
					-14,570 32
					0 00
					-14,570 32
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01		
780		3 03 Feb 2001	301,853 400	Local	308,625 00
				Base	308,625 00
					-6,771 60
					0 00
					-6,771 60

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Fund	Asset ID	Security Name		Security Description		Close Ex. Rate		Trd Dts of Ong Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
780	CXL	-3	03 Feb 2001	-301,853 400	Local	-308,625 00	6,771 60		
		-300,000 00		-301,853 40	Base	-308,625 00	6,771 60	0 00	6,771 60
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
781		12	03 Jan 2001	1,188,187 480	Local	1,223,343 74	-35,156 26		
		1,200,000 00		1,188,187 48	Base	1,223,343 74	-35,156 26	0 00	-35,156 26
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
781		3	03 Feb 2001	302,400 270	Local	308,875 00	-6,474 73		
		300,000 00		302,400 27	Base	308,875 00	-6,474 73	0 00	-6,474 73
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
781	CXL	-3	03 Feb 2001	-302,400 270	Local	-308,875 00	6,474 73		
		-300,000 00		-302,400 27	Base	-308,875 00	6,474 73	0 00	6,474 73
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
782		5	03 Jan 2001	494,843 740	Local	509,726 56	-14,882 82		
		500,000 00		494,843 74	Base	509,726 56	-14,882 82	0 00	-14,882 82
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
782		3	03 Feb 2001	301,900 270	Local	308,625 00	-6,724 73		
		300,000 00		301,900 27	Base	308,625 00	-6,724 73	0 00	-6,724 73
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
782	CXL	-3	03 Feb 2001	-301,900 270	Local	-308,625 00	6,724 73		
		-300,000 00		-301,900 27	Base	-308,625 00	6,724 73	0 00	6,724 73
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
783		3	03 Feb 2001	301,806 520	Local	308,625 00	-6,818 48		
		300,000 00		301,806 52	Base	308,625 00	-6,818 48	0 00	-6,818 48
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
783		1	03 Jan 2001	98,937 490	Local	101,945 31	-3,007 82		
		100,000 00		98,937 49	Base	101,945 31	-3,007 82	0 00	-3,007 82

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 784	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	84	Feb 2001	8,509,556 380	Local	8,672,984 39	-163,428 01			
	8,400,000 00		8,509,556 38	Base	8,672,984 39	-163,428 01	0 00		-163,428 01
WB1M 784	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	12	Jan 2001	1,187,062 480	Local	1,223,343 74	-36,281 26			
	1,200,000 00		1,187,062 48	Base	1,223,343 74	-36,281 26	0 00		-36,281 26
WB1M 785	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	8	Jan 2001	791,250 000	Local	815,562 50	-24,312 50			
	800,000 00		791,250 00	Base	815,562 50	-24,312 50	0 00		-24,312 50
WB1M 785	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	6	Feb 2001	611,394 300	Local	621,187 50	-9,793 20			
	600,000 00		611,394 30	Base	621,187 50	-9,793 20	0 00		-9,793 20
WB1M 785	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-6 Feb 2001	-611,394 300	Local	-621,187 50	9,793 20			
	-600,000 00		-611,394 30	Base	-621,187 50	9,793 20	0 00		9,793 20
WB1M 786	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	10	Jan 2001	988,906 240	Local	1,019,453 12	-30,546 88			
	1,000,000 00		988,906 24	Base	1,019,453 12	-30,546 88	0 00		-30,546 88
WB1M 786	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	4	Feb 2001	406,908 700	Local	413,718 75	-6,810 05			
	400,000 00		406,908 70	Base	413,718 75	-6,810 05	0 00		-6,810 05
WB1M 786	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-4 Feb 2001	-406,908 700	Local	-413,718 75	6,810 05			
	-400,000 00		-406,908 70	Base	-413,718 75	6,810 05	0 00		6,810 05
WB1M 787	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	4	Jan 2001	395,089 600	Local	407,781 25	-12,691 65			
	400,000 00		395,089 60	Base	407,781 25	-12,691 65	0 00		-12,691 65

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M 787	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	4	03 Feb 2001	406,783 700	Local	413,625 00	-6,841 30			
	400,000 00		406,783 70	Base	413,625 00	-6,841 30	0 00		-6,841 30
WB1M 787	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-4 03 Feb 2001	-406,783 700	Local	-413,625 00	6,841 30			
	-400,000 00		-406,783 70	Base	-413,625 00	6,841 30	0 00		6,841 30
WB1M 788	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	4	03 Feb 2001	407,096 200	Local	413,906 25	-6,810 05			
	400 000 00		407,096 20	Base	413,906 25	-6,810 05	0 00		-6,810 05
WB1M 788	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
	CXL	-4 03 Feb 2001	-407,096 200	Local	-413,906 25	6,810 05			
	-400,000 00		-407,096 20	Base	-413,906 25	6,810 05	0 00		6,810 05
<b>92399G977 Total</b>									
			85,949,127 91	Local	87,213,798 38	-1,264,670 47			
			85,949,127 91	Base	87,213,798 38	-1,264,670 47	0 00		-1,264,670 47
WB1F 096	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
	40	08 May 2001	8,155,770 400	Local	8,184,215 20	-28,444 80			
	8,000,000 00		8,155,770 40	Base	8,184,215 20	-28,444 80	0 00		-28,444 80
WB1M 120	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
	1	03 Apr 2001	203,711 540	Local	204,921 87	-1,210 33			
	200,000 00		203,711 54	Base	204,921 87	-1,210 33	0 00		-1,210 33
WB1M 126	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
	2	00 May 2001	409,110 620	Local	409,843 75	-733 13			
	400,000 00		409,110 62	Base	409,843 75	-733 13	0 00		-733 13
WB1M 175	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
	1	03 Feb 2001	204,289 670	Local	204,765 62	-475 95			
	200,000 00		204,289 67	Base	204,765 62	-475 95	0 00		-475 95

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
176	1	04 Apr 2001	203,711 540	Local	204,921 87
	200,000 00		203,711 54	Base	204,921 87
					-1,210 33
					0 00
					-1,210 33
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
187	1	09 May 2001	204,477 170	Local	204,921 87
	200,000 00		204,477 17	Base	204,921 87
					-444 70
					0 00
					-444 70
WB1F	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
191	14	09 May 2001	2,854,519 640	Local	2,864,475 32
	2,800,000 00		2,854,519 64	Base	2,864,475 32
					-9,955 68
					0 00
					-9,955 68
WB1F	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
204	15	09 May 2001	3,059,351 400	Local	3,069,080 70
	3,000,000 00		3,059,351 40	Base	3,069,080 70
					-9,729 30
					0 00
					-9,729 30
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
304	2	09 Mar 2001	408,391 850	Local	409,843 75
	400,000 00		408,391 85	Base	409,843 75
					-1,451 90
					0 00
					-1,451 90
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
305	1	09 Mar 2001	204,227 170	Local	204,921 87
	200,000 00		204,227 17	Base	204,921 87
					-694 70
					0 00
					-694 70
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
309	2	09 Mar 2001	407,704 350	Local	409,843 75
	400,000 00		407,704 35	Base	409,843 75
					-2,139 40
					0 00
					-2,139 40
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
348	42	08 May 2001	8,632,134 980	Local	8,626,468 69
	8,400,000 00		8,632,134 98	Base	8,626,468 69
					5,666 29
					0 00
					5,666 29
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01		
359	1	09 Mar 2001	204,758 420	Local	204,921 87
	200,000 00		204,758 42	Base	204,921 87
					-163 45
					0 00
					-163 45

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Org Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
359	CXL	-1 06 Mar 2001	-204,758 420	Local	-204,921 87	163 45			
				Base	-204,921 87	163 45	0 00		163 45
			-200,000 00						
			-204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
361		1 06 Mar 2001	204,758 420	Local	204,921 87	-163 45			
				Base	204,921 87	-163 45	0 00		-163 45
			200,000 00						
			204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
361	CXL	-1 06 Mar 2001	-204,758 420	Local	-204,921 87	163 45			
				Base	-204,921 87	163 45	0 00		163 45
			-200,000 00						
			-204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
366		1 06 Mar 2001	204,758 420	Local	204,921 87	-163 45			
				Base	204,921 87	-163 45	0 00		-163 45
			200,000 00						
			204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
366	CXL	-1 06 Mar 2001	-204,758 420	Local	-204,921 87	163 45			
				Base	-204,921 87	163 45	0 00		163 45
			-200,000 00						
			-204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
368		1 06 Mar 2001	204,758 420	Local	204,921 87	-163 45			
				Base	204,921 87	-163 45	0 00		-163 45
			200,000 00						
			204,758 42						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
416		2 02 May 2001	408,454 350	Local	409,843 75	-1,389 40			
				Base	409,843 75	-1,389 40	0 00		-1,389 40
			400,000 00						
			408,454 35						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
452		1 03 Mar 2001	204,774 040	Local	204,921 87	-147 83			
				Base	204,921 87	-147 83	0 00		-147 83
			200,000 00						
			204,774 04						
WB1M 932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
512		1 04 Apr 2001	203,352 170	Local	204,921 87	-1,569 70			
				Base	204,921 87	-1,569 70	0 00		-1,569 70
			200,000 00						
			203,352 17						

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls		Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
513	2 00	May 2001	407,923 100	Local	409,843 75	-1,920 65			
	400,000 00		407,923 10	Base	409,843 75	-1,920 65	0 00		-1,920 65
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
654	2 00	May 2001	407,516 850	Local	409,843 75	-2,326 90			
	400,000 00		407,516 85	Base	409,843 75	-2,326 90	0 00		-2,326 90
WB1F	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
669	45 00	May 2001	9,126,976 080	Local	9,192,250 14	-65,274 06			
	9,000,000 00		9,126,976 08	Base	9,192,250 14	-65,274 06	0 00		-65,274 06
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
684	1 00	Mar 2001	203,945 920	Local	204,921 87	-975 95			
	200,000 00		203,945 92	Base	204,921 87	-975 95	0 00		-975 95
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
768	2 00	May 2001	409,016 850	Local	409,843 75	-826 90			
	400,000 00		409,016 85	Base	409,843 75	-826 90	0 00		-826 90
WB1F	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
773	30 00	May 2001	6,096,942 680	Local	6,133,843 84	-36,901 16			
	6,000,000 00		6,096,942 68	Base	6,133,843 84	-36,901 16	0 00		-36,901 16
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
780	1 00	Apr 2001	204,961 540	Local	204,921 87	39 67			
	200,000 00		204,961 54	Base	204,921 87	39 67	0 00		39 67
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01						
781	2 00	Apr 2001	407,985 600	Local	409,843 75	-1,858 15			
	400,000 00		407,985 60	Base	409,843 75	-1,858 15	0 00		-1,858 15
932991912	Total								
			43,234,007 93	Local	43,398,146 34	-164,138 41			
			43,234,007 93	Base	43,398,146 34	-164,138 41	0 00		-164,138 41



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
045	3 00	May 2001	317,745 540	Local	310,378 77	7,366 77			
	300,000 00		317,745 54	Base	310,378 77	7,366 77	0 00		7,366 77
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
068	2 00	May 2001	212,741 920	Local	206,374 96	6,366 96			
	200,000 00		212,741 92	Base	206,374 96	6,366 96	0 00		6,366 96
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
071	2 00	May 2001	214,851 000	Local	206,617 00	8,234 00			
	200,000 00		214,851 00	Base	206,617 00	8,234 00	0 00		8,234 00
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
099	1 00	May 2001	106,988 000	Local	103,308 50	3,679 50			
	100,000 00		106,988 00	Base	103,308 50	3,679 50	0 00		3,679 50
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01						
116	1 00	Mar 2001	104,367 800	Local	105,375 00	-1,007 20			
	100,000 00		104,367 80	Base	105,375 00	-1,007 20	0 00		-1,007 20
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01						
122	1 00	Apr 2001	111,774 050	Local	106,437 50	5,336 55			
	100,000 00		111,774 05	Base	106,437 50	5,336 55	0 00		5,336 55
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
130	2 00	May 2001	215,163 500	Local	206,617 00	8,546 50			
	200,000 00		215,163 50	Base	206,617 00	8,546 50	0 00		8,546 50
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
163	6 00	May 2001	637,881 120	Local	620,358 81	17,522 31			
	600,000 00		637,881 12	Base	620,358 81	17,522 31	0 00		17,522 31
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01						
172	4 00	May 2001	435,991 080	Local	418,628 54	17,362 54			
	400 000 00		435,991 08	Base	418,628 54	17,362 54	0 00		17 362 54

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01		
195	4	09 May 2001	441,530 160	Local	419,210 58
	400,000 00		441,530 16	Base	419,210 58
					22,319 58
					22,319 58
					0 00
					22,319 58
WB1F	93599D913	U S TREAS BONDS FUTURES	JUN01		
207	2	00 May 2001	220,288 520	Local	209,335 76
	200,000 00		220,288 52	Base	209,335 76
					10,952 76
					10,952 76
					0 00
					10,952 76
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01		
245	1	09 May 2001	101,024 050	Local	100,562 50
	100,000 00		101,024 05	Base	100,562 50
					461 55
					461 55
					0 00
					461 55
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01		
294	1	00 Apr 2001	109,336 550	Local	104,750 00
	100,000 00		109,336 55	Base	104,750 00
					4,588 55
					4,588 55
					0 00
					4,588 55
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01		
297	5	09 May 2001	508,401 500	Local	502,812 50
	500,000 00		508,401 50	Base	502,812 50
					5,589 00
					5,589 00
					0 00
					5,589 00
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01		
429	11	09 May 2001	1,113,014 550	Local	1,103,968 75
	1,100,000 00		1,113,014 55	Base	1,103,968 75
					9,045 80
					9,045 80
					0 00
					9,045 80
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01		
441	1	00 Apr 2001	106,992 800	Local	105,375 00
	100,000 00		106,992 80	Base	105,375 00
					1,617 80
					1,617 80
					0 00
					1,617 80
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01		
444	8	09 Apr 2001	871,311 000	Local	843,655 50
	800,000 00		871,311 00	Base	843,655 50
					27,655 50
					27,655 50
					0 00
					27,655 50
WB1H	93599D913	U S TREAS BONDS FUTURES	JUN01		
676	50	09 May 2001	4,917,187 500	Local	4,976,562 50
	5,000,000 00		4,917,187 50	Base	4,976,562 50
					-59,375 00
					-59,375 00
					0 00
					-59 375 00

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	93599D913	U S TREAS BONDS FUTURES	JUN01						
686	1 00	Mar 2001	103,336 550	Local	104,843 75	-1,507 20			
	100,000 00		103,336 55	Base	104,843 75	-1,507 20	0 00		-1,507 20
93599D913	Total		10,849,927 19	Local	10,755,172 92	94,754 27			
			10,849,927 19	Base	10,755,172 92	94,754 27	0 00		94,754 27
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
02	2 00	May 2001	213,829 350	Local	210,062 50	3,766 85			
	200,000 00		213,829 35	Base	210,062 50	3,766 85	0 00		3,766 85
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
06	7 00	Jun 2001	756,367 570	Local	744,918 16	11,449 41			
	700,000 00		756,367 57	Base	744,918 16	11,449 41	0 00		11,449 41
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
020	2 00	Mar 2001	205,954 350	Local	209,687 50	-3,733 15			
	200,000 00		205,954 35	Base	209,687 50	-3,733 15	0 00		-3,733 15
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
021	3 00	Mar 2001	309,025 270	Local	314,531 25	-5,505 98			
	300,000 00		309,025 27	Base	314,531 25	-5,505 98	0 00		-5,505 98
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
030	1 00	Apr 2001	106,664 670	Local	105,570 31	1,094 36			
	100,000 00		106,664 67	Base	105,570 31	1,094 36	0 00		1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
030	CXL	-1 00	Apr 2001	Local	-105,570 31	-1,094 36			
	-100,000 00		-106,664 67	Base	-105,570 31	-1,094 36	0 00		-1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
032	1 00	Apr 2001	106,664 670	Local	105,570 31	1,094 36			
	100,000 00		106,664 67	Base	105,570 31	1,094 36	0 00		1,094 36

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
032	CXL	-1 000 Apr 2001	-106,664 670	Local	-1,094 36
		-100,000 00	-106,664 67	Base	-1,094 36
					0 00
					-1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
034		1 000 Apr 2001	106,664 670	Local	1,094 36
		100,000 00	106,664 67	Base	1,094 36
					0 00
					1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
034	CXL	-1 000 Apr 2001	-106,664 670	Local	-1,094 36
		-100,000 00	-106,664 67	Base	-1,094 36
					0 00
					-1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
036		1 000 Apr 2001	106,664 670	Local	1,094 36
		100,000 00	106,664 67	Base	1,094 36
					0 00
					1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
036	CXL	-1 000 Apr 2001	-106,664 670	Local	-1,094 36
		-100,000 00	-106,664 67	Base	-1,094 36
					0 00
					-1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
038		1 000 Apr 2001	106,664 670	Local	1,094 36
		100,000 00	106,664 67	Base	1,094 36
					0 00
					1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
038	CXL	-1 000 Apr 2001	-106,664 670	Local	-1,094 36
		-100,000 00	-106,664 67	Base	-1,094 36
					0 00
					-1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
040		1 000 Apr 2001	106,664 670	Local	1,094 36
		100,000 00	106,664 67	Base	1,094 36
					0 00
					1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
040	CXL	-1 000 Apr 2001	-106,664 670	Local	-1,094 36
		-100,000 00	-106,664 67	Base	-1,094 36
					0 00
					-1,094 36

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
042		1 009 Apr 2001	106,664 670	1,094 36	
		100,000 00	106,664 67	1,094 36	0 00
					1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
042	CXL	-1 009 Apr 2001	-106,664 670	-1,094 36	
		-100,000 00	-106,664 67	-1,094 36	0 00
					-1 094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
044		1 009 Apr 2001	106,664 670	1,094 36	
		100,000 00	106,664 67	1,094 36	0 00
					1,094 36
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
053		3 009 Jun 2001	326,032 530	6,781 89	
		300,000 00	326,032 53	6,781 89	0 00
					6,781 89
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
062		12 001 Jun 2001	1,303,380 120	26,377 56	
		1,200,000 00	1,303,380 12	26,377 56	0 00
					26,377 56
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
072		5 002 Mar 2001	513,948 370	-10,270 38	
		500 000 00	513,948 37	-10,270 38	0 00
					-10 270 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
072	CXL	-5 002 Mar 2001	-513,948 370	10,270 38	
		-500,000 00	-513 948 37	10,270 38	0 00
					10,270 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
073		3 002 Mar 2001	308,087 770	-6,443 48	
		300,000 00	308,087 77	-6,443 48	0 00
					-6,443 48
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
073	CXL	-3 002 Mar 2001	-308,087 770	6,443 48	
		-300,000 00	-308,087 77	6,443 48	0 00
					6,443 48

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Fund		Asset ID		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot	Ticker	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
		Notional Pa	Stl Date	Proceeds	Cost						
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
074		1 02 Mar 2001	102,680 300	Local	104,843 75	-2,163 45					
		100,000 00	102,680 30	Base	104,843 75	-2,163 45		0 00		-2,163 45	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
074		CXL -1 02 Mar 2001	-102,680 300	Local	-104,843 75	2,163 45					
		-100,000 00	-102,680 30	Base	-104,843 75	2,163 45		0 00		2,163 45	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
076		5 02 Mar 2001	513,948 370	Local	524,218 75	-10,270 38					
		500,000 00	513,948 37	Base	524,218 75	-10,270 38		0 00		-10,270 38	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
077		3 02 Mar 2001	308,087 770	Local	314,531 25	-6,443 48					
		300,000 00	308,087 77	Base	314,531 25	-6,443 48		0 00		-6,443 48	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
078		1 02 Mar 2001	102,680 300	Local	104,843 75	-2,163 45					
		100,000 00	102,680 30	Base	104,843 75	-2,163 45		0 00		-2,163 45	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
096		1 08 May 2001	106,539 670	Local	105,031 25	1,508 42					
		100,000 00	106,539 67	Base	105,031 25	1,508 42		0 00		1,508 42	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
096		CXL -1 08 May 2001	-106,539 670	Local	-105,031 25	-1,508 42					
		-100,000 00	-106,539 67	Base	-105,031 25	-1,508 42		0 00		-1,508 42	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
098		1 08 May 2001	106,539 670	Local	105,031 25	1,508 42					
		100,000 00	106,539 67	Base	105,031 25	1,508 42		0 00		1,508 42	
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01								
100		6 02 Jun 2001	648,315 060	Local	638 501 28	9,813 78					
		600,000 00	648,315 06	Base	638,501 28	9,813 78		0 00		9,813 78	

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
111	5	03 Mar 2001	514,375 000	Local	524,218 75	-9,843 75			
	500,000 00		514,375 00	Base	524,218 75	-9,843 75	0 00		-9,843 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
112	4	03 Mar 2001	411,086 700	Local	419,375 00	-8,288 30			
	400,000 00		411,086 70	Base	419,375 00	-8,288 30	0 00		-8,288 30
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
116	6	03 Apr 2001	640,218 740	Local	633,421 87	6,796 87			
	600,000 00		640,218 74	Base	633,421 87	6,796 87	0 00		6,796 87
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
117	13	03 Apr 2001	1,386,937 490	Local	1,372,414 06	14,523 43			
	1,300,000 00		1,386,937 49	Base	1,372,414 06	14,523 43	0 00		14,523 43
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
118	6	03 Apr 2001	640 031 240	Local	633,421 87	6,609 37			
	600,000 00		640,031 24	Base	633,421 87	6,609 37	0 00		6 609 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
119	2	03 Apr 2001	212,618 090	Local	211,140 62	1,477 47			
	200,000 00		212,618 09	Base	211,140 62	1,477 47	0 00		1,477 47
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
139	5	03 Mar 2001	513,984 370	Local	524,218 75	-10,234 38			
	500,000 00		513,984 37	Base	524,218 75	-10,234 38	0 00		-10,234 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
165	6	04 Apr 2001	640,124 990	Local	633,421 87	6,703 12			
	600,000 00		640,124 99	Base	633,421 87	6,703 12	0 00		6,703 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
166	1	04 Apr 2001	106,421 870	Local	105,570 31	851 56			
	100,000 00		106,421 87	Base	105,570 31	851 56	0 00		851 56

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Future Gn/Ls				
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
167	3	Apr 2001	319,406 250	Local	316,710 94	2,695 31		
	300,000 00		319,406 25	Base	316,710 94	2,695 31	0 00	2,695 31
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
168	2	Apr 2001	212,968 740	Local	211,140 62	1,828 12		
	200,000 00		212,968 74	Base	211,140 62	1,828 12	0 00	1,828 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
169	4	Apr 2001	426,187 500	Local	422,281 25	3,906 25		
	400,000 00		426,187 50	Base	422,281 25	3,906 25	0 00	3,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
170	4	Apr 2001	426,312 500	Local	422,281 25	4,031 25		
	400,000 00		426,312 50	Base	422,281 25	4,031 25	0 00	4 031 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
171	2	Apr 2001	213,218 740	Local	211,140 62	2,078 12		
	200,000 00		213,218 74	Base	211,140 62	2,078 12	0 00	2,078 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
172	6	Apr 2001	640,031 260	Local	633,421 88	6,609 38		
	600,000 00		640,031 26	Base	633,421 88	6,609 38	0 00	6,609 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
173	2	Apr 2001	213,437 510	Local	211,140 63	2,296 88		
	200,000 00		213,437 51	Base	211,140 63	2,296 88	0 00	2,296 88
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
174	2	Apr 2001	213,468 740	Local	211,140 62	2,328 12		
	200,000 00		213,468 74	Base	211,140 62	2,328 12	0 00	2,328 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01					
175	4	Apr 2001	426,240 800	Local	422,281 25	3,959 55		
	400,000 00		426,240 80	Base	422,281 25	3,959 55	0 00	3,959 55



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls	
				Cost					
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
185	2	06 Apr 2001	213,812 510	Local	211,140 63	2,671 88			
	200,000 00		213,812 51	Base	211,140 63	2,671 88	0 00		2,671 88
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
186	13	06 Mar 2001	1,340,937 640	Local	1,361,851 56	-20,913 92			
	1 300,000 00		1,340,937 64	Base	1 361,851 56	-20,913 92	0 00		-20,913 92
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
186	6	06 Apr 2001	641,062 490	Local	633,421 87	7,640 62			
	600,000 00		641,062 49	Base	633,421 87	7,640 62	0 00		7,640 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
187	2	06 Mar 2001	206,266 840	Local	209,515 62	-3,248 78			
	200,000 00		206,266 84	Base	209,515 62	-3,248 78	0 00		-3,248 78
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
187	2	06 Apr 2001	214,187 500	Local	211,406 25	2,781 25			
	200,000 00		214,187 50	Base	211,406 25	2,781 25	0 00		2,781 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
188	38	06 Mar 2001	3,915,507 620	Local	3,980,796 86	-65,289 24			
	3,800,000 00		3,915,507 62	Base	3,980,796 86	-65,289 24	0 00		-65,289 24
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
188	2	06 Apr 2001	214,312 510	Local	211,484 38	2,828 13			
	200,000 00		214,312 51	Base	211,484 38	2,828 13	0 00		2,828 13
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
189	4	06 Apr 2001	428,750 000	Local	423,125 00	5,625 00			
	400,000 00		428,750 00	Base	423,125 00	5,625 00	0 00		5,625 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
190	2	06 Apr 2001	214,312 510	Local	211,546 88	2,765 63			
	200,000 00		214,312 51	Base	211,546 88	2,765 63	0 00		2 765 63

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
191		2	08 Apr 2001	Local	211,531 25	2,574 75			
		200,000 00		Base	211,531 25	2,574 75	0 00		2,574 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
192		2	07 Mar 2001	Local	209,515 62	-3,186 28			
		200,000 00		Base	209,515 62	-3,186 28	0 00		-3,186 28
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
192		CXL	-2 07 Mar 2001	Local	-209,515 62	3,186 28			
		-200,000 00		Base	-209,515 62	3,186 28	0 00		3,186 28
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
193		4	07 Mar 2001	Local	419,033 70	-4,997 55			
		400,000 00		Base	419,033 70	-4,997 55	0 00		-4,997 55
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
193		CXL	-4 07 Mar 2001	Local	-419,033 70	4,997 55			
		-400,000 00		Base	-419,033 70	4,997 55	0 00		4,997 55
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
194		2	07 Mar 2001	Local	209,515 62	-2,311 28			
		200,000 00		Base	209,515 62	-2,311 28	0 00		-2,311 28
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
194		CXL	-2 07 Mar 2001	Local	-209,515 62	2,311 28			
		-200,000 00		Base	-209,515 62	2,311 28	0 00		2,311 28
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
195		1	07 Mar 2001	Local	104,757 81	-1,140 02			
		100,000 00		Base	104,757 81	-1,140 02	0 00		-1,140 02
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
195		CXL	-1 07 Mar 2001	Local	-104,757 81	1,140 02			
		-100,000 00		Base	-104,757 81	1,140 02	0 00		1,140 02

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Fund		Asset ID		Security Name	Security Description	Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Ticker	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
		Notional Pa	Stl Date	Proceeds	Cost				
WB1M 196	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		2 07 Mar 2001	207,579 340	Local	209,515 62	-1,936 28			
		200,000 00	207,579 34	Base	209,515 62	-1,936 28	0 00		-1,936 28
WB1M 196	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -2 07 Mar 2001	-207,579 340	Local	-209,515 62	1,936 28			
		-200,000 00	-207,579 34	Base	-209,515 62	1,936 28	0 00		1,936 28
WB1M 197	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		2 07 Mar 2001	207,610 590	Local	209,515 62	-1,905 03			
		200,000 00	207,610 59	Base	209,515 62	-1,905 03	0 00		-1,905 03
WB1M 197	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -2 07 Mar 2001	-207,610 590	Local	-209,515 62	1,905 03			
		-200,000 00	-207,610 59	Base	-209,515 62	1,905 03	0 00		1,905 03
WB1M 199	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		2 07 Mar 2001	206,329 340	Local	209,515 62	-3,186 28			
		200 000 00	206,329 34	Base	209,515 62	-3,186 28	0 00		-3,186 28
WB1M 200	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		4 07 Mar 2001	414,033 700	Local	419,031 25	-4,997 55			
		400,000 00	414,033 70	Base	419,031 25	-4,997 55	0 00		-4,997 55
WB1M 201	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		2 07 Mar 2001	207,204 340	Local	209,515 62	-2,311 28			
		200,000 00	207,204 34	Base	209,515 62	-2,311 28	0 00		-2,311 28
WB1M 202	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 07 Mar 2001	103,617 790	Local	104,757 81	-1,140 02			
		100,000 00	103,617 79	Base	104,757 81	-1,140 02	0 00		-1,140 02
WB1M 203	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		2 07 Mar 2001	207,579 340	Local	209,515 62	-1,936 28			
		200,000 00	207,579 34	Base	209,515 62	-1,936 28	0 00		-1,936 28

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
204	2 07	Mar 2001	207,610 590	Local	209,515 62	-1,905 03			
	200,000 00		207,610 59	Base	209,515 62	-1,905 03	0 00		-1,905 03
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
238	3 00	May 2001	319,478 600	Local	315,093 75	4,384 85			
	300,000 00		319,478 60	Base	315,093 75	4,384 85	0 00		4,384 85
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
239	27 00	May 2001	2,865,961 590	Local	2,831,593 77	34,367 82			
	2,700,000 00		2,865,961 59	Base	2,831,593 77	34,367 82	0 00		34,367 82
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
259	2 02	Mar 2001	208,391 850	Local	209,687 50	-1,295 65			
	200,000 00		208,391 85	Base	209,687 50	-1,295 65	0 00		-1,295 65
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
260	3 02	Mar 2001	311,369 020	Local	314,531 25	-3,162 23			
	300,000 00		311,369 02	Base	314,531 25	-3,162 23	0 00		-3,162 23
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
261	6 03	Mar 2001	622,550 540	Local	628,546 87	-5,996 33			
	600,000 00		622,550 54	Base	628,546 87	-5,996 33	0 00		-5,996 33
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
261	CXL -6 03	Mar 2001	-622,550 540	Local	-628,546 87	5,996 33			
	-600,000 00		-622,550 54	Base	-628,546 87	5,996 33	0 00		5,996 33
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
262	4 03	Mar 2001	414,721 200	Local	419,031 25	-4,310 05			
	400,000 00		414,721 20	Base	419,031 25	-4,310 05	0 00		-4,310 05
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
262	CXL -4 03	Mar 2001	-414,721 200	Local	-419,031 25	4,310 05			
	-400,000 00		-414,721 20	Base	-419,031 25	4,310 05	0 00		4,310 05

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M 263	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	4 03	Mar 2001	414,783 700	Local	419,031 25
	400,000 00		414,783 70	Base	419,031 25
					-4,247 55
					0 00
					-4 247 55
WB1M 263	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	CXL	-4 03	Mar 2001	-414,783 700	Local
	-400,000 00		-414,783 70	Base	-419,031 25
					4,247 55
					4,247 55
					0 00
					4,247 55
WB1M 264	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	2 03	Mar 2001	207,423 090	Local	209,515 62
	200,000 00		207,423 09	Base	209,515 62
					-2,092 53
					-2,092 53
					0 00
					-2,092 53
WB1M 264	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	CXL	-2 03	Mar 2001	-207,423 090	Local
	-200,000 00		-207,423 09	Base	-209,515 62
					2,092 53
					2,092 53
					0 00
					2,092 53
WB1M 265	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	8 03	Mar 2001	829,817 400	Local	838,062 50
	800,000 00		829,817 40	Base	838,062 50
					-8,245 10
					-8,245 10
					0 00
					-8,245 10
WB1M 265	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	CXL	-8 03	Mar 2001	-829,817 400	Local
	-800,000 00		-829,817 40	Base	-838,062 50
					8,245 10
					8,245 10
					0 00
					8,245 10
WB1M 266	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	2 03	Mar 2001	207,548 090	Local	209,515 62
	200,000 00		207,548 09	Base	209,515 62
					-1,967 53
					-1,967 53
					0 00
					-1,967 53
WB1M 266	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	CXL	-2 03	Mar 2001	-207,548 090	Local
	-200,000 00		-207,548 09	Base	-209,515 62
					1,967 53
					1,967 53
					0 00
					1,967 53
WB1M 267	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	4 03	Mar 2001	414,971 200	Local	419,031 25
	400,000 00		414,971 20	Base	419,031 25
					-4,060 05
					-4,060 05
					0 00
					-4,060 05

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 267	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
	CXL	-4 03 Mar 2001	-414,971 200	Local	-419,031 25
				Base	-419,031 25
					4,060 05
					4,060 05
					0 00
					4,060 05
WB1M 269	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		6 03 Mar 2001	622,550 540	Local	628,546 87
				Base	628,546 87
					-5,996 33
					-5,996 33
					0 00
					-5,996 33
WB1M 270	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		4 03 Mar 2001	414,721 200	Local	419,031 25
				Base	419,031 25
					-4,310 05
					-4,310 05
					0 00
					-4,310 05
WB1M 271	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		4 03 Mar 2001	414,783 700	Local	419,031 25
				Base	419,031 25
					-4,247 55
					-4,247 55
					0 00
					-4,247 55
WB1M 272	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		2 03 Mar 2001	207,423 090	Local	209,515 62
				Base	209,515 62
					-2,092 53
					-2,092 53
					0 00
					-2,092 53
WB1M 273	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		8 03 Mar 2001	829,817 400	Local	838,062 50
				Base	838,062 50
					-8,245 10
					-8,245 10
					0 00
					-8,245 10
WB1M 274	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		2 03 Mar 2001	207,548 090	Local	209,515 62
				Base	209,515 62
					-1,967 53
					-1,967 53
					0 00
					-1,967 53
WB1M 275	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		4 03 Mar 2001	414,971 200	Local	419,031 25
				Base	419,031 25
					-4,060 05
					-4,060 05
					0 00
					-4,060 05
WB1M 277	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
		5 03 Apr 2001	540,089 000	Local	528,812 50
				Base	528,812 50
					11,276 50
					11,276 50
					0 00
					11,276 50

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 277	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	CXL	-5 000 Apr 2001	-540,089 000	Local	-528,812 50	-11,276 50			
		-500 000 00	-540,089 000	Base	-528,812 50	-11,276 50	0 00		-11,276 50
WB1M 279	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		5 000 Apr 2001	540,089 000	Local	528,812 50	11,276 50			
		500,000 00	540,089 000	Base	528,812 50	11,276 50	0 00		11,276 50
WB1M 279	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	CXL	-5 000 Apr 2001	-540,089 000	Local	-528,812 50	-11,276 50			
		-500,000 00	-540,089 000	Base	-528,812 50	-11,276 50	0 00		-11,276 50
WB1M 281	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		5 000 Apr 2001	540,089 000	Local	528,812 50	11,276 50			
		500,000 00	540,089 000	Base	528,812 50	11,276 50	0 00		11,276 50
WB1M 281	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	CXL	-5 000 Apr 2001	-540 089 000	Local	-528,812 50	-11,276 50			
		-500,000 00	-540,089 000	Base	-528,812 50	-11,276 50	0 00		-11,276 50
WB1M 283	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		5 000 Apr 2001	540,089 000	Local	528,812 50	11,276 50			
		500 000 00	540,089 000	Base	528,812 50	11,276 50	0 00		11,276 50
WB1M 283	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	CXL	-5 000 Apr 2001	-540,089 000	Local	-528,812 50	-11,276 50			
		-500,000 00	-540,089 000	Base	-528,812 50	-11,276 50	0 00		-11,276 50
WB1M 285	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		5 000 Apr 2001	540,089 000	Local	528,812 50	11,276 50			
		500,000 00	540,089 000	Base	528,812 50	11,276 50	0 00		11,276 50
WB1M 285	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	CXL	-5 000 Apr 2001	-540,089 000	Local	-528,812 50	-11,276 50			
		-500,000 00	-540,089 000	Base	-528,812 50	-11,276 50	0 00		-11,276 50

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stt Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
287	5 000	Apr 2001	540,089 000	Local	528,812 50
	500,000 00		540,089 00	Base	528,812 50
					11,276 50
					0 00
					11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
287	CXL	-5 000	Apr 2001	-540,089 000	Local
	-500,000 00		-540,089 00	Base	-528,812 50
					-11,276 50
					-11,276 50
					0 00
					-11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
289	5 000	Apr 2001	540,089 000	Local	528,812 50
	500,000 00		540,089 00	Base	528,812 50
					11,276 50
					11,276 50
					0 00
					11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
289	CXL	-5 000	Apr 2001	-540,089 000	Local
	-500,000 00		-540,089 00	Base	-528,812 50
					-11,276 50
					-11,276 50
					0 00
					-11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
290	89 000	May 2001	9,350,953 010	Local	9,282,937 53
	8,900,000 00		9,350,953 01	Base	9,282,937 53
					68,015 48
					68,015 48
					0 00
					68,015 48
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
291	5 000	Apr 2001	540,089 000	Local	528,812 50
	500,000 00		540,089 00	Base	528,812 50
					11,276 50
					11,276 50
					0 00
					11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
299	1 000	Mar 2001	103,711 340	Local	104,757 81
	100,000 00		103,711 34	Base	104,757 81
					-1,046 47
					-1,046 47
					0 00
					-1,046 47
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
300	6 000	Mar 2001	621,894 290	Local	628,546 87
	600,000 00		621,894 29	Base	628,546 87
					-6,652 58
					-6,652 58
					0 00
					-6,652 58
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
301	1 000	Mar 2001	103,633 420	Local	104,757 81
	100,000 00		103,633 42	Base	104,757 81
					-1,124 39
					-1,124 39
					0 00
					-1,124 39



# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
302	6 09 Mar 2001	621,706 790	Local	-6,840 08	
	600,000 00	621,706 79	Base	-6,840 08	0 00
					-6,840 08
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
303	6 09 Mar 2001	621,613 040	Local	-6,933 83	
	600,000 00	621,613 04	Base	-6,933 83	0 00
					-6,933 83
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
345	2 08 May 2001	210,985 610	Local	2,532 48	
	200,000 00	210,985 61	Base	2,532 48	0 00
					2,532 48
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
346	82 08 May 2001	8,564,597 120	Local	61,565 86	
	8,200,000 00	8,564,597 12	Base	61,565 86	0 00
					61,565 86
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
349	3 01 Apr 2001	310,290 700	Local	-3,982 74	
	300,000 00	310,290 70	Base	-3,982 74	0 00
					-3,982 74
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
350	2 01 Apr 2001	206,204 360	Local	-3,311 27	
	200,000 00	206,204 36	Base	-3,311 27	0 00
					-3,311 27
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
350	1 00 May 2001	107,352 170	Local	1,602 17	
	100,000 00	107,352 17	Base	1,602 17	0 00
					1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
350	CXL -1 00 May 2001	-107,352 170	Local	-1,602 17	
	-100,000 00	-107,352 17	Base	-1,602 17	0 00
					-1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
352	1 00 May 2001	107,352 170	Local	1,602 17	
	100,000 00	107,352 17	Base	1,602 17	0 00
					1,602 17

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
352	CXL	-1 00 May 2001	-107,352 170	Local	-105,750 00	-1,602 17			
		-100,000 00	-107,352 17	Base	-105,750 00	-1,602 17	0 00		-1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
354		1 00 May 2001	107,352 170	Local	105,750 00	1,602 17			
		100,000 00	107,352 17	Base	105,750 00	1,602 17	0 00		1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
354	CXL	-1 00 May 2001	-107,352 170	Local	-105,750 00	-1,602 17			
		-100,000 00	-107,352 17	Base	-105,750 00	-1,602 17	0 00		-1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
356		1 00 May 2001	107,352 170	Local	105,750 00	1,602 17			
		100,000 00	107,352 17	Base	105,750 00	1,602 17	0 00		1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
356	CXL	-1 00 May 2001	-107,352 170	Local	-105,750 00	-1,602 17			
		-100,000 00	-107,352 17	Base	-105,750 00	-1,602 17	0 00		-1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
356		1 00 May 2001	107,352 170	Local	105,750 00	1,602 17			
		100,000 00	107,352 17	Base	105,750 00	1,602 17	0 00		1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
358	CXL	-1 00 May 2001	-107,352 170	Local	-105,750 00	-1,602 17			
		-100,000 00	-107,352 17	Base	-105,750 00	-1,602 17	0 00		-1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
360		1 00 May 2001	107,352 170	Local	105,750 00	1,602 17			
		100,000 00	107,352 17	Base	105,750 00	1,602 17	0 00		1,602 17
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
360	CXL	-1 00 May 2001	-107,352 170	Local	-105,750 00	-1,602 17			
		-100,000 00	-107,352 17	Base	-105,750 00	-1,602 17	0 00		-1,602 17

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
362		1 00	May 2001	107,352 170	Local	105,750 00			
		100 000 00		107,352 17	Base	105,750 00	1,602 17		1,602 17
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
364		6 000	Apr 2001	634,248 240	Local	633,823 62			
		600,000 00		634,248 24	Base	633,823 62	424 62		424 62
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
376		10 000	Apr 2001	1,069,771 160	Local	1,059,305 03			
		1,000,000 00		1,069,771 16	Base	1,059,305 03	10,466 13		10,466 13
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
376		CXL	-10 000	Apr 2001	-1,069,771 160	Local	-1,059,305 03		
		-1,000,000 00		-1 069,771 16	Base	-1,059,305 03	-10,466 13		-10,466 13
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
378		10 000	Apr 2001	1,069,771 160	Local	1,059,305 03			
		1,000,000 00		1,069,771 16	Base	1,059,305 03	10,466 13		10,466 13
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
391		3 000	Apr 2001	311,437 500	Local	314,273 44			
		300,000 00		311,437 50	Base	314,273 44	-2,835 94		-2,835 94
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
392		4 000	Apr 2001	414,625 000	Local	419,031 25			
		400,000 00		414,625 00	Base	419,031 25	-4,406 25		-4,406 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
394		13 000	Apr 2001	1,347,734 370	Local	1,361,851 56			
		1,300,000 00		1,347,734 37	Base	1,361,851 56	-14,117 19		-14,117 19
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
395		4 000	Apr 2001	414,750 000	Local	419,031 25			
		400,000 00		414,750 00	Base	419,031 25	-4,281 25		-4,281 25

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
396	2	03B Apr 2001	207,406 240	Local	209,515 62
	200,000 00		207,406 24	Base	209,515 62
					-2,109 38
					0 00
					-2,109 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
397	8	03B Apr 2001	831,796 880	Local	838,960 94
	800,000 00		831,796 88	Base	838,960 94
					-7,164 06
					0 00
					-7,164 06
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
398	2	03B Apr 2001	211,125 000	Local	211,312 50
	200,000 00		211,125 00	Base	211,312 50
					-187 50
					0 00
					-187 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
399	5	03B Apr 2001	527,875 010	Local	528,234 38
	500,000 00		527,875 01	Base	528,234 38
					-359 37
					0 00
					-359 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
401	5	03B Apr 2001	527,246 920	Local	528,125 00
	500,000 00		527,246 92	Base	528,125 00
					-878 08
					0 00
					-878 08
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
403	1	02 May 2001	107,305 300	Local	105,718 75
	100,000 00		107,305 30	Base	105,718 75
					1,586 55
					0 00
					1,586 55
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
403	CXL	-1 02 May 2001	-107,305 300	Local	-105,718 75
	-100,000 00		-107,305 30	Base	-105,718 75
					-1,586 55
					0 00
					-1,586 55
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
405	1	02 May 2001	107,305 300	Local	105,718 75
	100,000 00		107,305 30	Base	105,718 75
					1,586 55
					0 00
					1,586 55
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
405	CXL	-1 02 May 2001	-107,305 300	Local	-105,718 75
	-100,000 00		-107,305 30	Base	-105,718 75
					-1,586 55
					0 00
					-1,586 55

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 407	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 00 May 2001	107,305 300	Local	105,718 75	1,586 55			
		100,000 00	107,305 30	Base	105,718 75	1,586 55	0 00		1,586 55
WB1M 407	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -1 00 May 2001	-107,305 300	Local	-105,718 75	-1,586 55			
		-100,000 00	-107,305 30	Base	-105,718 75	-1,586 55	0 00		-1,586 55
WB1M 409	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 00 May 2001	107,305 300	Local	105,718 75	1,586 55			
		100,000 00	107,305 30	Base	105,718 75	1,586 55	0 00		1,586 55
WB1M 409	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -1 00 May 2001	-107,305 300	Local	-105,718 75	-1,586 55			
		-100,000 00	-107,305 30	Base	-105,718 75	-1,586 55	0 00		-1,586 55
WB1M 411	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 00 May 2001	107,305 300	Local	105,718 75	1,586 55			
		100,000 00	107,305 30	Base	105,718 75	1,586 55	0 00		1,586 55
WB1M 411	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -1 00 May 2001	-107,305 300	Local	-105,718 75	-1,586 55			
		-100,000 00	-107,305 30	Base	-105,718 75	-1,586 55	0 00		-1,586 55
WB1M 413	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 00 May 2001	107,305 300	Local	105,718 75	1,586 55			
		100,000 00	107,305 30	Base	105,718 75	1,586 55	0 00		1,586 55
WB1M 413	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		CXL -1 00 May 2001	-107,305 300	Local	-105,718 75	-1,586 55			
		-100,000 00	-107,305 30	Base	-105,718 75	-1,586 55	0 00		-1,586 55
WB1M 415	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
		1 00 May 2001	107 305 300	Local	105,718 75	1,586 55			
		100,000 00	107,305 30	Base	105,718 75	1,586 55	0 00		1,586 55

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
424	3 09 May 2001	313,400 270	Local		311,187 50	2,212 77			
	300,000 00	313,400 27	Base		311,187 50	2,212 77	0 00		2,212 77
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
425	186 09 May 2001	19,398,504 600	Local		19,281,828 15	116,676 45			
	18,600,000 00	19,398,504 60	Base		19,281,828 15	116,676 45	0 00		116,676 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
433	6 04 Apr 2001	630,968 750	Local		633,625 00	-2,656 25			
	600,000 00	630,968 75	Base		633,625 00	-2,656 25	0 00		-2,656 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
434	2 04 Apr 2001	210,125 000	Local		211,187 50	-1,062 50			
	200,000 00	210,125 00	Base		211,187 50	-1,062 50	0 00		-1,062 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
435	3 04 Apr 2001	315,125 000	Local		316,773 44	-1,648 44			
	300,000 00	315,125 00	Base		316,773 44	-1,648 44	0 00		-1,648 44
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
436	2 04 Apr 2001	210,031 240	Local		211,171 87	-1,140 63			
	200,000 00	210,031 24	Base		211,171 87	-1,140 63	0 00		-1,140 63
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
437	6 04 Apr 2001	629,796 880	Local		633,460 94	-3,664 06			
	600,000 00	629,796 88	Base		633,460 94	-3,664 06	0 00		-3,664 06
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
438	2 04 Apr 2001	209,843 750	Local		211,125 00	-1,281 25			
	200,000 00	209,843 75	Base		211,125 00	-1,281 25	0 00		-1,281 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
439	2 04 Apr 2001	209,601 250	Local		211,125 00	-1,523 75			
	200,000 00	209,601 25	Base		211,125 00	-1,523 75	0 00		-1,523 75

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January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
443	2	01 Apr 2001	209,906 250	Local	211,125 00	-1,218 75			
	200,000 00		209,906 25	Base	211,125 00	-1,218 75	0 00		-1,218 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
448	12	05 Apr 2001	1,260,562 500	Local	1,266,750 00	-6,187 50			
	1,200,000 00		1,260,562 50	Base	1,266,750 00	-6,187 50	0 00		-6,187 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
449	9	05 Apr 2001	945,281 250	Local	950,062 50	-4,781 25			
	900,000 00		945,281 25	Base	950,062 50	-4,781 25	0 00		-4,781 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
450	1	05 Apr 2001	104,872 850	Local	105,562 50	-689 65			
	100,000 00		104,872 85	Base	105,562 50	-689 65	0 00		-689 65
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
451	4	09 Mar 2001	415,783 700	Local	419,375 00	-3,591 30			
	400,000 00		415,783 70	Base	419,375 00	-3,591 30	0 00		-3,591 30
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
462	13	01 Apr 2001	1,426,194 730	Local	1,385,054 09	41,140 64			
	1,300,000 00		1,426,194 73	Base	1,385,054 09	41,140 64	0 00		41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
462	CXL	-13	01 Apr 2001	-1 426,194 730	Local	-1,385,054 09			
	-1,300,000 00		-1,426,194 73	Base	-1,385,054 09	-41,140 64	0 00		-41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
464	13	01 Apr 2001	1,426,194 730	Local	1,385,054 09	41,140 64			
	1,300,000 00		1,426,194 73	Base	1,385,054 09	41,140 64	0 00		41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
472	4	00 May 2001	438,805 620	Local	426,817 06	11,988 56			
	400,000 00		438,805 62	Base	426,817 06	11,988 56	0 00		11,988 56

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Fund	Asset ID	Security Name		Security Description		Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
476	1 00	May 2001	109,685 790	Local	106,704 27	2,981 52			
	100,000 00		109,685 79	Base	106,704 27	2,981 52	0 00		2,981 52
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
478	2 00	Mar 2001	207,656 250	Local	209,687 50	-2,031 25			
	200,000 00		207,656 25	Base	209,687 50	-2,031 25	0 00		-2 031 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
479	1 00	Mar 2001	103,796 870	Local	104,843 75	-1,046 88			
	100,000 00		103,796 87	Base	104,843 75	-1,046 88	0 00		-1,046 88
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
480	2 00	Mar 2001	207,562 500	Local	209,687 50	-2,125 00			
	200,000 00		207,562 50	Base	209,687 50	-2,125 00	0 00		-2,125 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
481	2 00	Mar 2001	207,531 250	Local	209,687 50	-2,156 25			
	200,000 00		207,531 25	Base	209,687 50	-2,156 25	0 00		-2,156 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
482	1 00	Mar 2001	103,692 400	Local	104,843 75	-1,151 35			
	100,000 00		103,692 40	Base	104,843 75	-1,151 35	0 00		-1,151 35
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
493	2 00	Apr 2001	209,548 100	Local	211,125 00	-1,576 90			
	200,000 00		209,548 10	Base	211,125 00	-1,576 90	0 00		-1,576 90
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
494	1 00	Apr 2001	104,758 420	Local	105,562 50	-804 08			
	100,000 00		104,758 42	Base	105,562 50	-804 08	0 00		-804 08
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
495	7 00	Apr 2001	732,652 720	Local	738,937 50	-6,284 78			
	700,000 00		732,652 72	Base	738,937 50	-6,284 78	0 00		-6,284 78



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 505	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	16 00	May 2001	1,700,781.260	Local	1,691,140.63	9,640.63			
	1,600,000.00		1,700,781.26	Base	1,691,140.63	9,640.63	0.00		9,640.63
WB1M 506	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	4 00	May 2001	427,718.760	Local	424,234.38	3,484.38			
	400,000.00		427,718.76	Base	424,234.38	3,484.38	0.00		3,484.38
WB1M 507	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	1 00	May 2001	106,828.110	Local	106,015.62	812.49			
	100,000.00		106,828.11	Base	106,015.62	812.49	0.00		812.49
WB1M 508	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	14 00	May 2001	1,497,718.760	Local	1,485,390.63	12,328.13			
	1,400,000.00		1,497,718.76	Base	1,485,390.63	12,328.13	0.00		12,328.13
WB1M 509	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	10 00	May 2001	1,071,468.750	Local	1,061,906.25	9,562.50			
	1,000,000.00		1,071,468.75	Base	1,061,906.25	9,562.50	0.00		9,562.50
WB1M 510	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	10 00	May 2001	1,060,665.760	Local	1,056,582.88	4,082.88			
	1,000,000.00		1,060,665.76	Base	1,056,582.88	4,082.88	0.00		4,082.88
WB1M 511	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	4 00	May 2001	426,531.260	Local	423,796.88	2,734.38			
	400,000.00		426,531.26	Base	423,796.88	2,734.38	0.00		2,734.38
WB1M 512	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	4 00	May 2001	426,733.900	Local	424,156.25	2,577.65			
	400,000.00		426,733.90	Base	424,156.25	2,577.65	0.00		2,577.65
WB1M 534	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
	5 00	Apr 2001	524,729.620	Local	527,812.50	-3,082.88			
	500,000.00		524,729.62	Base	527,812.50	-3,082.88	0.00		-3,082.88

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
535	4 000	Apr 2001	419,908 700	Local	422,250 00
	400,000 00		419,908 70	Base	422,250 00
					-2,341 30
					-2,341 30
					0 00
					-2,341 30
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
567	1 000	Mar 2001	103,617 800	Local	104,843 75
	100,000 00		103,617 80	Base	104,843 75
					-1,225 95
					-1,225 95
					0 00
					-1,225 95
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
568	1 000	Mar 2001	103,586 550	Local	104,843 75
	100,000 00		103,586 55	Base	104,843 75
					-1,257 20
					-1,257 20
					0 00
					-1,257 20
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
569	1 000	Mar 2001	103,508 420	Local	104,843 75
	100,000 00		103,508 42	Base	104,843 75
					-1,335 33
					-1,335 33
					0 00
					-1,335 33
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
570	2 000	Mar 2001	206,985 600	Local	209,687 50
	200,000 00		206,985 60	Base	209,687 50
					-2,701 90
					-2,701 90
					0 00
					-2,701 90
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
575	5 000	May 2001	542,960 140	Local	533,521 32
	500,000 00		542,960 14	Base	533,521 32
					9,438 82
					9,438 82
					0 00
					9,438 82
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
575	2 000	Apr 2001	212,031 240	Local	211,140 62
	200,000 00		212,031 24	Base	211,140 62
					890 62
					890 62
					0 00
					890 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
575	CXL	-2 000 Apr 2001	-212,031 240	Local	-211,140 62
	-200,000 00		-212,031 24	Base	-211,140 62
					-890 62
					-890 62
					0 00
					-890 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
576	6 000	Apr 2001	636,187 490	Local	633,421 87
	600,000 00		636,187 49	Base	633,421 87
					2,765 62
					2,765 62
					0 00
					2,765 62

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Serving institutional investors Worldwide

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date	Notional		Future Gr/Ls			
Ticker		Notional Pa	Stl Date	Proceeds		Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
576	CXL	-6 000	Apr 2001	-636,187 490	Local	-2,765 62			
		-600,000 00		-636 187 49	Base	-2,765 62	0 00		-2,765 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
577		4 000	Apr 2001	424,187 500	Local	1,906 25			
		400,000 00		424,187 50	Base	1,906 25	0 00		1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
577	CXL	-4 000	Apr 2001	-424,187 500	Local	-1,906 25			
		-400,000 00		-424,187 50	Base	-1,906 25	0 00		-1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
578		1 000	Apr 2001	106,078 120	Local	507 81			
		100 000 00		106,078 12	Base	507 81	0 00		507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
578	CXL	-1 000	Apr 2001	-106,078 120	Local	-507 81			
		-100,000 00		-106,078 12	Base	-507 81	0 00		-507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
579		1 000	Apr 2001	106,124 990	Local	554 68			
		100,000 00		106,124 99	Base	554 68	0 00		554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
579	CXL	-1 000	Apr 2001	-106,124 990	Local	-554 68			
		-100,000 00		-106,124 99	Base	-554 68	0 00		-554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
580		6 000	Apr 2001	636,512 240	Local	3,090 37			
		600,000 00		636,512 24	Base	3,090 37	0 00		3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES		JUN01					
580	CXL	-6 000	Apr 2001	-636,512 240	Local	-3,090 37			
		-600,000 00		-636,512 24	Base	-3,090 37	0 00		-3,090 37

# Realized Gain/Loss - Futures Contracts

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
581		2 08 May 2001	213,079 350	Local	211,531 25
		200,000 00	213,079 35	Base	211,531 25
					1,548 10
					0 00
					1,548 10
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
582		2 001 Apr 2001	212,031 240	Local	211,140 62
		200,000 00	212,031 24	Base	211,140 62
					890 62
					890 62
					0 00
					890 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
582		1 08 May 2001	106,508 430	Local	105,765 63
		100,000 00	106,508 43	Base	105,765 63
					742 80
					742 80
					0 00
					742 80
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
582	CXL	-2 001 Apr 2001	-212,031 240	Local	-211,140 62
		-200,000 00	-212,031 24	Base	-211,140 62
					-890 62
					-890 62
					0 00
					-890 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
583		6 001 Apr 2001	636,187 490	Local	633,421 87
		600,000 00	636,187 49	Base	633,421 87
					2,765 62
					2,765 62
					0 00
					2,765 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
583		1 08 May 2001	106,492 810	Local	105,765 63
		100,000 00	106,492 81	Base	105,765 63
					727 18
					727 18
					0 00
					727 18
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
583	CXL	-6 001 Apr 2001	-636,187 490	Local	-633,421 87
		-600,000 00	-636,187 49	Base	-633,421 87
					-2,765 62
					-2,765 62
					0 00
					-2,765 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
584		4 001 Apr 2001	424,187 500	Local	422,281 25
		400,000 00	424,187 50	Base	422,281 25
					1,906 25
					1,906 25
					0 00
					1 906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
584		2 08 May 2001	212,735 600	Local	211,437 50
		200,000 00	212,735 60	Base	211,437 50
					1,298 10
					1,298 10
					0 00
					1 298 10

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
584	CXL	-4 001 Apr 2001	-424,187 500	Local	-422,281 25
		-400,000 00	-424,187 50	Base	-422,281 25
					-1,906 25
					0 00
					-1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
585		1 001 Apr 2001	106 078 120	Local	105,570 31
		100,000 00	106,078 12	Base	105,570 31
					507 81
					507 81
					0 00
					507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
585		1 08 May 2001	106,289 670	Local	105 718 75
		100,000 00	106,289 67	Base	105,718 75
					570 92
					570 92
					0 00
					570 92
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
585	CXL	-1 001 Apr 2001	-106,078 120	Local	-105,570 31
		-100,000 00	-106,078 12	Base	-105,570 31
					-507 81
					-507 81
					0 00
					-507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
586		1 001 Apr 2001	106,124 990	Local	105,570 31
		100,000 00	106,124 99	Base	105,570 31
					554 68
					554 68
					0 00
					554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
586	CXL	-1 001 Apr 2001	-106,124 990	Local	-105,570 31
		-100,000 00	-106,124 99	Base	-105,570 31
					-554 68
					-554 68
					0 00
					-554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
587		6 001 Apr 2001	636,512 240	Local	633,421 87
		600,000 00	636,512 24	Base	633 421 87
					3,090 37
					3,090 37
					0 00
					3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
587	CXL	-6 001 Apr 2001	-636,512 240	Local	-633,421 87
		-600,000 00	-636,512 24	Base	-633,421 87
					-3,090 37
					-3,090 37
					0 00
					-3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
589		2 001 Apr 2001	212,031 240	Local	211,140 62
		200,000 00	212,031 24	Base	211,140 62
					890 62
					890 62
					0 00
					890 62

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
590	6 001	Apr 2001	636,187 490	Local	633,421 87	2,765 62			
	600,000 00		636,187 49	Base	633,421 87	2,765 62	0 00		2,765 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
591	4 001	Apr 2001	424,187 500	Local	422,281 25	1,906 25			
	400,000 00		424,187 50	Base	422,281 25	1,906 25	0 00		1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
592	1 001	Apr 2001	106,078 120	Local	105,570 31	507 81			
	100,000 00		106,078 12	Base	105,570 31	507 81	0 00		507 81
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
593	3 00	May 2001	319,501 540	Local	316,975 52	2,526 02			
	300,000 00		319,501 54	Base	316,975 52	2,526 02	0 00		2,526 02
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
593	1 001	Apr 2001	106,124 990	Local	105,570 31	554 68			
	100,000 00		106,124 99	Base	105,570 31	554 68	0 00		554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
594	6 001	Apr 2001	636,512 240	Local	633,421 87	3,090 37			
	600,000 00		636,512 24	Base	633,421 87	3,090 37	0 00		3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
618	2 00	May 2001	213,156 250	Local	211,437 50	1,718 75			
	200,000 00		213,156 25	Base	211,437 50	1,718 75	0 00		1,718 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
619	9 00	May 2001	958,562 520	Local	951,218 76	7,343 76			
	900,000 00		958,562 52	Base	951,218 76	7,343 76	0 00		7,343 76
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
620	5 00	May 2001	539,119 170	Local	531,843 75	7,275 42			
	500,000 00		539,119 17	Base	531,843 75	7,275 42	0 00		7,275 42

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
Cost	Not Base Future Gn/Ls	Net Base Future Gn/Ls			
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
632	8 00	May 2001	878,340 080	Local	851,335 04
	800,000 00		878,340 08	Base	851,335 04
					27,005 04
					27,005 04
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
647	17 09	May 2001	1,766,517 500	Local	1,777,386 50
	1,700,000 00		1,766,517 50	Base	1,777,386 50
					-10,869 00
					-10,869 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
651	6 00	May 2001	645,750 010	Local	637,359 38
	600,000 00		645,750 01	Base	637,359 38
					8,390 63
					8,390 63
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
652	4 00	May 2001	421,125 000	Local	420,250 00
	400,000 00		421,125 00	Base	420,250 00
					875 00
					875 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
653	4 00	May 2001	421,586 700	Local	420,562 50
	400,000 00		421,586 70	Base	420,562 50
					1,024 20
					1,024 20
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
654	4 00	Mar 2001	412,283 700	Local	419,375 00
	400,000 00		412,283 70	Base	419,375 00
					-7,091 30
					-7,091 30
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
655	6 00	Mar 2001	620,113 050	Local	629,062 50
	600,000 00		620,113 05	Base	629,062 50
					-8,949 45
					-8,949 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
656	3 00	Mar 2001	310,009 650	Local	314,531 25
	300,000 00		310,009 65	Base	314,531 25
					-4,521 60
					-4,521 60
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
674	2 00	May 2001	204,004 110	Local	206,835 75
	200,000 00		204,004 11	Base	206,835 75
					-2,831 64
					-2,831 64

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Virginia

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
680	4 06	Mar 2001	411,471 200	Local	419,375 00
	400,000 00		411,471 20	Base	419,375 00
					-7,903 80
					-7,903 80
					0 00
					-7,903 80
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
681	1 06	Mar 2001	102,883 420	Local	104,843 75
	100,000 00		102,883 42	Base	104,843 75
					-1,960 33
					-1,960 33
					0 00
					-1,960 33
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
682	3 06	Mar 2001	308,744 020	Local	314,531 25
	300,000 00		308,744 02	Base	314,531 25
					-5,787 23
					-5,787 23
					0 00
					-5,787 23
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
683	1 06	Mar 2001	103,586 550	Local	104,843 75
	100,000 00		103,586 55	Base	104,843 75
					-1,257 20
					-1,257 20
					0 00
					-1,257 20
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
683	CXL	-1 06	Mar 2001	Local	-104,843 75
	-100,000 00		-103,586 55	Base	-104,843 75
					1,257 20
					1,257 20
					0 00
					1,257 20
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
709	4 00	Apr 2001	426,846 200	Local	422,281 25
	400,000 00		426,846 20	Base	422,281 25
					4,564 95
					4,564 95
					0 00
					4,564 95
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
720	33 06	May 2001	3,457,513 220	Local	3,430,431 97
	3,300,000 00		3,457,513 22	Base	3,430,431 97
					27,081 25
					27,081 25
					0 00
					27,081 25
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
720	CXL	-33 06	May 2001	Local	-3,430,431 97
	-3,300,000 00		-3,457,513 22	Base	-3,430,431 97
					-27,081 25
					-27,081 25
					0 00
					-27,081 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
738	1 06	Mar 2001	102,930 300	Local	104,843 75
	100,000 00		102,930 30	Base	104,843 75
					-1,913 45
					-1,913 45
					0 00
					-1,913 45



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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
743	33 08	May 2001	3,457,501 220	Local	3,430,431 97	27,069 25			
	3,300,000 00		3,457,501 22	Base	3,430,431 97	27,069 25	0 00		27,069 25
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
744	7 00	May 2001	721,951 420	Local	721,453 25	498 17			
	700,000 00		721,951 42	Base	721,453 25	498 17	0 00		498 17
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
744	CXL	-7 00 May 2001	-721,951 420	Local	-721,453 25	-498 17			
	-700,000 00		-721,951 42	Base	-721,453 25	-498 17	0 00		-498 17
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
749	7 00	May 2001	721,951 420	Local	721,453 25	498 17			
	700,000 00		721,951 42	Base	721,453 25	498 17	0 00		498 17
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
760	12 00	May 2001	1,311,945 120	Local	1,277,002 56	34,942 56			
	1,200,000 00		1,311,945 12	Base	1,277,002 56	34,942 56	0 00		34,942 56
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
763	2 00	Mar 2001	206,298 100	Local	209,687 50	-3,389 40			
	200,000 00		206,298 10	Base	209,687 50	-3,389 40	0 00		-3,389 40
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
764	1 00	Mar 2001	103,180 300	Local	104,843 75	-1,663 45			
	100,000 00		103,180 30	Base	104,843 75	-1,663 45	0 00		-1,663 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
767	1 00	May 2001	106,992 800	Local	105,031 25	1,961 55			
	100,000 00		106,992 80	Base	105,031 25	1,961 55	0 00		1,961 55
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
772	8 00	Jun 2001	868,225 080	Local	851,335 04	16,890 04			
	800,000 00		868,225 08	Base	851,335 04	16,890 04	0 00		16,890 04

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
772	CXL	-8 001 Jun 2001	-868,225 080	Local	-16,890 04
		-800,000 00	-868,225 08	Base	-16,890 04
					0 00
					-16,890 04
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
774		8 001 Jun 2001	868,590 080	Local	17,255 04
		800,000 00	868,590 08	Base	17,255 04
					0 00
					17,255 04
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
781		7 001 Jun 2001	761,145 070	Local	16,226 91
		700,000 00	761,145 07	Base	16,226 91
					0 00
					16,226 91
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
781	CXL	-7 001 Jun 2001	-761,145 070	Local	-16,226 91
		-700,000 00	-761,145 07	Base	-16,226 91
					0 00
					-16,226 91
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
783		7 001 Jun 2001	761,145 070	Local	16,226 91
		700,000 00	761,145 07	Base	16,226 91
					0 00
					16,226 91
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
783	CXL	-7 001 Jun 2001	-761,145 070	Local	-16,226 91
		-700,000 00	-761,145 07	Base	-16,226 91
					0 00
					-16,226 91
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
785		7 001 Jun 2001	761,145 070	Local	16,226 91
		700,000 00	761,145 07	Base	16,226 91
					0 00
					16,226 91
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
791		1 001 Mar 2001	103,305 300	Local	-1,538 45
		100,000 00	103,305 30	Base	-1,538 45
					0 00
					-1,538 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
799		2 001 May 2001	213,829 350	Local	3,766 85
		200,000 00	213,829 35	Base	3,766 85
					0 00
					3,766 85

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01		
799	CXL	-2 06 May 2001	-213,829 350	Local	-210,062 50
				Base	-3,766 85
		-200,000 00	-213,829 35		-3,766 85
					0 00
					-3,766 85
93599E929	Total		114,002,407 63	Local	113,628,873 47
				Base	373,534 16
			114,002,407 63		373,534 16
					0 00
					373,534 16
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
02		1 03 Feb 2001	102,644 250	Local	102,933 50
				Base	-289 25
		100,000 00	102,644 25		-289 25
					0 00
					-289 25
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
052		2 08 Feb 2001	203,413 500	Local	205,867 00
				Base	-2,453 50
		200,000 00	203,413 50		-2,453 50
					0 00
					-2,453 50
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
058		5 07 Feb 2001	502,908 750	Local	514,667 50
				Base	-11,758 75
		500,000 00	502,908 75		-11,758 75
					0 00
					-11,758 75
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
065		4 03 Mar 2001	403,452 000	Local	411,734 00
				Base	-8,282 00
		400,000 00	403,452 00		-8,282 00
					0 00
					-8,282 00
WB1Q	93599P999	U S TREAS BONDS FUTURES	MAR01		
156		8 09 Mar 2001	839,154 000	Local	842,718 00
				Base	-3,564 00
		800,000 00	839,154 00		-3,564 00
					0 00
					-3,564 00
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
234		2 01 Jan 2001	206,548 100	Local	207,281 25
				Base	-733 15
		200,000 00	206,548 10		-733 15
					0 00
					-733 15
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
342		1 03 Feb 2001	103,117 800	Local	103,906 25
				Base	-788 45
		100,000 00	103,117 80		-788 45
					0 00
					-788 45

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
407	1 09	Jan 2001	106,711 550	Local	105,937 50
	100,000 00		106,711 55	Base	105,937 50
					774 05
					774 05
					0 00
					774 05
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
495	1 00	Jan 2001	106,992 800	Local	105,406 25
	100,000 00		106,992 80	Base	105,406 25
					1,586 55
					1,586 55
					0 00
					1,586 55
WB1Q	93599P999	U S TREAS BONDS FUTURES	MAR01		
552	2 00	Feb 2001	206,180 500	Local	208,031 75
	200,000 00		206,180 50	Base	208,031 75
					-1,851 25
					-1,851 25
					0 00
					-1,851 25
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
643	1 00	Feb 2001	106,524 050	Local	105,125 00
	100,000 00		106,524 05	Base	105,125 00
					1,399 05
					1,399 05
					0 00
					1,399 05
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
709	1 02	Feb 2001	106,305 300	Local	104,718 75
	100,000 00		106,305 30	Base	104,718 75
					1,586 55
					1,586 55
					0 00
					1,586 55
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
751	2 00	Feb 2001	204,226 000	Local	205,867 00
	200,000 00		204,226 00	Base	205,867 00
					-1,641 00
					-1,641 00
					0 00
					-1,641 00
WB1F	93599P999	U S TREAS BONDS FUTURES	MAR01		
764	2 00	Feb 2001	204,101 000	Local	205,867 00
	200,000 00		204,101 00	Base	205,867 00
					-1,766 00
					-1,766 00
					0 00
					-1,766 00
WB1M	93599P999	U S TREAS BONDS FUTURES	MAR01		
794	1 03	Feb 2001	103,399 050	Local	103,625 00
	100,000 00		103,399 05	Base	103,625 00
					-225 95
					-225 95
					0 00
					-225 95
93599P999 Total					
			3,505,678 65	Local	3,533,685 75
			3,505,678 65	Base	3,533,685 75
					-28,007 10
					-28,007 10
					0 00
					-28,007 10

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
081	42	08 Feb 2001	8,369,118 740	Local	8,484,309 37	-115,190 63			
	8 400,000 00		8,369,118 74	Base	8,484,309 37	-115,190 63	0 00		-115,190 63
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
082	7	08 Feb 2001	1,425,631 570	Local	1,429,671 87	-4,040 30			
	1,400,000 00		1,425,631 57	Base	1,429,671 87	-4,040 30	0 00		-4,040 30
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
104	1	05 Jan 2001	198,445 930	Local	201,218 75	-2,772 82			
	200,000 00		198,445 93	Base	201,218 75	-2,772 82	0 00		-2,772 82
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
129	1	02 Jan 2001	198,461 550	Local	201,218 75	-2,757 20			
	200,000 00		198,461 55	Base	201,218 75	-2,757 20	0 00		-2,757 20
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
257	1	01 Feb 2001	197,649 050	Local	201,218 75	-3,569 70			
	200,000 00		197,649 05	Base	201,218 75	-3,569 70	0 00		-3,569 70
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
351	1	08 Feb 2001	198,274 050	Local	201,218 75	-2,944 70			
	200,000 00		198,274 05	Base	201,218 75	-2,944 70	0 00		-2,944 70
WB1F	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
381	50	08 Jan 2001	9,854,870 000	Local	10,035,738 00	-180,868 00			
	10,000,000 00		9,854,870 00	Base	10,035,738 00	-180,868 00	0 00		-180,868 00
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
426	1	08 Feb 2001	198,320 930	Local	201,218 75	-2,897 82			
	200,000 00		198,320 93	Base	201,218 75	-2,897 82	0 00		-2,897 82
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01						
497	1	01 Jan 2001	198,117 800	Local	201,218 75	-3,100 95			
	200,000 00		198,117 80	Base	201,218 75	-3,100 95	0 00		-3,100 95

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
604	1 06	Feb 2001	198,383 430	Local	201,218 75
	200,000 00		198,383 43	Base	201,218 75
					-2,835 32
					-2,835 32
					0 00
					-2,835 32
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
643	1 07	Jan 2001	198,242 800	Local	201,218 75
	200,000 00		198,242 80	Base	201,218 75
					-2,975 95
					-2,975 95
					0 00
					-2,975 95
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
652	1 03	Feb 2001	198,305 300	Local	201,218 75
	200,000 00		198,305 30	Base	201,218 75
					-2,913 45
					-2,913 45
					0 00
					-2 913 45
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
706	1 02	Feb 2001	198,055 300	Local	201,218 75
	200,000 00		198,055 30	Base	201,218 75
					-3,163 45
					-3,163 45
					0 00
					-3,163 45
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
707	1 02	Feb 2001	197,992 800	Local	201,218 75
	200,000 00		197,992 80	Base	201,218 75
					-3,225 95
					-3,225 95
					0 00
					-3,225 95
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
716	2 03	Jan 2001	395,985 600	Local	402,437 50
	400,000 00		395,985 60	Base	402,437 50
					-6,451 90
					-6,451 90
					0 00
					-6,451 90
WB1F	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
760	4 00	Feb 2001	789,202 080	Local	802,859 04
	800,000 00		789,202 08	Base	802,859 04
					-13,656 96
					-13,656 96
					0 00
					-13,656 96
WB1F	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
779	54 02	Feb 2001	10,657,449 360	Local	10,840,315 68
	10,800,000 00		10,657,449 36	Base	10,840,315 68
					-182,866 32
					-182,866 32
					0 00
					-182,866 32
WB1F	93599U998	U S TREAS NOTES 2YR FUTURES	MAR01		
797	86 03	Feb 2001	17,104 718 600	Local	17,343,343 80
	17,200,000 00		17,104,718 60	Base	17,343,343 80
					-238,625 20
					-238,625 20
					0 00
					-238,625 20

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Fund	Asset ID	Security Name		Security Description		Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
93599U998	Total			50,777,224 89	Local	51,552,081 51	-774,856 62		
				50,777,224 89	Base	51,552,081 51	-774,856 62	0 00	-774,856 62
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
088		17 08	Aug 2001	1,666,502 600	Local	1,729,531 25	-63,028 65		
		1,700,000 00		1,666,502 60	Base	1,729,531 25	-63,028 65	0 00	-63,028 65
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
089		6 08	Aug 2001	613,081 800	Local	623,718 75	-10,636 95		
		600,000 00		613,081 80	Base	623,718 75	-10,636 95	0 00	-10,636 95
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
212		1 006	Jul 2001	97,539 680	Local	98,898 44	-1,358 76		
		100,000 00		97,539 68	Base	98,898 44	-1,358 76	0 00	-1,358 76
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
220		1 002	Aug 2001	97,555 300	Local	100,406 25	-2,850 95		
		100,000 00		97,555 30	Base	100,406 25	-2,850 95	0 00	-2,850 95
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
281		5 009	Jul 2001	487,557 750	Local	495,906 25	-8,348 50		
		500,000 00		487,557 75	Base	495,906 25	-8,348 50	0 00	-8,348 50
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
282		1 009	Jul 2001	101,930 300	Local	101,031 25	899 05		
		100,000 00		101,930 30	Base	101,031 25	899 05	0 00	899 05
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
282	CXL	-1 009	Jul 2001	-101,930 300	Local	-101,031 25	-899 05		
		-100,000 00		-101,930 30	Base	-101,031 25	-899 05	0 00	-899 05
WB1M	93599X943	U S TREAS BONDS FUTURES		SEP01					
283		1 009	Jul 2001	101,242 800	Local	101,031 25	211 55		
		100,000 00		101,242 80	Base	101,031 25	211 55	0 00	211 55

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
357	3 02	Aug 2001	284,284 320	Local	299,554 41
	300,000 00		284,284 32	Base	299,554 41
					-15,270 09
					-15,270 09
					0 00
					-15,270 09
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
366	15 03	Aug 2001	1,420,704 030	Local	1,498,116 39
	1,500,000 00		1,420,704 03	Base	1,498,116 39
					-77,412 36
					-77,412 36
					0 00
					-77,412 36
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
388	9 07	Aug 2001	930,975 320	Local	938,005 66
	900,000 00		930,975 32	Base	938,005 66
					-7,030 34
					-7,030 34
					0 00
					-7,030 34
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
402	15 09	Aug 2001	1,543,188 040	Local	1,563,342 77
	1,500,000 00		1,543,188 04	Base	1,563,342 77
					-20,154 73
					-20,154 73
					0 00
					-20,154 73
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01		
418	1 00	Jul 2001	101,211 550	Local	101,312 50
	100,000 00		101,211 55	Base	101,312 50
					-100 95
					-100 95
					0 00
					-100 95
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01		
427	12 05	Jun 2001	1,228,656 000	Local	1,226,295 75
	1,200,000 00		1,228,656 00	Base	1,226,295 75
					2,360 25
					2,360 25
					0 00
					2,360 25
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
431	16 00	Sep 2001	1,638,567 220	Local	1,667,565 61
	1,600,000 00		1,638,567 22	Base	1,667,565 61
					-28,998 39
					-28,998 39
					0 00
					-28,998 39
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01		
448	17 06	Sep 2001	1,762,227 690	Local	1,771,788 47
	1,700,000 00		1,762,227 69	Base	1,771,788 47
					-9,560 78
					-9,560 78
					0 00
					-9,560 78
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01		
496	1 00	Jul 2001	98,492 800	Local	100,406 25
	100,000 00		98,492 80	Base	100,406 25
					-1,913 45
					-1,913 45
					0 00
					-1,913 45



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1F	93599X943	U S TREAS BONDS FUTURES	SEP01						
497	10	Jun 2001	962,661 260	Local	992,756 88	-30,095 62			
	1,000,000 00		962,661 26	Base	992,756 88	-30,095 62	0 00		-30,095 62
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01						
536	1	Aug 2001	96,906 250	Local	100,406 25	-3,500 00			
	100,000 00		96,906 25	Base	100,406 25	-3,500 00	0 00		-3,500 00
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01						
664	3	Jun 2001	290,109 370	Local	296,695 31	-6,585 94			
	300,000 00		290,109 37	Base	296,695 31	-6,585 94	0 00		-6,585 94
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
718	6	Jul 2001	613,053 000	Local	616,101 00	-3,048 00			
	600,000 00		613,053 00	Base	616,101 00	-3,048 00	0 00		-3,048 00
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01						
732	1	Aug 2001	96,048 100	Local	100,406 25	-4,358 15			
	100,000 00		96 048 10	Base	100,406 25	-4,358 15	0 00		-4,358 15
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
734	6	Jul 2001	610,913 210	Local	614,458 56	-3,545 35			
	600,000 00		610,913 21	Base	614,458 56	-3,545 35	0 00		-3,545 35
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
735	6	Jul 2001	607,334 260	Local	612,679 13	-5,344 87			
	600,000 00		607,334 26	Base	612,679 13	-5,344 87	0 00		-5,344 87
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
736	7	Jul 2001	710,024 000	Local	715,424 50	-5,400 50			
	700,000 00		710,024 00	Base	715,424 50	-5,400 50	0 00		-5,400 50
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01						
740	2	Jul 2001	193,906 240	Local	197,796 87	-3,890 63			
	200,000 00		193,906 24	Base	197,796 87	-3,890 63	0 00		-3,890 63

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01		
740		2 027 Jul 2001	200,811 950	Local	203,650 12
		200,000 00	200,811 95	Base	203,650 12
					-2,838 17
					-2,838 17
					0 00
					-2,838 17
WB1M	93599X943	U S TREAS BONDS FUTURES	SEP01		
779		1 007 Jun 2001	97,414 680	Local	98,898 44
		100,000 00	97,414 68	Base	98,898 44
					-1,483 76
					-1,483 76
					0 00
					-1,483 76
93599X943	Total				
			16,550,969 22	Local	16,865,153 31
			16,550,969 22	Base	16,865,153 31
					-314,184 09
					-314,184 09
					0 00
					-314,184 09
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
02		1 026 Jul 2001	101,430 310	Local	103,296 88
		100,000 00	101,430 31	Base	103,296 88
					-1,866 57
					-1,866 57
					0 00
					-1,866 57
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
03		2 026 Jul 2001	202,798 100	Local	206,593 75
		200,000 00	202,798 10	Base	206,593 75
					-3,795 65
					-3,795 65
					0 00
					-3,795 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
025		1 028 Aug 2001	100,008 420	Local	103,250 00
		100,000 00	100,008 42	Base	103,250 00
					-3,241 58
					-3,241 58
					0 00
					-3,241 58
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
033		3 002 Jun 2001	304,781 250	Local	308,062 50
		300,000 00	304,781 25	Base	308,062 50
					-3,281 25
					-3,281 25
					0 00
					-3,281 25
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
034		10 020 Aug 2001	999,533 860	Local	1,032,640 63
		1,000,000 00	999,533 86	Base	1,032,640 63
					-33,106 77
					-33,106 77
					0 00
					-33,106 77
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
034		5 002 Jun 2001	507,890 620	Local	513,437 50
		500,000 00	507,890 62	Base	513,437 50
					-5,546 88
					-5,546 88
					0 00
					-5,546 88

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
WB1M 035	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		13 02 Jun 2001	1,320,312 500	Local	1,334,937 50	-14,625 00			
		1,300,000 00	1,320,312 50	Base	1,334,937 50	-14,625 00	0 00		-14,625 00
WB1M 036	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		7 07 Aug 2001	700,046 870	Local	722,937 50	-22,890 63			
		700,000 00	700,046 87	Base	722,937 50	-22,890 63	0 00		-22,890 63
WB1M 037	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		6 02 Jun 2001	609,093 750	Local	616,125 00	-7,031 25			
		600,000 00	609,093 75	Base	616,125 00	-7,031 25	0 00		-7,031 25
WB1M 038	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		3 02 Jun 2001	304,453 120	Local	308,062 50	-3,609 38			
		300,000 00	304,453 12	Base	308,062 50	-3,609 38	0 00		-3,609 38
WB1M 039	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		5 02 Jun 2001	506,963 220	Local	513,437 50	-6,474 28			
		500,000 00	506,963 22	Base	513,437 50	-6,474 28	0 00		-6,474 28
WB1M 040	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		1 09 Jul 2001	101,008 430	Local	103,296 88	-2,288 45			
		100,000 00	101,008 43	Base	103,296 88	-2,288 45	0 00		-2,288 45
WB1M 041	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		3 07 Sep 2001	290,142 500	Local	309,422 50	-19,280 00			
		300,000 00	290,142 50	Base	309,422 50	-19,280 00	0 00		-19,280 00
WB1M 042	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		1 08 Aug 2001	99,445 920	Local	103,312 50	-3,866 58			
		100,000 00	99,445 92	Base	103,312 50	-3,866 58	0 00		-3,866 58
WB1M 043	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		183 08 Aug 2001	18,758,776 260	Local	19,170,546 93	-411,770 67			
		18,300,000 00	18,758,776 26	Base	19,170,546 93	-411,770 67	0 00		-411,770 67

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 085	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		25 08 Aug 2001	2,604,038 770	Local	2,641,562 51				
		2,500,000 00	2,604,038 77	Base	2,641,562 51	-37,523 74			-37,523 74
WB1M 100	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		7 02 Jun 2001	710,500 000	Local	718,812 50				
		700,000 00	710,500 00	Base	718,812 50	-8,312 50			-8,312 50
WB1Q 112	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		136 09 Aug 2001	14,354,373 800	Local	14,384,608 90				
		13,600,000 00	14,354,373 80	Base	14,384,608 90	-30,235 10			-30,235 10
WB1Q 112	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	CXL	-136 09 Aug 2001	-14,354,373 800	Local	-14,384,608 90				
		-13,600,000 00	-14,354,373 80	Base	-14,384,608 90	30,235 10			30,235 10
WB1Q 116	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		136 09 Aug 2001	14,354,373 800	Local	14,384,608 90				
		13,600,000 00	14,354,373 80	Base	14,384,608 90	-30,235 10			-30,235 10
WB1M 131	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		3 005 Jul 2001	303,728 400	Local	306,398 44				
		300,000 00	303,728 40	Base	306,398 44	-2,670 04			-2,670 04
WB1M 132	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		6 005 Jul 2001	607,363 040	Local	612,796 87				
		600,000 00	607,363 04	Base	612,796 87	-5,433 83			-5,433 83
WB1M 133	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		1 005 Jul 2001	101,180 290	Local	102,132 81				
		100,000 00	101,180 29	Base	102,132 81	-952 52			-952 52
WB1M 142	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		4 00 Jun 2001	406,937 500	Local	410,750 00				
		400,000 00	406,937 50	Base	410,750 00	-3,812 50			-3,812 50

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Tricker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
143	1	Jun 2001	101,546 880	Local	102,687 50	-1,140 62			
	100,000 00		101,546 88	Base	102,687 50	-1,140 62	0 00		-1,140 62
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
144	3	Jun 2001	304,921 870	Local	308,062 50	-3,140 63			
	300,000 00		304,921 87	Base	308,062 50	-3,140 63	0 00		-3,140 63
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
145	3	Jun 2001	304,968 750	Local	308,062 50	-3,093 75			
	300,000 00		304,968 75	Base	308,062 50	-3,093 75	0 00		-3,093 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
146	3	Jun 2001	305,093 760	Local	308,078 13	-2,984 37			
	300,000 00		305,093 76	Base	308,078 13	-2,984 37	0 00		-2,984 37
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
147	6	Jun 2001	604,078 120	Local	613,007 81	-8,929 69			
	600,000 00		604,078 12	Base	613,007 81	-8,929 69	0 00		-8,929 69
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
148	2	Jun 2001	201,031 250	Local	204,125 00	-3,093 75			
	200,000 00		201,031 25	Base	204,125 00	-3,093 75	0 00		-3,093 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
149	3	Jun 2001	301,593 750	Local	306,187 50	-4,593 75			
	300,000 00		301,593 75	Base	306,187 50	-4,593 75	0 00		-4,593 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
150	2	Jun 2001	200,711 850	Local	204,125 00	-3,413 15			
	200,000 00		200,711 85	Base	204,125 00	-3,413 15	0 00		-3,413 15
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
156	10	Aug 2001	1,056,130 000	Local	1,061,053 75	-4,923 75			
	1,000,000 00		1,056,130 00	Base	1,061,053 75	-4,923 75	0 00		-4,923 75

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
165		25 <del>00</del> Aug 2001	2,639,543 740	Local	2,652,634 37	-13,090 63			
	2,500,000 00		2,639,543 74	Base	2,652,634 37	-13,090 63	0 00		-13,090 63
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
165	CXL	-25 <del>00</del> Aug 2001	-2,639,543 740	Local	-2,652,634 37	13,090 63			
	-2,500,000 00		-2,639,543 74	Base	-2,652,634 37	13,090 63	0 00		13,090 63
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
167		25 <del>00</del> Aug 2001	2,639,543 740	Local	2,652,634 37	-13,090 63			
	2,500,000 00		2,639,543 74	Base	2,652,634 37	-13,090 63	0 00		-13,090 63
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
172		45 <del>00</del> Aug 2001	4,754,351 710	Local	4,774,741 88	-20,390 17			
	4,500,000 00		4,754,351 71	Base	4,774,741 88	-20,390 17	0 00		-20,390 17
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
196		12 <del>00</del> Jun 2001	1,199,351 100	Local	1,224,750 00	-25,398 90			
	1,200,000 00		1,199,351 10	Base	1,224,750 00	-25,398 90	0 00		-25,398 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
197		11 <del>00</del> Jun 2001	1,099,233 300	Local	1,122,687 50	-23,454 20			
	1,100,000 00		1,099,233 30	Base	1,122,687 50	-23,454 20	0 00		-23,454 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
198		1 <del>00</del> Jun 2001	99,914 670	Local	102,062 50	-2,147 83			
	100,000 00		99,914 67	Base	102,062 50	-2,147 83	0 00		-2,147 83
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
199		1 <del>00</del> Jun 2001	99,899 050	Local	102,062 50	-2,163 45			
	100,000 00		99,899 05	Base	102,062 50	-2,163 45	0 00		-2,163 45
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
200		4 <del>00</del> Jun 2001	399,596 200	Local	408,250 00	-8,653 80			
	400,000 00		399,596 20	Base	408,250 00	-8,653 80	0 00		-8,653 80

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 201	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	5 000	Jun 2001	499,807 750	Local	510,312 50	-10,504 75			
	500,000 00		499,807 75	Base	510,312 50	-10,504 75	0 00		-10,504 75
WB1Q 203	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	43 007	Sep 2001	4 490,296 490	Local	4,562,531 12	-72,234 63			
	4,300,000 00		4,490,296 49	Base	4,562,531 12	-72,234 63	0 00		-72,234 63
WB1M 206	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	2 006	Jul 2001	201,798 090	Local	204,265 62	-2,467 53			
	200,000 00		201,798 09	Base	204,265 62	-2,467 53	0 00		-2,467 53
WB1M 207	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	3 006	Jul 2001	302,603 400	Local	306,398 44	-3,795 04			
	300,000 00		302,603 40	Base	306,398 44	-3,795 04	0 00		-3,795 04
WB1M 208	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	17 006	Jul 2001	1,714,486 950	Local	1,736,257 80	-21,770 85			
	1,700,000 00		1,714,486 95	Base	1,736,257 80	-21,770 85	0 00		-21,770 85
WB1M 209	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	6 006	Jul 2001	605,081 790	Local	612,828 12	-7,746 33			
	600,000 00		605,081 79	Base	612,828 12	-7,746 33	0 00		-7,746 33
WB1M 210	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	23 006	Jul 2001	2,318,521 910	Local	2,349,234 38	-30,712 47			
	2,300,000 00		2,318,521 91	Base	2,349,234 38	-30,712 47	0 00		-30,712 47
WB1M 254	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	3 005	Jun 2001	299,906 250	Local	306,187 50	-6,281 25			
	300,000 00		299,906 25	Base	306,187 50	-6,281 25	0 00		-6,281 25
WB1M 255	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
	8 005	Jun 2001	799,625 000	Local	816,500 00	-16,875 00			
	800,000 00		799,625 00	Base	816,500 00	-16,875 00	0 00		-16,875 00

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	
Net Base Future Gn/Ls						
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
256	7 005	Jun 2001	699,562 500	Local	714,437 50	
	700,000 00		699,562 50	Base	714,437 50	
					-14,875 00	
					-14,875 00	
					0 00	
					-14,875 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
257	14 005	Jun 2001	1,398,906 250	Local	1,428,875 00	
	1,400,000 00		1,398,906 25	Base	1,428,875 00	
					-29,968 75	
					-29,968 75	
					0 00	
					-29,968 75	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
258	7 005	Jun 2001	699,765 630	Local	714,648 44	
	700,000 00		699,765 63	Base	714,648 44	
					-14,882 81	
					-14,882 81	
					0 00	
					-14,882 81	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
259	8 005	Jun 2001	800,250 000	Local	817,062 50	
	800,000 00		800,250 00	Base	817,062 50	
					-16,812 50	
					-16,812 50	
					0 00	
					-16,812 50	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
260	1 005	Jun 2001	100,015 620	Local	102,132 81	
	100,000 00		100,015 62	Base	102,132 81	
					-2,117 19	
					-2,117 19	
					0 00	
					-2,117 19	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
261	5 005	Jun 2001	500,078 120	Local	510,664 06	
	500,000 00		500,078 12	Base	510,664 06	
					-10,585 94	
					-10,585 94	
					0 00	
					-10,585 94	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
262	3 005	Jun 2001	299,596 800	Local	306,398 44	
	300,000 00		299,596 80	Base	306,398 44	
					-6,801 64	
					-6,801 64	
					0 00	
					-6,801 64	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
263	5 009	Jul 2001	504 573 360	Local	510,703 12	
	500,000 00		504,573 36	Base	510,703 12	
					-6,129 76	
					-6,129 76	
					0 00	
					-6,129 76	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
263	CXL	-5 009	Jul 2001	-504,573 360	Local	-510,703 12
	-500,000 00		-504,573 36	Base	-510,703 12	
					6,129 76	
					6,129 76	
					0 00	
					6,129 76	



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Std Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
WB1M 264	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		7 009 Jul 2001	705,199 610	Local	714,984 38	-9,784 77			
		700,000 00	705,199 61	Base	714,984 38	-9,784 77	0 00		-9,784 77
WB1M 264	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		CXL -7 009 Jul 2001	-705,199 610	Local	-714,984 38	9,784 77			
		-700,000 00	-705,199 61	Base	-714,984 38	9,784 77	0 00		9,784 77
WB1M 265	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		5 009 Jul 2001	504,026 510	Local	510,703 13	-6,676 62			
		500,000 00	504,026 51	Base	510,703 13	-6,676 62	0 00		-6,676 62
WB1M 265	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		CXL -5 009 Jul 2001	-504,026 510	Local	-510,703 13	6,676 62			
		-500,000 00	-504,026 51	Base	-510,703 13	6,676 62	0 00		6,676 62
WB1M 266	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		11 009 Jul 2001	1,109,030 160	Local	1,123,546 87	-14,516 71			
		1,100,000 00	1,109,030 16	Base	1,123,546 87	-14,516 71	0 00		-14,516 71
WB1M 266	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		CXL -11 009 Jul 2001	-1,109,030 160	Local	-1,123,546 87	14,516 71			
		-1,100,000 00	-1,109,030 16	Base	-1,123,546 87	14,516 71	0 00		14,516 71
WB1M 267	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		2 009 Jul 2001	201,704 350	Local	204,281 25	-2,576 90			
		200,000 00	201,704 35	Base	204,281 25	-2,576 90	0 00		-2,576 90
WB1M 267	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		CXL -2 009 Jul 2001	-201,704 350	Local	-204,281 25	2,576 90			
		-200,000 00	-201,704 35	Base	-204,281 25	2,576 90	0 00		2,576 90
WB1M 268	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
		3 009 Jul 2001	302,603 410	Local	306,421 88	-3,818 47			
		300,000 00	302,603 41	Base	306,421 88	-3,818 47	0 00		-3,818 47

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
268	CXL	-3 009 Jul 2001	-302,603 410	Local	-306,421 88
		-300,000 00	-302,603 41	Base	-306,421 88
					3,818 47
					3,818 47
					0 00
					3,818 47
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
269		5 009 Jul 2001	504,495 240	Local	-6,207 88
		500,000 00	504,495 24	Base	-6,207 88
					-6,207 88
					0 00
					-6,207 88
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
269	CXL	-5 009 Jul 2001	-504,495 240	Local	-510,703 12
		-500,000 00	-504,495 24	Base	-510,703 12
					6,207 88
					6,207 88
					0 00
					6,207 88
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
270		3 009 Jul 2001	302,650 280	Local	-3,771 60
		300,000 00	302,650 28	Base	-3,771 60
					-3,771 60
					0 00
					-3,771 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
270	CXL	-3 009 Jul 2001	-302,650 280	Local	-306,421 88
		-300,000 00	-302,650 28	Base	-306,421 88
					3,771 60
					3,771 60
					0 00
					3,771 60
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
272		10 00 Jun 2001	1,032,679 070	Local	-1,937 18
		1,000,000 00	1,032,679 07	Base	-1,937 18
					-1,937 18
					0 00
					-1,937 18
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
272		5 009 Jul 2001	504,573 360	Local	-6,129 76
		500,000 00	504,573 36	Base	-6,129 76
					-6,129 76
					0 00
					-6,129 76
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
273		7 009 Jul 2001	705,199 610	Local	-9,784 77
		700,000 00	705,199 61	Base	-9,784 77
					-9,784 77
					0 00
					-9,784 77
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
274		5 009 Jul 2001	504,026 510	Local	-6,676 62
		500,000 00	504,026 51	Base	-6,676 62
					-6,676 62
					0 00
					-6,676 62

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year End

June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
275	11 009	Jul 2001	1,109,030 160	Local	1,123,546 87	-14,516 71			
	1,100,000 00		1,109,030 16	Base	1 123,546 87	-14 516 71	0 00		-14,516 71
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
276	2 009	Jul 2001	201,704 350	Local	204,281 25	-2,576 90			
	200,000 00		201,704 35	Base	204,281 25	-2,576 90	0 00		-2,576 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
277	3 009	Jul 2001	302,603 410	Local	306,421 88	-3,818 47			
	300,000 00		302,603 41	Base	306,421 88	-3,818 47	0 00		-3,818 47
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
278	5 009	Jul 2001	504,495 240	Local	510,703 12	-6,207 88			
	500,000 00		504,495 24	Base	510,703 12	-6,207 88	0 00		-6,207 88
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
279	3 009	Jul 2001	302,650 280	Local	306,421 88	-3,771 60			
	300,000 00		302,650 28	Base	306,421 88	-3,771 60	0 00		-3,771 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
304	2 008	Jun 2001	199,923 090	Local	204,265 62	-4,342 53			
	200,000 00		199,923 09	Base	204,265 62	-4,342 53	0 00		-4,342 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
305	6 008	Jun 2001	599,675 540	Local	612,796 87	-13,121 33			
	600,000 00		599,675 54	Base	612,796 87	-13,121 33	0 00		-13,121 33
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
306	3 008	Jun 2001	299,790 900	Local	306,398 44	-6,607 54			
	300,000 00		299,790 90	Base	306,398 44	-6,607 54	0 00		-6,607 54
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
307	4 008	Jun 2001	399,658 700	Local	408,531 25	-8,872 55			
	400,000 00		399,658 70	Base	408,531 25	-8,872 55	0 00		-8,872 55

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
327	2 06	Aug 2001	202,485 590	Local	206,609 37
	200,000 00		202,485 59	Base	206,609 37
					-4,123 78
					-4,123 78
					0 00
					-4,123 78
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
339	1 03	Jun 2001	100,445 920	Local	102,132 81
	100,000 00		100,445 92	Base	102,132 81
					-1,686 89
					-1,686 89
					0 00
					-1,686 89
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
340	7 03	Jun 2001	703,012 080	Local	714,929 68
	700,000 00		703,012 08	Base	714,929 68
					-11,917 60
					-11,917 60
					0 00
					-11,917 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
341	1 03	Jun 2001	100,008 420	Local	102,132 81
	100,000 00		100,008 42	Base	102,132 81
					-2,124 39
					-2,124 39
					0 00
					-2,124 39
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
361	10 00	Jul 2001	1,000,396 750	Local	1,021,406 25
	1,000,000 00		1,000,396 75	Base	1,021,406 25
					-21,009 50
					-21,009 50
					0 00
					-21,009 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
362	23 00	Jul 2001	2,325,865 650	Local	2,362,968 75
	2,300,000 00		2,325,865 65	Base	2,362,968 75
					-37,103 10
					-37,103 10
					0 00
					-37,103 10
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
363	18 00	Jul 2001	1,846,807 930	Local	1,862,421 89
	1,800,000 00		1,846,807 93	Base	1,862,421 89
					-15,613 96
					-15,613 96
					0 00
					-15,613 96
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
364	5 00	Jul 2001	511,901 500	Local	516,750 00
	500,000 00		511,901 50	Base	516,750 00
					-4,848 50
					-4,848 50
					0 00
					-4,848 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
365	2 00	Jul 2001	204,891 850	Local	206,750 00
	200,000 00		204,891 85	Base	206,750 00
					-1,858 15
					-1,858 15
					0 00
					-1,858 15

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Valid Date: June 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
366	3 001 Jul 2001	307,384 650	Local	310,125 00	-2,740 35				
	300,000 00	307,384 65	Base	310,125 00	-2,740 35	0 00			-2,740 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
367	5 007 Aug 2001	505,263 330	Local	516,140 63	-10,877 30				
	500,000 00	505,263 33	Base	516,140 63	-10,877 30	0 00			-10,877 30
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
367	3 001 Jul 2001	307,478 400	Local	310,125 00	-2,646 60				
	300,000 00	307,478 40	Base	310,125 00	-2,646 60	0 00			-2,646 60
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
368	11 008 Jun 2001	1,134,500 820	Local	1,139,831 00	-5,330 18				
	1,100,000 00	1,134,500 82	Base	1,139,831 00	-5,330 18	0 00			-5,330 18
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
368	5 001 Jul 2001	515,151 510	Local	518,140 63	-2,989 12				
	500,000 00	515,151 51	Base	518,140 63	-2,989 12	0 00			-2,989 12
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
368	4 007 Aug 2001	403,687 500	Local	412,687 50	-9,000 00				
	400,000 00	403,687 50	Base	412,687 50	-9,000 00	0 00			-9,000 00
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
369	35 008 Jun 2001	3,615,323 850	Local	3,630,582 50	-15,258 65				
	3,500,000 00	3,615,323 85	Base	3,630,582 50	-15,258 65	0 00			-15,258 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
369	1 001 Jul 2001	105,070 930	Local	104,640 63	430 30				
	100,000 00	105,070 93	Base	104,640 63	430 30	0 00			430 30
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
370	50 008 Jun 2001	5,168,131 220	Local	5,191,787 86	-23,656 64				
	5,000,000 00	5,168,131 22	Base	5,191,787 86	-23,656 64	0 00			-23,656 64

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valuation Date

June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
370	1 001	Jul 2001	105,008 410	Local	104,640 62	367 79			
	100,000 00		105,008 41	Base	104,640 62	367 79	0 00		367 79
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
373	3 000	Jun 2001	299,650 280	Local	306,398 44	-6,748 16			
	300,000 00		299,650 28	Base	306,398 44	-6,748 16	0 00		-6,748 16
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
374	4 000	Jun 2001	399,471 200	Local	408,531 25	-9,060 05			
	400,000 00		399,471 20	Base	408,531 25	-9,060 05	0 00		-9,060 05
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
375	2 000	Jun 2001	199,641 840	Local	204,265 62	-4,623 78			
	200,000 00		199,641 84	Base	204,265 62	-4,623 78	0 00		-4,623 78
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
376	3 000	Jun 2001	299,415 900	Local	306,398 44	-6,982 54			
	300,000 00		299,415 90	Base	306,398 44	-6,982 54	0 00		-6,982 54
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
404	11 001	Jun 2001	1,142,308 170	Local	1,147,129 21	-4,821 04			
	1,100,000 00		1,142,308 17	Base	1,147,129 21	-4,821 04	0 00		-4,821 04
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
404	8 008	Aug 2001	807,473 640	Local	825,453 12	-17,979 48			
	800,000 00		807,473 64	Base	825,453 12	-17,979 48	0 00		-17,979 48
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
408	2 002	Jul 2001	210,235 600	Local	209,281 25	954 35			
	200,000 00		210,235 60	Base	209,281 25	954 35	0 00		954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
408	CXL	-2 002 Jul 2001	-210,235 600	Local	-209,281 25	-954 35			
	-200,000 00		-210,235 60	Base	-209,281 25	-954 35	0 00		-954 35

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

AVAIL D/A

June 3, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
410		2 002 Jul 2001	210,235 600	Local	209,281 25
		200,000 00	210,235 60	Base	209,281 25
					954 35
					954 35
					0 00
					954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
410	CXL	-2 002 Jul 2001	-210,235 600	Local	-209,281 25
		-200,000 00	-210,235 60	Base	-209,281 25
					-954 35
					-954 35
					0 00
					-954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
412		2 002 Jul 2001	210,235 600	Local	209,281 25
		200,000 00	210,235 60	Base	209,281 25
					954 35
					954 35
					0 00
					954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
412	CXL	-2 002 Jul 2001	-210,235 600	Local	-209,281 25
		-200,000 00	-210,235 60	Base	-209,281 25
					-954 35
					-954 35
					0 00
					-954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
414		2 002 Jul 2001	210,235 600	Local	209,281 25
		200,000 00	210,235 60	Base	209,281 25
					954 35
					954 35
					0 00
					954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
414	CXL	-2 002 Jul 2001	-210,235 600	Local	-209,281 25
		-200,000 00	-210,235 60	Base	-209,281 25
					-954 35
					-954 35
					0 00
					-954 35
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
416		9 005 Jun 2001	933,712 310	Local	938,846 81
		900,000 00	933,712 31	Base	938,846 81
					-5,134 50
					-5,134 50
					0 00
					-5,134 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
416		2 002 Jul 2001	210,235 600	Local	209,281 25
		200,000 00	210,235 60	Base	209,281 25
					954 35
					954 35
					0 00
					954 35
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
421		1 005 Jun 2001	104,354 560	Local	104,316 31
		100,000 00	104,354 56	Base	104,316 31
					38 25
					38 25
					0 00
					38 25

# Realized Gain/Loss - Futures Contracts

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Version 1.0

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
434		2 09 Aug 2001	200,322 150	Local	206,375 00		-6,052 85		
		200,000 00	200,322 15	Base	206,375 00		-6,052 85	0 00	-6,052 85
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
435		1 09 Aug 2001	100,109 380	Local	103,203 13		-3,093 75		
		100,000 00	100,109 38	Base	103,203 13		-3,093 75	0 00	-3,093 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
448		3 003 Jul 2001	315,353 400	Local	313,968 75		1,384 65		
		300,000 00	315,353 40	Base	313,968 75		1,384 65	0 00	1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
448	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75		-1,384 65		
		-300,000 00	-315,353 40	Base	-313,968 75		-1,384 65	0 00	-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
450		3 003 Jul 2001	315,353 400	Local	313,968 75		1,384 65		
		300,000 00	315,353 40	Base	313,968 75		1,384 65	0 00	1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
450	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75		-1,384 65		
		-300,000 00	-315,353 40	Base	-313,968 75		-1,384 65	0 00	-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
452		3 003 Jul 2001	315,353 400	Local	313,968 75		1,384 65		
		300,000 00	315,353 40	Base	313,968 75		1,384 65	0 00	1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
452	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75		-1,384 65		
		-300,000 00	-315,353 40	Base	-313,968 75		-1,384 65	0 00	-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
454		3 003 Jul 2001	315,353 400	Local	313,968 75		1,384 65		
		300,000 00	315,353 40	Base	313,968 75		1,384 65	0 00	1,384 65



# Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
454	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75	-1,384 65			
		-300,000 00	-315,353 40	Base	-313,968 75	-1,384 65	0 00		-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
456		3 003 Jul 2001	315,353 400	Local	313,968 75	1,384 65			
		300,000 00	315,353 40	Base	313,968 75	1,384 65	0 00		1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
456	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75	-1,384 65			
		-300,000 00	-315,353 40	Base	-313,968 75	-1,384 65	0 00		-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
458		3 003 Jul 2001	315,353 400	Local	313,968 75	1,384 65			
		300,000 00	315,353 40	Base	313,968 75	1,384 65	0 00		1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
458	CXL	-3 003 Jul 2001	-315,353 400	Local	-313,968 75	-1,384 65			
		-300,000 00	-315,353 40	Base	-313,968 75	-1,384 65	0 00		-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
460		3 003 Jul 2001	315,353 400	Local	313,968 75	1,384 65			
		300,000 00	315,353 40	Base	313,968 75	1,384 65	0 00		1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
465		5 00 Aug 2001	501,213 990	Local	516,015 62	-14,801 63			
		500,000 00	501,213 99	Base	516,015 62	-14,801 63	0 00		-14,801 63
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
466		13 00 Sep 2001	1,330,719 010	Local	1,379,369 88	-48,650 87			
		1,300,000 00	1,330,719 01	Base	1,379,369 88	-48,650 87	0 00		-48,650 87
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
498		5 00 Aug 2001	501,432 760	Local	516,203 13	-14,770 37			
		500,000 00	501,432 76	Base	516,203 13	-14,770 37	0 00		-14,770 37

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Statement 31

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STATE STREET  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate		Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker	Notional Pa	SIJ Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
502	1 000	Jun 2001	99,414 670	Local	102,132 81	-2,718 14		
	100,000 00		99,414 67	Base	102,132 81	-2,718 14	0 00	-2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
502	CXL	-1 000	Jun 2001	-99,414 670	Local	-102,132 81	2,718 14	
	-100,000 00		-99,414 67	Base	-102,132 81	2,718 14	0 00	2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
504	1 000	Jun 2001	99,414 670	Local	102,132 81	-2,718 14		
	100,000 00		99,414 67	Base	102,132 81	-2,718 14	0 00	-2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
518	5 000	May 2001	515,745 250	Local	513,710 94	2,034 31		
	500,000 00		515,745 25	Base	513,710 94	2,034 31	0 00	2,034 31
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
519	2 000	May 2001	205,704 340	Local	205,484 37	219 97		
	200,000 00		205,704 34	Base	205,484 37	219 97	0 00	219 97
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
520	7 000	May 2001	720,402 720	Local	719,195 31	1,207 41		
	700,000 00		720,402 72	Base	719,195 31	1,207 41	0 00	1,207 41
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
521	3 000	May 2001	308,791 090	Local	308,226 56	564 53		
	300,000 00		308,791 09	Base	308,226 56	564 53	0 00	564 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
522	2 000	May 2001	205,891 860	Local	205,484 38	407 48		
	200,000 00		205,891 86	Base	205,484 38	407 48	0 00	407 48
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01					
523	2 000	May 2001	205,923 090	Local	205,484 37	438 72		
	200,000 00		205,923 09	Base	205,484 37	438 72	0 00	438 72

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Serving institutional investors worldwide

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
524	2 00	May 2001	206,266 860	Local	205,484 38	782 48			
	200,000 00		206,266 86	Base	205,484 38	782 48	0 00		782 48
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
525	4 00	May 2001	412,502 440	Local	410,984 37	1,518 07			
	400,000 00		412,502 44	Base	410,984 37	1,518 07	0 00		1,518 07
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
530	2 00	Jul 2001	209,329 360	Local	209,484 38	-155 02			
	200,000 00		209,329 36	Base	209,484 38	-155 02	0 00		-155 02
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
531	12 00	Jul 2001	1,255,726 100	Local	1,256,875 00	-1,148 90			
	1,200,000 00		1,255,726 10	Base	1,256,875 00	-1,148 90	0 00		-1,148 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
532	8 00	Jul 2001	818,942 400	Local	828,875 00	-9,932 60			
	800,000 00		818,942 40	Base	828,875 00	-9,932 60	0 00		-9,932 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
532	1 00	Aug 2001	100,586 550	Local	103,250 00	-2,663 45			
	100,000 00		100,586 55	Base	103,250 00	-2,663 45	0 00		-2,663 45
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
532	CXL	-1 00	Aug 2001	-100,586 550	Local	-103,250 00	2,663 45		
	-100,000 00		-100,586 55	Base	-103,250 00	2,663 45	0 00		2,663 45
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
534	1 00	Aug 2001	100,586 550	Local	103,250 00	-2,663 45			
	100,000 00		100,586 55	Base	103,250 00	-2,663 45	0 00		-2,663 45
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
543	3 00	Jun 2001	298,009 850	Local	306,398 44	-8,388 59			
	300,000 00		298,009 85	Base	306,398 44	-8,388 59	0 00		-8,388 59

# Realized Gain/Loss - Futures Contracts

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Composite

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
568	3 008 Jul 2001	302,697 160	Local	309,046 88	-6,349 72
	300,000 00	302,697 16	Base	309,046 88	-6,349 72
					0 00
					-6,349 72
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
568	CXL -3 008 Jul 2001	-302,697 160	Local	-309,046 88	6,349 72
	-300,000 00	-302,697 16	Base	-309,046 88	6,349 72
					0 00
					6,349 72
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
569	2 008 Jul 2001	201,860 590	Local	206,078 12	-4,217 53
	200,000 00	201,860 59	Base	206,078 12	-4,217 53
					0 00
					-4,217 53
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
569	CXL -2 008 Jul 2001	-201,860 590	Local	-206,078 12	4,217 53
	-200,000 00	-201,860 59	Base	-206,078 12	4,217 53
					0 00
					4,217 53
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
570	8 008 Jul 2001	809,442 400	Local	825,375 00	-15,932 60
	800,000 00	809,442 40	Base	825,375 00	-15,932 60
					0 00
					-15,932 60
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
570	CXL -8 008 Jul 2001	-809,442 400	Local	-825,375 00	15,932 60
	-800,000 00	-809,442 40	Base	-825,375 00	15,932 60
					0 00
					15,932 60
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
571	3 008 Jul 2001	303,587 770	Local	309,562 50	-5,974 73
	300,000 00	303,587 77	Base	309,562 50	-5,974 73
					0 00
					-5,974 73
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
571	1 06 Aug 2001	100,524 050	Local	103,250 00	-2,725 95
	100,000 00	100,524 05	Base	103,250 00	-2,725 95
					0 00
					-2,725 95
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
571	CXL -3 008 Jul 2001	-303,587 770	Local	-309,562 50	5,974 73
	-300,000 00	-303,587 77	Base	-309,562 50	5,974 73
					0 00
					5,974 73

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
572		2 08 Aug 2001	201,048 100	Local	206,500 00	-5,451 90			
		200,000 00	201,048 10	Base	206,500 00	-5,451 90	0 00		-5,451 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
573		3 008 Jul 2001	302,697 160	Local	309,046 88	-6,349 72			
		300,000 00	302,697 16	Base	309,046 88	-6,349 72	0 00		-6,349 72
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
574		2 008 Jul 2001	201,860 590	Local	206,078 12	-4,217 53			
		200,000 00	201,860 59	Base	206,078 12	-4,217 53	0 00		-4,217 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
575		8 008 Jul 2001	809,442 400	Local	825,375 00	-15,932 60			
		800,000 00	809,442 40	Base	825,375 00	-15,932 60	0 00		-15,932 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
576		3 008 Jul 2001	303,587 770	Local	309,562 50	-5,974 73			
		300,000 00	303,587 77	Base	309,562 50	-5,974 73	0 00		-5,974 73
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
577		3 001 Jun 2001	302,587 970	Local	306,343 75	-3,755 78			
		300,000 00	302,587 97	Base	306,343 75	-3,755 78	0 00		-3,755 78
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
578		3 001 Jun 2001	302,697 350	Local	306,375 00	-3,677 65			
		300,000 00	302,697 35	Base	306,375 00	-3,677 65	0 00		-3,677 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
579		3 001 Jun 2001	302,744 220	Local	306,375 00	-3,630 78			
		300,000 00	302,744 22	Base	306,375 00	-3,630 78	0 00		-3,630 78
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
580		6 001 Jun 2001	608,175 950	Local	614,000 00	-5,824 05			
		600,000 00	608,175 95	Base	614,000 00	-5,824 05	0 00		-5,824 05

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**STATE STREET.**  
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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description		Close Ex. Rate				Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
581		2 001 Jun 2001	204,173 100	Local	205,375 00	-1,201 90			
		200,000 00	204,173 10	Base	205,375 00	-1,201 90	0 00		-1,201 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
581		2 007 Jun 2001	199,781 240	Local	204,265 62	-4,484 38			
		200,000 00	199,781 24	Base	204,265 62	-4,484 38	0 00		-4,484 38
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
582		1 001 Jun 2001	102,102 170	Local	102,687 50	-585 33			
		100,000 00	102,102 17	Base	102,687 50	-585 33	0 00		-585 33
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
583		1 001 Jun 2001	102,117 800	Local	102,687 50	-569 70			
		100,000 00	102,117 80	Base	102,687 50	-569 70	0 00		-569 70
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
584		10 001 Jun 2001	1,021,490 500	Local	1,026,875 00	-5,384 50			
		1,000,000 00	1,021,490 50	Base	1,026,875 00	-5,384 50	0 00		-5,384 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
585		5 001 Jun 2001	510,667 120	Local	513,437 50	-2,770 38			
		500,000 00	510,667 12	Base	513,437 50	-2,770 38	0 00		-2,770 38
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
610		4 08 Aug 2001	401,533 700	Local	413,000 00	-11,466 30			
		400,000 00	401,533 70	Base	413,000 00	-11,466 30	0 00		-11,466 30
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
611		1 08 Aug 2001	100,195 920	Local	103,250 00	-3,054 08			
		100,000 00	100,195 92	Base	103,250 00	-3,054 08	0 00		-3,054 08
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
612		4 009 Jul 2001	404,346 200	Local	412,750 00	-8,403 80			
		400,000 00	404,346 20	Base	412,750 00	-8,403 80	0 00		-8,403 80

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
613	4 009 Jul 2001	404,283 700	Local	412,750 00	-8,466 30	
	400,000 00	404,283 70	Base	412,750 00	-8,466 30	0 00
						-8,466 30
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
614	4 009 Jul 2001	404,346 200	Local	412,812 50	-8,466 30	
	400,000 00	404,346 20	Base	412,812 50	-8,466 30	0 00
						-8,466 30
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
615	6 009 Jul 2001	606,425 550	Local	619,218 75	-12,793 20	
	600,000 00	606,425 55	Base	619,218 75	-12,793 20	0 00
						-12 793 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
616	2 009 Jul 2001	202,204 350	Local	206,437 50	-4,233 15	
	200,000 00	202,204 35	Base	206,437 50	-4,233 15	0 00
						-4,233 15
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
617	6 009 Jul 2001	606,613 060	Local	619,359 38	-12,746 32	
	600,000 00	606,613 06	Base	619,359 38	-12,746 32	0 00
						-12,746 32
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
618	8 009 Jul 2001	809 036 140	Local	825,984 37	-16,948 23	
	800,000 00	809,036 14	Base	825,984 37	-16,948 23	0 00
						-16 948 23
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
619	4 009 Jul 2001	404,471 200	Local	413,000 00	-8,528 80	
	400,000 00	404,471 20	Base	413,000 00	-8,528 80	0 00
						-8,528 80
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
630	4 00 Jun 2001	408,187 500	Local	410,750 00	-2,562 50	
	400,000 00	408,187 50	Base	410,750 00	-2,562 50	0 00
						-2,562 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01			
630	CXL -4 00 Jun 2001	-408,187 500	Local	-410,750 00	2,562 50	
	-400,000 00	-408,187 50	Base	-410,750 00	2,562 50	0 00
						2,562 50

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
631		3 <del>000</del>	Jun 2001	Local	308,062 50	-1,828 13			
		300,000 00		Base	308,062 50	-1,828 13	0 00		-1,828 13
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
631	CXL	-3 <del>000</del>	Jun 2001	Local	-308,062 50	1,828 13			
		-300,000 00		Base	-308,062 50	1,828 13	0 00		1,828 13
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
632		4 <del>000</del>	Jun 2001	Local	410,750 00	-2,579 20			
		400,000 00		Base	410,750 00	-2,579 20	0 00		-2,579 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
632	CXL	-4 <del>000</del>	Jun 2001	Local	-410,750 00	2,579 20			
		-400,000 00		Base	-410,750 00	2,579 20	0 00		2,579 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
634		4 <del>000</del>	Jun 2001	Local	410,750 00	-2,562 50			
		400,000 00		Base	410,750 00	-2,562 50	0 00		-2,562 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
635		3 <del>000</del>	Jun 2001	Local	308,062 50	-1,828 13			
		300,000 00		Base	308,062 50	-1,828 13	0 00		-1,828 13
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
636		4 <del>000</del>	Jun 2001	Local	410,750 00	-2,579 20			
		400,000 00		Base	410,750 00	-2,579 20	0 00		-2,579 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
646		1 <del>000</del>	Aug 2001	Local	103,250 00	-3,472 28			
		100,000 00		Base	103,250 00	-3,472 28	0 00		-3,472 28
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01					
647		2 <del>000</del>	Aug 2001	Local	206,500 00	-6,875 00			
		200,000 00		Base	206,500 00	-6,875 00	0 00		-6,875 00



# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
648	4 07	Aug 2001	398,937 500	Local	413,000 00
	400,000 00		398,937 50	Base	413,000 00
					-14,062 50
					-14,062 50
					0 00
					-14,062 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
651	1 080	Jul 2001	100,992 800	Local	103,250 00
	100,000 00		100,992 80	Base	103,250 00
					-2,257 20
					-2,257 20
					0 00
					-2,257 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
651	CXL	-1 080	Jul 2001	Local	-103,250 00
	-100,000 00		-100,992 80	Base	-103,250 00
					2,257 20
					2,257 20
					0 00
					2,257 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
652	3 080	Jul 2001	303,181 520	Local	309,781 25
	300,000 00		303,181 52	Base	309,781 25
					-6,599 73
					-6,599 73
					0 00
					-6,599 73
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
652	CXL	-3 080	Jul 2001	Local	-309,781 25
	-300,000 00		-303,181 52	Base	-309,781 25
					6,599 73
					6,599 73
					0 00
					6,599 73
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
653	1 080	Jul 2001	101,055 310	Local	103,265 63
	100,000 00		101,055 31	Base	103,265 63
					-2,210 32
					-2,210 32
					0 00
					-2,210 32
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
653	CXL	-1 080	Jul 2001	Local	-103,265 63
	-100,000 00		-101,055 31	Base	-103,265 63
					2,210 32
					2,210 32
					0 00
					2,210 32
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
655	1 080	Jul 2001	100,992 800	Local	103,250 00
	100,000 00		100,992 80	Base	103,250 00
					-2,257 20
					-2,257 20
					0 00
					-2,257 20
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
656	3 080	Jul 2001	303,181 520	Local	309,781 25
	300,000 00		303,181 52	Base	309,781 25
					-6,599 73
					-6,599 73
					0 00
					-6,599 73

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
Serving Institutional Investors Worldwide

Fund		Asset ID		Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds		Cost						
WB1M 657	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	1 080 Jul 2001	101,055 310	Local	103,265 63	-2,210 32						
	100,000 00	101,055 31	Base	103,265 63	-2,210 32	0 00				-2,210 32	
WB1H 684	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	15 08 Aug 2001	1,468,917 530	Local	1,536,293 14	-67,375 61						
	1,500,000 00	1,468,917 53	Base	1,536,293 14	-67,375 61	0 00				-67,375 61	
WB1M 692	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	1 08 Aug 2001	99,758 420	Local	103,250 00	-3,491 58						
	100,000 00	99,758 42	Base	103,250 00	-3,491 58	0 00				-3,491 58	
WB1M 693	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	3 083 Jul 2001	303,915 890	Local	309,796 87	-5,880 98						
	300,000 00	303,915 89	Base	309,796 87	-5,880 98	0 00				-5,880 98	
WB1M 693	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	CXL -3 083 Jul 2001	-303,915 890	Local	-309,796 87	5,880 98						
	-300,000 00	-303,915 89	Base	-309,796 87	5,880 98	0 00				5,880 98	
WB1M 694	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	4 083 Jul 2001	405,158 700	Local	413,062 50	-7,903 80						
	400,000 00	405,158 70	Base	413,062 50	-7,903 80	0 00				-7,903 80	
WB1M 694	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	CXL -4 083 Jul 2001	-405,158 700	Local	-413,062 50	7,903 80						
	-400,000 00	-405,158 70	Base	-413,062 50	7,903 80	0 00				7,903 80	
WB1M 696	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	3 083 Jul 2001	303,915 890	Local	309,796 87	-5,880 98						
	300,000 00	303,915 89	Base	309,796 87	-5,880 98	0 00				-5,880 98	
WB1M 697	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
	4 083 Jul 2001	405,158 700	Local	413,062 50	-7,903 80						
	400,000 00	405,158 70	Base	413,062 50	-7,903 80	0 00				-7,903 80	

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1H	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
704	3 00	Aug 2001	293,486 280	Local	307,813 14	-14,326 86	
	300,000 00		293,486 28	Base	307,813 14	-14,326 86	0 00
							-14,326 86
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
731	1 004	Jul 2001	100,992 800	Local	103,281 25	-2,288 45	
	100,000 00		100,992 80	Base	103,281 25	-2,288 45	0 00
							-2,288 45
WB1H	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
732	42 00	Sep 2001	4,216,090 900	Local	4,343,337 95	-127,247 05	
	4,200,000 00		4,216,090 90	Base	4,343,337 95	-127,247 05	0 00
							-127,247 05
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
732	2 004	Jul 2001	201,891 850	Local	206,562 50	-4,670 65	
	200,000 00		201,891 85	Base	206,562 50	-4,670 65	0 00
							-4,670 65
WB1H	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
747	4 00	Sep 2001	401,282 500	Local	414,651 25	-13,368 75	
	400,000 00		401,282 50	Base	414,651 25	-13,368 75	0 00
							-13,368 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
750	1 002	Jul 2001	100,812 490	Local	102,132 81	-1,320 32	
	100,000 00		100,812 49	Base	102,132 81	-1,320 32	0 00
							-1,320 32
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
760	20 00	Aug 2001	2,110,410 920	Local	2,109,339 21	1,071 71	
	2,000,000 00		2,110,410 92	Base	2,109,339 21	1,071 71	0 00
							1,071 71
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
760	CXL	-20 00	Aug 2001	-2,110,410 920	Local	-2,109,339 21	
	-2,000,000 00		-2,110,410 92	Base	-2,109,339 21	-1,071 71	0 00
							-1,071 71
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01				
761	1 005	Jul 2001	101,274 040	Local	103,296 87	-2,022 83	
	100,000 00		101,274 04	Base	103,296 87	-2,022 83	0 00
							-2,022 83

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Jan 01, 2002

June 30, 2002



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
762		20 02 Aug 2001	2,110,410 920	Local	2,109,339 21
		2,000,000 00	2,110,410 92	Base	2,109,339 21
					1,071 71
					0 00
					1,071 71
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
798		1 03 Aug 2001	99,852 170	Local	103,250 00
		100,000 00	99,852 17	Base	103,250 00
					-3,397 83
					-3,397 83
					0 00
					-3,397 83
					0 00
					-1,911,498 47
					-1,911,498 47
					0 00
					-1,911,498 47
					0 00
					-1,911,498 47
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
029		1 003 Jul 2001	102,227 170	Local	102,906 25
		100,000 00	102,227 17	Base	102,906 25
					-679 08
					-679 08
					0 00
					-679 08
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
039		69 07 Aug 2001	7,075,190 740	Local	7,184,062 52
		6,900,000 00	7,075,190 74	Base	7,184,062 52
					-108,871 78
					-108,871 78
					0 00
					-108,871 78
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
039		2 002 Jun 2001	204,923 100	Local	206,375 00
		200,000 00	204,923 10	Base	206,375 00
					-1,451 90
					-1,451 90
					0 00
					-1,451 90
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
042		2 007 Jul 2001	201,454 350	Local	205,812 50
		200,000 00	201,454 35	Base	205,812 50
					-4,358 15
					-4,358 15
					0 00
					-4,358 15
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
113		2 001 Jul 2001	200,829 350	Local	205,812 50
		200,000 00	200,829 35	Base	205,812 50
					-4,983 15
					-4,983 15
					0 00
					-4,983 15
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
114		6 001 Jul 2001	602,394 300	Local	617,437 50
		600,000 00	602,394 30	Base	617,437 50
					-15,043 20
					-15,043 20
					0 00
					-15,043 20

# Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
152	1 00	Jun 2001	102,445 920	Local	103,187 50
	100,000 00		102,445 92	Base	103,187 50
					-741 58
					-741 58
					0 00
					-741 58
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
161	4 00	Aug 2001	402,182 740	Local	411,609 37
	400,000 00		402,182 74	Base	411,609 37
					-9,426 63
					-9,426 63
					0 00
					-9,426 63
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
167	203 00	Jun 2001	20,885,760 370	Local	21,039,036 63
	20,300,000 00		20,885,760 37	Base	21,039,036 63
					-153,276 26
					-153,276 26
					0 00
					-153,276 26
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
167	16 00	Jun 2001	1,637,557 980	Local	1,647,060 99
	1,600,000 00		1,637,557 98	Base	1,647,060 99
					-9,503 01
					-9,503 01
					0 00
					-9,503 01
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
211	1 006	Jul 2001	102,102 170	Local	102,906 25
	100,000 00		102,102 17	Base	102,906 25
					-804 08
					-804 08
					0 00
					-804 08
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
215	60 09	Aug 2001	6,036,764 480	Local	6,184,908 64
	6,000,000 00		6,036,764 48	Base	6,184,908 64
					-148,144 16
					-148,144 16
					0 00
					-148,144 16
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
263	1 005	Jun 2001	101,430 300	Local	102,906 25
	100,000 00		101,430 30	Base	102,906 25
					-1,475 95
					-1,475 95
					0 00
					-1,475 95
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
369	2 07	Aug 2001	201,649 190	Local	205,796 87
	200,000 00		201,649 19	Base	205,796 87
					-4,147 68
					-4,147 68
					0 00
					-4,147 68
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
370	12 07	Aug 2001	1,210,312 500	Local	1,234,781 25
	1,200,000 00		1 210,312 50	Base	1,234,781 25
					-24,468 75
					-24,468 75
					0 00
					-24,468 75

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
371	16 001	Jul 2001	1,627,384 800	Local	1,646,500 00
	1,600,000 00		1,627,384 80	Base	1,646,500 00
					-19,115 20
					-19,115 20
					0 00
					-19,115 20
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
398	184 009	Aug 2001	18,414,704 540	Local	18,962,595 27
	18,400,000 00		18,414,704 54	Base	18,962,595 27
					-547,890 73
					-547,890 73
					0 00
					-547,890 73
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
406	65 003	Jun 2001	6,670,016 720	Local	6,707,013 36
	6,500,000 00		6,670,016 72	Base	6,707,013 36
					-36,996 64
					-36,996 64
					0 00
					-36,996 64
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
417	1 002	Jul 2001	101,742 800	Local	102,906 25
	100,000 00		101,742 80	Base	102,906 25
					-1,163 45
					-1,163 45
					0 00
					-1,163 45
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
424	20 006	Jun 2001	2,028,822 480	Local	2,058,826 24
	2,000,000 00		2,028,822 48	Base	2,058,826 24
					-30,003 76
					-30,003 76
					0 00
					-30,003 76
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
429	128 008	Sep 2001	12,826,746 200	Local	13,165,629 10
	12,800,000 00		12,826,746 20	Base	13,165,629 10
					-338,882 90
					-338,882 90
					0 00
					-338,882 90
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
446	129 005	Sep 2001	13,103,325 520	Local	13,364,733 26
	12,900,000 00		13,103,325 52	Base	13,364,733 26
					-261,407 74
					-261,407 74
					0 00
					-261,407 74
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
456	47 007	Sep 2001	4,736,344 660	Local	4,873,953 83
	4,700,000 00		4,736,344 66	Base	4,873,953 83
					-137,609 17
					-137,609 17
					0 00
					-137,609 17
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
466	1 000	Aug 2001	100,289 680	Local	102,898 44
	100,000 00		100,289 68	Base	102,898 44
					-2,608 76
					-2,608 76
					0 00
					-2,608 76

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
473	4 00	May 2001	413,908 700	Local	412,750 00
	400,000 00		413,908 70	Base	412,750 00
					1,158 70
					0 00
					1,158 70
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
495	70 00	Jun 2001	7,133,191 100	Local	7,225,579 20
	7,000,000 00		7,133,191 10	Base	7,225,579 20
					-92,388 10
					-92,388 10
					0 00
					-92,388 10
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
499	1 00	Aug 2001	100,008 430	Local	102,898 44
	100,000 00		100,008 43	Base	102,898 44
					-2,890 01
					-2,890 01
					0 00
					-2,890 01
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
533	2 00	Jul 2001	203,016 850	Local	205,812 50
	200,000 00		203,016 85	Base	205,812 50
					-2,795 65
					-2,795 65
					0 00
					-2,795 65
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
569	40 00	Sep 2001	4,034,520 400	Local	4,147,965 20
	4,000,000 00		4,034,520 40	Base	4,147,965 20
					-113,444 80
					-113,444 80
					0 00
					-113,444 80
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
574	1 00	Aug 2001	100,336 550	Local	102,898 44
	100,000 00		100,336 55	Base	102,898 44
					-2,561 89
					-2,561 89
					0 00
					-2 561 89
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
587	3 00	Jun 2001	309,025 470	Local	309,562 50
	300,000 00		309,025 47	Base	309,562 50
					-537 03
					-537 03
					0 00
					-537 03
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
596	47 00	Sep 2001	4,678,545 840	Local	4,874,429 42
	4,700,000 00		4,678,545 84	Base	4,874,429 42
					-195,883 58
					-195,883 58
					0 00
					-195,883 58
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
596	CXL -47 00	Sep 2001	-4,678,545 840	Local	-4,874,429 42
	-4,700,000 00		-4 678,545 84	Base	-4,874,429 42
					195,883 58
					195,883 58
					0 00
					195,883 58

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
620	1 009 Jul 2001	101,180 300	Local	102,906 25	-1,725 95
	100,000 00	101,180 30	Base	102,906 25	-1,725 95
					0 00
					-1,725 95
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
644	10 002 Jul 2001	1,016,661 240	Local	1,029,413 12	-12,751 88
	1,000,000 00	1,016,661 24	Base	1,029,413 12	-12,751 88
					0 00
					-12,751 88
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
657	40 003 Jul 2001	4,073,408 840	Local	4,117,652 48	-44,243 64
	4,000,000 00	4,073,408 84	Base	4,117,652 48	-44,243 64
					0 00
					-44,243 64
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
676	61 007 Sep 2001	6,102,127 680	Local	6,360,435 84	-258,308 16
	6,100,000 00	6,102,127 68	Base	6,360,435 84	-258,308 16
					0 00
					-258,308 16
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
676	CXL -61 007 Sep 2001	-6,102,127 680	Local	-6,360,435 84	258,308 16
	-6,100,000 00	-6,102,127 68	Base	-6,360,435 84	258,308 16
					0 00
					258,308 16
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
682	12 009 Jun 2001	1,229,625 000	Local	1,234,875 00	-5,250 00
	1,200,000 00	1,229,625 00	Base	1,234,875 00	-5,250 00
					0 00
					-5,250 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
683	2 009 Jun 2001	204,875 000	Local	205,812 50	-937 50
	200,000 00	204,875 00	Base	205,812 50	-937 50
					0 00
					-937 50
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
693	3 00 Aug 2001	299,931 520	Local	308,695 31	-8,763 79
	300,000 00	299,931 52	Base	308,695 31	-8,763 79
					0 00
					-8,763 79
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
710	49 00 Sep 2001	4,901,499 100	Local	5,082,968 30	-181,469 20
	4,900,000 00	4,901,499 10	Base	5,082,968 30	-181,469 20
					0 00
					-181,469 20



# Realized Gain/Loss - Futures Contracts

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Composite

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
711	47 00	Sep 2001	4,731,014 360	Local	4,900,663 68
	4,700,000 00		4,731,014 36	Base	4,900,663 68
					-169,649 32
					-169,649 32
					0 00
					-169,649 32
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
712	61 00	Sep 2001	6,142,909 080	Local	6,380,826 54
	6,100,000 00		6,142,909 08	Base	6,380,826 54
					-237,917 46
					-237,917 46
					0 00
					-237,917 46
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
731	2 00	Jun 2001	205,235 600	Local	206,375 00
	200,000 00		205,235 60	Base	206,375 00
					-1,139 40
					-1,139 40
					0 00
					-1,139 40
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
762	2 00	Jul 2001	202,110 600	Local	205,812 50
	200,000 00		202,110 60	Base	205,812 50
					-3,701 90
					-3,701 90
					0 00
					-3,701 90
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
763	152 00	Aug 2001	15,512,486 000	Local	15,736,816 04
	15,200,000 00		15,512,486 00	Base	15,736,816 04
					-224,330 04
					-224,330 04
					0 00
					-224,330 04
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
764	1 00	Aug 2001	100,055 300	Local	102,898 44
	100,000 00		100,055 30	Base	102,898 44
					-2,843 14
					-2,843 14
					0 00
					-2,843 14
<b>93599X984 Total</b>			149,691,601 50	Local	152,662,837 21
			149,691,601 50	Base	152,662,837 21
					-2,971,235 71
					-2,971,235 71
					0 00
					-2,971,235 71
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
105	25 00	Jun 2001	2,420,012 490	Local	2,450,290 62
	2,500,000 00		2,420,012 49	Base	2,450,290 62
					-30,278 13
					-30,278 13
					0 00
					-30,278 13
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
166	3 00	Jun 2001	291,339 010	Local	294,034 88
	300,000 00		291,339 01	Base	294,034 88
					-2,695 87
					-2,695 87
					0 00
					-2,695 87

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Virginia

June 6, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
197	6 06	Sep 2001	567,554 600	Local	590,258 05
	600,000 00		567,554 60	Base	590,258 05
					-22,703 45
					0 00
					-22,703 45
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
256	2 02	Jun 2001	193,069 750	Local	196,023 25
	200,000 00		193,069 75	Base	196,023 25
					-2,953 50
					0 00
					-2,953 50
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
275	9 03	Jun 2001	870,079 510	Local	882,104 63
	900,000 00		870,079 51	Base	882,104 63
					-12,025 12
					0 00
					-12,025 12
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
318	9 50	Sep 2001	870,079 500	Local	897,714 00
	900,000 00		870,079 50	Base	897,714 00
					-27,634 50
					0 00
					-27,634 50
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
353	15 04	Jun 2001	1,435,478 790	Local	1,466,333 01
	1,500,000 00		1,435,478 79	Base	1,466,333 01
					-30,854 22
					0 00
					-30,854 22
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01		
358	18 03	Jun 2001	1,721,322 440	Local	1,758,447 22
	1,800,000 00		1,721,322 44	Base	1,758,447 22
					-37,124 78
					0 00
					-37,124 78
<b>936996925 Total</b>			<b>8,368,936 09</b>	<b>Local</b>	<b>8,535,205 66</b>
			<b>8,368,936 09</b>	<b>Base</b>	<b>8,535,205 66</b>
					<b>-166,269 57</b>
					<b>0 00</b>
					<b>-166,269 57</b>
WB1Q	936996933	U S AGENCY 10YR FUTURES	JUN01		
06	42 09	May 2001	4,204,875 720	Local	4,173,646 86
	4,200,000 00		4,204,875 72	Base	4,173,646 86
					31,228 86
					0 00
					31,228 86
WB1Q	936996933	U S AGENCY 10YR FUTURES	JUN01		
017	34 00	May 2001	3,356,558 520	Local	3,349,659 76
	3,400,000 00		3,356,558 52	Base	3,349,659 76
					6,898 76
					0 00
					6,898 76

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year Date

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
936996933	Total		7,561,434 24	Local	7,523,306 62	38,127 62			
			7,561,434 24	Base	7,523,306 62	38,127 62	0 00	38,127 62	
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
04	43 07	Jun 2001	4,457,583 550	Local	4,479,151 15	-21,567 60			
	4,300,000 00		4,457,583 55	Base	4,479,151 15	-21,567 60	0 00	-21,567 60	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
04	6 08	May 2001	630,331 810	Local	626,484 38	3,847 43			
	600,000 00		630,331 81	Base	626,484 38	3,847 43	0 00	3,847 43	
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
08	138 09	May 2001	14,532,375 260	Local	14,412,276 13	120,099 13			
	13,800,000 00		14,532,375 26	Base	14,412,276 13	120,099 13	0 00	120,099 13	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
041	1 00	May 2001	103,576 990	Local	104,087 37	-510 38			
	100,000 00		103,576 99	Base	104,087 37	-510 38	0 00	-510 38	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
045	1 00	Apr 2001	104,164 670	Local	104,414 06	-249 39			
	100,000 00		104,164 67	Base	104,414 06	-249 39	0 00	-249 39	
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
051	51 08	Jun 2001	5,268,650 360	Local	5,290,907 67	-24,257 31			
	5,100,000 00		5,268,650 36	Base	5,290,907 67	-24,257 31	0 00	-24,257 31	
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
060	34 00	Jun 2001	3,505,333 560	Local	3,527,271 78	-21,938 22			
	3,400,000 00		3,505,333 56	Base	3,527,271 78	-21,938 22	0 00	-21,938 22	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
063	16 00	May 2001	1,673,231 840	Local	1,665,397 92	7,833 92			
	1,600,000 00		1,673,231 84	Base	1,665,397 92	7,833 92	0 00	7,833 92	

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Year Date

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
079	1 02	Mar 2001	102,899 050	Local	104,406 25
	100,000 00		102,899 05	Base	104,406 25
					-1,507 20
					-1,507 20
					0 00
					-1,507 20
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
079	CXL	-1 02	Mar 2001	-102,899 050	Local
	-100,000 00		-102,899 05	Base	-104,406 25
					1,507 20
					1,507 20
					0 00
					1,507 20
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
081	1 02	Mar 2001	102,899 050	Local	104,406 25
	100,000 00		102,899 05	Base	104,406 25
					-1,507 20
					-1,507 20
					0 00
					-1,507 20
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
091	3 00	Apr 2001	312,728 400	Local	313,242 19
	300,000 00		312,728 40	Base	313,242 19
					-513 79
					-513 79
					0 00
					-513 79
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
094	131 06	May 2001	13,672,612 900	Local	13,636,287 20
	13,100,000 00		13,672,612 90	Base	13,636,287 20
					36,325 70
					36,325 70
					0 00
					36,325 70
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
098	24 02	Jun 2001	2,471,377 820	Local	2,489,838 91
	2,400,000 00		2,471,377 82	Base	2,489,838 91
					-18,461 09
					-18,461 09
					0 00
					-18,461 09
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
100	1 06	May 2001	105,211 540	Local	104,414 06
	100,000 00		105,211 54	Base	104,414 06
					797 48
					797 48
					0 00
					797 48
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
111	9 03	Jun 2001	927,351 680	Local	933,689 59
	900,000 00		927,351 68	Base	933,689 59
					-6,337 91
					-6,337 91
					0 00
					-6,337 91
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
113	5 03	Mar 2001	514,687 500	Local	522,031 25
	500,000 00		514,687 50	Base	522,031 25
					-7,343 75
					-7,343 75
					0 00
					-7,343 75

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Raw Date June 3, 2002



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Serving Institutional Investors

Base Currency USD - US DOLLAR														
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of	Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Fut
Ticker	Notional Pa	Stl Date	Proceeds	Cost										
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			114	5	03 Mar 2001	514,765 630	Local	522,109 38	-7,343 75		
							500,000 00		514,765 63	Base	522,109 38	-7,343 75	0 00	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			115	49	08 May 2001	5,126,038 470	Local	5,102,695 36	23,343 11		
							4,900,000 00		5,126,038 47	Base	5,102,695 36	23,343 11	0 00	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			115	5	03 Mar 2001	514,454 500	Local	522,085 94	-7,631 44		
							500,000 00		514,454 50	Base	522,085 94	-7,631 44	0 00	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			117	65	08 May 2001	6,836,329 800	Local	6,787,631 00	48,698 80		
							6,500,000 00		6,836,329 80	Base	6,787,631 00	48,698 80	0 00	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			159	75	08 May 2001	7,920,298 320	Local	7,846,236 66	74,061 66		
							7,500,000 00		7,920,298 32	Base	7,846,236 66	74,061 66	0 00	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			168	92	08 May 2001	9,720,208 720	Local	9,631,350 86	88,857 86		
							9,200,000 00		9,720,208 72	Base	9,631,350 86	88,857 86	0 00	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			176	1	03 Feb 2001	103,820 930	Local	104,398 44	-577 51		
							100,000 00		103,820 93	Base	104,398 44	-577 51	0 00	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			177	77	08 May 2001	8,158,670 520	Local	8,066,645 51	92,025 01		
							7,700,000 00		8,158,670 52	Base	8,066,645 51	92,025 01	0 00	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			177	1	03 Feb 2001	103,867 800	Local	104,398 44	-530 64		
							100,000 00		103,867 80	Base	104,398 44	-530 64	0 00	

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
190	43 05	Mar 2001	4,438,096 610	Local	4,489,804 67
	4,300,000 00		4,438,096 61	Base	4,489,804 67
					-51,708 06
					-51,708 06
					0 00
					-51,708 06
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
202	85 00	May 2001	9,011,371 220	Local	8,901,949 36
	8,500 000 00		9,011,371 22	Base	8,901,949 36
					109,421 86
					109,421 86
					0 00
					109,421 86
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
205	1 07	Mar 2001	103,867 790	Local	104,414 06
	100,000 00		103,867 79	Base	104,414 06
					-546 27
					-546 27
					0 00
					-546 27
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
212	4 07	Mar 2001	419,758 260	Local	420,043 38
	400,000 00		419,758 26	Base	420,043 38
					-285 12
					-285 12
					0 00
					-285 12
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
213	24 07	Mar 2001	2,561,797 460	Local	2,540,546 96
	2,400,000 00		2,561,797 46	Base	2,540,546 96
					21,250 50
					21,250 50
					0 00
					21,250 50
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
254	112 07	Jun 2001	11,756,906 580	Local	11,727,177 28
	11,200,000 00		11,756,906 56	Base	11,727,177 28
					29,729 28
					29,729 28
					0 00
					29,729 28
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
261	10 02	Mar 2001	1,040,240 490	Local	1,043,984 37
	1,000,000 00		1,040,240 49	Base	1,043,984 37
					-3,743 88
					-3,743 88
					0 00
					-3,743 88
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
277	1 08	Mar 2001	103,695 920	Local	104,414 06
	100,000 00		103,695 92	Base	104,414 06
					-718 14
					-718 14
					0 00
					-718 14
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01		
296	3 00	May 2001	315,962 780	Local	313,242 19
	300,000 00		315,962 78	Base	313,242 19
					2,720 59
					2,720 59
					0 00
					2,720 59

# Realized Gain/Loss - Futures Contracts Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	
					Base Curr Gn/Ls	
					Net Base Future Gn/Ls	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
311	1 05	Mar 2001	104,086 550	Local	104,398 44	
	100,000 00		104,086 55	Base	104,398 44	
					-311 89	
					-311 89	
					0 00	
					-311 89	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
350	80 08	May 2001	8,503,689 700	Local	8,392,132 85	
	8,000,000 00		8,503,689 70	Base	8,392,132 85	
					111,556 85	
					111,556 85	
					0 00	
					111,556 85	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
351	1 00	Apr 2001	103,539 670	Local	104,414 06	
	100,000 00		103,539 67	Base	104,414 06	
					-874 39	
					-874 39	
					0 00	
					-874 39	
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
351	1 08	May 2001	104,024 050	Local	103,750 00	
	100,000 00		104,024 05	Base	103,750 00	
					274 05	
					274 05	
					0 00	
					274 05	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
382	59 00	Jun 2001	6,179,761 180	Local	6,169,061 09	
	5,900,000 00		6,179 761 18	Base	6,169,061 09	
					10,700 09	
					10,700 09	
					0 00	
					10,700 09	
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
393	9 00	Apr 2001	958,095 370	Local	948,542 25	
	900,000 00		958,095 37	Base	948,542 25	
					9,553 12	
					9,553 12	
					0 00	
					9,553 12	
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
393	CXL	-9 00	Apr 2001	-958,095 370	Local	-948,542 25
	-900,000 00		-958,095 37	Base	-948,542 25	
					-9,553 12	
					-9,553 12	
					0 00	
					-9,553 12	
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
395	9 00	Apr 2001	958,095 370	Local	948,542 25	
	900,000 00		958,095 37	Base	948,542 25	
					9,553 12	
					9,553 12	
					0 00	
					9,553 12	
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01			
398	72 00	Jun 2001	7,516,386 720	Local	7,515,837 36	
	7,200,000 00		7,516,386 72	Base	7,515,837 36	
					549 36	
					549 36	
					0 00	
					549 36	

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET.**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Multi-Dollar

June 3, 2002

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gr/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
403		8	08 Apr 2001	826,442 400	Local	835,312 50			
		800,000 00		826,442 40	Base	835,312 50	-8,870 10	0 00	-8,870 10
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
409		6	07 Mar 2001	623,113 040	Local	626,390 62			
		600,000 00		623,113 04	Base	626,390 62	-3,277 58	0 00	-3,277 58
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
410		6	07 Mar 2001	623,206 790	Local	626,390 62			
		600,000 00		623,206 79	Base	626,390 62	-3,183 83	0 00	-3,183 83
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
428		1	08 May 2001	104,320 920	Local	104,414 06			
		100,000 00		104,320 92	Base	104,414 06	-93 14	0 00	-93 14
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
453		1	09 Mar 2001	104,102 180	Local	104,398 44			
		100,000 00		104,102 18	Base	104,398 44	-298 26	0 00	-298 26
WB1F	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
469		81	08 Jun 2001	8,407,841 310	Local	8,455,317 03			
		8,100,000 00		8,407,841 31	Base	8,455,317 03	-47,475 72	0 00	-47,475 72
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
471		6	00 May 2001	639,773 590	Local	632,208 17			
		600,000 00		639,773 59	Base	632,208 17	7,565 42	0 00	7,565 42
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
483		1	02 Mar 2001	103,899 030	Local	104,398 43			
		100,000 00		103,899 03	Base	104,398 43	-499 40	0 00	-499 40
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01					
497		3	08 Apr 2001	308,509 650	Local	313,242 19			
		300,000 00		308,509 65	Base	313,242 19	-4,732 54	0 00	-4,732 54



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



**STATE STREET.**

Securing Institutional Investments Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
539	144 00	May 2001	15,238,641 440	Local	15,093,181 08	145,460 36			
	14,400,000 00		15,238,641 44	Base	15,093,181 08	145,460 36	0 00		145,460 36
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
547	1 00	May 2001	104,086 540	Local	104,414 06	-327 52			
	100,000 00		104,086 54	Base	104,414 06	-327 52	0 00		-327 52
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
548	3 00	May 2001	319,280 100	Local	315,950 74	3,329 36			
	300,000 00		319,280 10	Base	315,950 74	3,329 36	0 00		3,329 36
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
594	4 00	May 2001	423,675 550	Local	421,267 65	2,407 90			
	400,000 00		423,675 55	Base	421,267 65	2,407 90	0 00		2,407 90
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
595	3 00	May 2001	317,686 350	Local	315,950 74	1,735 61			
	300,000 00		317,686 35	Base	315,950 74	1,735 61	0 00		1,735 61
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
597	12 00	Apr 2001	1,246,874 980	Local	1,252,968 74	-6,093 76			
	1,200,000 00		1,246,874 98	Base	1,252,968 74	-6,093 76	0 00		-6,093 76
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
598	1 00	Apr 2001	103,859 520	Local	104,414 06	-554 54			
	100,000 00		103,859 52	Base	104,414 06	-554 54	0 00		-554 54
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
621	2 00	May 2001	207,766 840	Local	208,828 12	-1,061 28			
	200,000 00		207,766 84	Base	208,828 12	-1,061 28	0 00		-1,061 28
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
665	4 00	May 2001	423,586 680	Local	419,313 34	4,273 34			
	400,000 00		423,586 68	Base	419,313 34	4,273 34	0 00		4,273 34

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
671	80 00	May 2001	8,341,419 320	Local	8,362,119 66	-20,700 34			
	8,000,000 00		8,341,419 32	Base	8,362,119 66	-20,700 34	0 00		-20,700 34
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
673	9 00	May 2001	937,400 440	Local	940,194 47	-2,794 03			
	900,000 00		937,400 44	Base	940,194 47	-2,794 03	0 00		-2,794 03
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
689	50 00	May 2001	5,201,383 850	Local	5,206,651 30	-5,267 45			
	5,000,000 00		5,201,383 85	Base	5,206,651 30	-5,267 45	0 00		-5,267 45
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
689	CXL	-50 00	May 2001	-5,201,383 850	Local	-5,206,651 30	5,267 45		
	-5,000,000 00		-5,201,383 85	Base	-5,206,651 30	5,267 45	0 00		5,267 45
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
692	1 00	May 2001	104,774 040	Local	104,414 06	359 98			
	100,000 00		104,774 04	Base	104,414 06	359 98	0 00		359 98
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
733	20 00	May 2001	2,106,806 860	Local	2,089,380 93	17,425 93			
	2,000,000 00		2,106,806 86	Base	2,089,380 93	17,425 93	0 00		17,425 93
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
734	44 00	May 2001	4,640,829 200	Local	4,597,824 00	43,005 20			
	4,400,000 00		4,640,829 20	Base	4,597,824 00	43,005 20	0 00		43,005 20
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
735	22 00	May 2001	2,321,148 500	Local	2,298,912 00	22,236 50			
	2,200,000 00		2,321,148 50	Base	2,298,912 00	22,236 50	0 00		22,236 50
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
738	2 00	May 2001	210,016 840	Local	208,828 12	1,188 72			
	200,000 00		210,016 84	Base	208,828 12	1,188 72	0 00		1,188 72

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valid Date

Jan 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency. USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
758	17 00	May 2001	1,803,604 460	Local	1,784,250 98	19,353 48			
	1,700,000 00		1,803,604 46	Base	1,784,250 98	19,353 48	0 00		19,353 48
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
758	17 00	May 2001	1,794,527 580	Local	1,776,432 00	18,095 58			
	1,700,000 00		1,794,527 58	Base	1,776,432 00	18,095 58	0 00		18,095 58
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
771	50 00	May 2001	5,201,540 100	Local	5,206,651 30	-5,111 20			
	5,000,000 00		5,201,540 10	Base	5,206,651 30	-5,111 20	0 00		-5,111 20
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
771	CXL -50 00	May 2001	-5,201,540 100	Local	-5,206,651 30	5,111 20			
	-5,000,000 00		-5,201,540 10	Base	-5,206,651 30	5,111 20	0 00		5,111 20
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
772	50 00	May 2001	5,201,384 100	Local	5,206,651 30	-5,267 20			
	5,000,000 00		5,201,384 10	Base	5,206,651 30	-5,267 20	0 00		-5,267 20
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01						
792	2 00	Mar 2001	206,673 100	Local	208,812 50	-2,139 40			
	200,000 00		206,673 10	Base	208,812 50	-2,139 40	0 00		-2,139 40
<b>936997980 Total</b>									
			198,395,103 30	Local	197,601,344 49	793,758 81			
			198,395,103 30	Base	197,601,344 49	793,758 81	0 00		793,758 81
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
377	2 00	Jun 2001	406,141 850	Local	409,343 75	-3,201 90			
	400,000 00		406,141 85	Base	409,343 75	-3,201 90	0 00		-3,201 90
WB1F	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
407	29 00	Jun 2001	5,915,089 060	Local	5,935,993 30	-20,904 24			
	5,800,000 00		5,915,089 06	Base	5,935,993 30	-20,904 24	0 00		-20,904 24

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Data

June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	STU Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
			Cost		Net Base Future Gr/Ls
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
461	1 003	Jul 2001	205,930 290	Local	205,828 12
	200,000 00		205,930 29	Base	205,828 12
					102 17
					102 17
					0 00
					102 17
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
526	1 00	May 2001	204,789 670	Local	204,890 62
	200,000 00		204,789 67	Base	204,890 62
					-100 95
					-100 95
					0 00
					-100 95
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
582	21 007	Jun 2001	4,266,609 320	Local	4,298,109 36
	4,200,000 00		4,266,609 32	Base	4,298,109 36
					-31,500 04
					-31,500 04
					0 00
					-31,500 04
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
586	6 001	Jun 2001	1,224,144 280	Local	1,228,031 24
	1,200,000 00		1,224,144 28	Base	1,228,031 24
					-3,886 96
					-3,886 96
					0 00
					-3,886 96
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
672	1 008	Jun 2001	204,265 610	Local	204,671 87
	200,000 00		204,265 61	Base	204,671 87
					-406 26
					-406 26
					0 00
					-406 26
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
687	17 009	Jun 2001	3,481,995 530	Local	3,484,937 49
	3,400,000 00		3,481,995 53	Base	3,484,937 49
					-2,941 96
					-2,941 96
					0 00
					-2,941 96
<b>936999994 Total</b>			15,908,965 61	Local	15,971,805 75
			15,908,965 61	Base	15,971,805 75
					-62,840 14
					-62,840 14
					0 00
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01		
031	1 007	Oct 2001	102,602 180	Local	104,710 94
	100,000 00		102,602 18	Base	104,710 94
					-2,108 76
					-2,108 76
					0 00
					-2,108 76
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01		
071	4 008	Oct 2001	410,283 680	Local	418,843 74
	400,000 00		410,283 68	Base	418,843 74
					-8,560 06
					-8,560 06
					0 00
					-8,560 06

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year Date

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dta of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
088	9	07 Nov 2001	951,342 600	Local	941,156 25	10,186 35			
	900,000 00		951,342 60	Base	941,156 25	10,186 35	0 00		10,186 35
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
089	2	07 Nov 2001	219,180 300	Local	213,062 50	6,117 80			
	200,000 00		219,180 30	Base	213,062 50	6,117 80	0 00		6,117 80
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
090	58	07 Oct 2001	6,070,280 870	Local	6,133,256 43	-62,975 56			
	5,800,000 00		6,070,280 87	Base	6,133,256 43	-62,975 56	0 00		-62,975 56
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
118	1	09 Oct 2001	103,102 180	Local	104,710 94	-1,608 76			
	100,000 00		103,102 18	Base	104,710 94	-1,608 76	0 00		-1,608 76
WB1Z	93799E943	U S TREAS BONDS FUTURES	DEC01						
155	230	00 Aug 2001	24,053,112 500	Local	23,990,725 00	62,387 50			
	23,000,000 00		24,053,112 50	Base	23,990,725 00	62,387 50	0 00		62,387 50
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
166	4	08 Sep 2001	415,908 700	Local	418,843 75	-2,935 05			
	400,000 00		415,908 70	Base	418,843 75	-2,935 05	0 00		-2,935 05
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
191	2	08 Nov 2001	224,371 400	Local	216,187 50	8,183 90			
	200,000 00		224,371 40	Base	216,187 50	8,183 90	0 00		8,183 90
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
192	2	08 Nov 2001	224,176 700	Local	216,187 50	7,989 20			
	200,000 00		224,176 70	Base	216,187 50	7,989 20	0 00		7,989 20
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
193	24	08 Nov 2001	2,765,637 400	Local	2,632,361 90	133,275 50			
	2,400,000 00		2,765,637 40	Base	2,632,361 90	133,275 50	0 00		133,275 50

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**  
Serving Institutional Investors Worldwide™

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
353	7 00	Sep 2001	719,166 000	Local	729,065 75
	700,000 00		719,166 00	Base	729,065 75
					-9,899 75
					0 00
					-9,899 75
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01		
436	1 00	Sep 2001	103,914 680	Local	104,710 94
	100,000 00		103,914 68	Base	104,710 94
					-796 26
					0 00
					-796 26
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01		
463	1 00	Oct 2001	100,980 780	Local	104,710 94
	100,000 00		100,980 78	Base	104,710 94
					-3,730 16
					0 00
					-3 730 16
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
477	14 00	Sep 2001	1,429,576 060	Local	1,456,642 33
	1,400,000 00		1,429,576 06	Base	1,456,642 33
					-27,066 27
					0 00
					-27,066 27
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
507	27 00	Sep 2001	2,717,950 010	Local	2,782,360 02
	2,700,000 00		2,717,950 01	Base	2,782,360 02
					-64,410 01
					0 00
					-64,410 01
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01		
509	11 00	Nov 2001	1,077,649 360	Local	1,146,596 68
	1,100,000 00		1,077,649 36	Base	1,146,596 68
					-68,947 32
					0 00
					-68,947 32
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01		
528	7 00	Nov 2001	686,572 320	Local	729,831 41
	700,000 00		686,572 32	Base	729,831 41
					-43,259 09
					0 00
					-43,259 09
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
535	10 00	Nov 2001	1,036,955 000	Local	1,039,435 00
	1,000,000 00		1,036,955 00	Base	1,039,435 00
					-2,480 00
					0 00
					-2,480 00
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01		
538	6 00	Nov 2001	595,146 720	Local	625,522 86
	600,000 00		595,146 72	Base	625,522 86
					-30,376 14
					0 00
					-30,376 14

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
577	2 05	Nov 2001	199,944 740	Local	208,507 62	-8,562 88			
	200,000 00		199,944 74	Base	208,507 62	-8,562 88	0 00		-8,562 88
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
620	2 02	Nov 2001	199,899 040	Local	209,421 87	-9,522 83			
	200,000 00		199,899 04	Base	209,421 87	-9,522 83	0 00		-9,522 83
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
628	2 09	Nov 2001	207,727 160	Local	210,148 43	-2,421 27			
	200,000 00		207,727 16	Base	210,148 43	-2,421 27	0 00		-2,421 27
WB1H	93799E943	U S TREAS BONDS FUTURES	DEC01						
639	109 00	Aug 2001	11,399,083 750	Local	11,369,517 50	29,566 25			
	10,900,000 00		11,399,083 75	Base	11,369,517 50	29,566 25	0 00		29,566 25
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
653	9 06	Nov 2001	933,032 620	Local	942,971 81	-9,939 19			
	900,000 00		933,032 62	Base	942,971 81	-9,939 19	0 00		-9,939 19
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
672	1 00	Sep 2001	105,945 930	Local	104,710 94	1,234 99			
	100,000 00		105,945 93	Base	104,710 94	1,234 99	0 00		1,234 99
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
673	9 09	Nov 2001	944,423 240	Local	944,448 37	-25 13			
	900,000 00		944,423 24	Base	944,448 37	-25 13	0 00		-25 13
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
687	1 00	Nov 2001	105,433 900	Local	105,406 25	27 65			
	100,000 00		105,433 90	Base	105,406 25	27 65	0 00		27 65
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
702	10 00	Nov 2001	1,050,661 200	Local	1,052,850 60	-2,189 40			
	1,000,000 00		1,050,661 20	Base	1,052,850 60	-2,189 40	0 00		-2,189 40

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
715	1	00 Sep 2001	106,195 930	Local	104,710 94	1,484 99			
	100,000 00		106,195 93	Base	104,710 94	1,484 99	0 00		1,484 99
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
747	18	07 Nov 2001	1,891,627 660	Local	1,877,831 08	13,996 58			
	1,800,000 00		1,891,627 66	Base	1,877,831 08	13,996 58	0 00		13,996 58
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
753	2	08 Nov 2001	208,819 740	Local	208,070 12	749 62			
	200,000 00		208,819 74	Base	208,070 12	749 62	0 00		749 62
WB1F	93799E943	U S TREAS BONDS FUTURES	DEC01						
760	1	09 Nov 2001	104,409 870	Local	104,035 06	374 81			
	100,000 00		104,409 87	Base	104,035 06	374 81	0 00		374 81
93799E943 Total									
			61,465,114 22	Local	61,551,352 97	-86,238 75			
			61,465,114 22	Base	61,551,352 97	-86,238 75	0 00		-86,238 75
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
027	6	00 Sep 2001	651,714 730	Local	649,938 78	1,775 95			
	600,000 00		651,714 73	Base	649,938 78	1,775 95	0 00		1,775 95
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
029	1	08 Nov 2001	101,527 650	Local	105,750 00	-4,222 35			
	100,000 00		101,527 65	Base	105,750 00	-4,222 35	0 00		-4,222 35
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
070	6	00 Oct 2001	614,206 790	Local	632,390 62	-18,183 83			
	600,000 00		614,206 79	Base	632,390 62	-18,183 83	0 00		-18,183 83
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
085	34	07 Oct 2001	3,714,918 400	Local	3,698,426 50	16,491 90			
	3,400,000 00		3,714,918 40	Base	3,698,426 50	16,491 90	0 00		16,491 90



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
093	1 08	Sep 2001	108,641 260	Local	108,323 13
	100,000 00		108,641 26	Base	108,323 13
					318 13
					0 00
					318 13
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
147	9 09	Oct 2001	965,498 420	Local	976,863 13
	900,000 00		965,498 42	Base	976,863 13
					-11,364 71
					-11,364 71
					0 00
					-11,364 71
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
154	3 07	Sep 2001	306,962 770	Local	316,195 31
	300,000 00		306,962 77	Base	316,195 31
					-9,232 54
					-9,232 54
					0 00
					-9,232 54
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
163	3 09	Oct 2001	307,525 270	Local	316,195 31
	300,000 00		307,525 27	Base	316,195 31
					-8,670 04
					-8,670 04
					0 00
					-8,670 04
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
186	85 08	Nov 2001	9,096,980 350	Local	9,116,065 05
	8,500,000 00		9,096,980 35	Base	9,116,065 05
					-19,084 70
					-19,084 70
					0 00
					-19,084 70
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
233	14 00	Aug 2001	1,467,930 440	Local	1,475,578 12
	1,400,000 00		1,467,930 44	Base	1,475,578 12
					-7,647 68
					-7,647 68
					0 00
					-7,647 68
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
251	1 09	Oct 2001	102,524 050	Local	105,398 44
	100,000 00		102,524 05	Base	105,398 44
					-2,874 39
					-2,874 39
					0 00
					-2,874 39
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
265	2 09	Oct 2001	205,079 340	Local	210,796 87
	200,000 00		205,079 34	Base	210,796 87
					-5,717 53
					-5,717 53
					0 00
					-5,717 53
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
340	4 09	Oct 2001	408,471 200	Local	421,593 75
	400,000 00		408,471 20	Base	421,593 75
					-13,122 55
					-13,122 55
					0 00
					-13,122 55

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
341	3 00	Oct 2001	306,494 020	Local	316,195 31	-9,701 29			
	300,000 00		306,494 02	Base	316,195 31	-9,701 29	0 00		-9,701 29
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
342	3 00	Oct 2001	306,447 140	Local	316,195 31	-9,748 17			
	300,000 00		306,447 14	Base	316,195 31	-9,748 17	0 00		-9,748 17
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
366	14 00	Nov 2001	1,497,843 030	Local	1,519,496 39	-21,653 36			
	1,400,000 00		1,497,843 03	Base	1,519,496 39	-21,653 36	0 00		-21,653 36
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
380	22 00	Nov 2001	2,382,071 160	Local	2,394,325 34	-12,254 18			
	2,200,000 00		2,382,071 16	Base	2,394,325 34	-12,254 18	0 00		-12,254 18
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
395	63 00	Oct 2001	6,756,379 690	Local	6,824,357 19	-67,977 50			
	6,300,000 00		6,756,379 69	Base	6,824,357 19	-67,977 50	0 00		-67,977 50
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
413	72 00	Sep 2001	7,737,522 460	Local	7,747,764 58	-10,242 12			
	7,200,000 00		7,737,522 46	Base	7,747,764 58	-10,242 12	0 00		-10,242 12
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
422	2 00	Oct 2001	204,298 090	Local	210,796 87	-6,498 78			
	200,000 00		204,298 09	Base	210,796 87	-6,498 78	0 00		-6,498 78
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
436	2 00	Nov 2001	209,086 550	Local	211,500 00	-2,413 45			
	200,000 00		209,086 55	Base	211,500 00	-2,413 45	0 00		-2,413 45
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
501	5 00	Oct 2001	505,234 360	Local	526,992 18	-21,757 82			
	500,000 00		505,234 36	Base	526,992 18	-21,757 82	0 00		-21,757 82

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
502	46 08	Nov 2001	4,661,266 480	Local	4,865,037 74	-203,771 26			
	4,600,000 00		4,661,266 48	Base	4,865,037 74	-203,771 26	0 00		-203,771 26
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
502	6 01	Oct 2001	606,187 510	Local	632,390 63	-26,203 12			
	600,000 00		606,187 51	Base	632,390 63	-26,203 12	0 00		-26,203 12
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
503	2 01	Oct 2001	202,031 240	Local	210,796 87	-8,765 63			
	200,000 00		202,031 24	Base	210,796 87	-8,765 63	0 00		-8,765 63
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
504	3 01	Oct 2001	305,004 900	Local	317,250 00	-12,245 10			
	300,000 00		305,004 90	Base	317,250 00	-12,245 10	0 00		-12,245 10
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
512	39 09	Nov 2001	3,965,349 570	Local	4,124,705 91	-159,356 34			
	3,900,000 00		3,965,349 57	Base	4,124,705 91	-159,356 34	0 00		-159,356 34
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
525	11 08	Nov 2001	1,123,244 430	Local	1,163,378 59	-40,134 16			
	1,100,000 00		1,123,244 43	Base	1,163,378 59	-40,134 16	0 00		-40,134 16
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
536	41 08	Nov 2001	4,208,419 580	Local	4,336,229 29	-127,809 71			
	4,100,000 00		4,208,419 58	Base	4,336,229 29	-127,809 71	0 00		-127,809 71
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
550	5 00	Nov 2001	529,415 450	Local	534,170 85	-4,755 40			
	500,000 00		529,415 45	Base	534,170 85	-4,755 40	0 00		-4,755 40
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
567	2 08	Sep 2001	206,141 840	Local	210,796 87	-4,655 03			
	200,000 00		206,141 84	Base	210,796 87	-4,655 03	0 00		-4,655 03

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1F	93799H995	U S TREAS NOTES 6YR FUTURES	DEC01						
574	75 06	Nov 2001	7,739,748 250	Local	7,914,164 75	-174,416 50			
	7,500,000 00		7,739,748 25	Base	7,914,164 75	-174,416 50	0 00		-174,416 50
WB2J	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
597	325 09	Nov 2001	34,551,272 050	Local	34,714,903 65	-163,631 60			
	32,500,000 00		34,551,272 05	Base	34,714,903 65	-163,631 60	0 00		-163,631 60
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
619	1 02	Nov 2001	101,980 770	Local	105,750 00	-3,769 23			
	100,000 00		101,980 77	Base	105,750 00	-3,769 23	0 00		-3,769.23
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
627	2 09	Nov 2001	207,899 050	Local	211,500 00	-3,600 95			
	200,000 00		207,899 05	Base	211,500 00	-3,600 95	0 00		-3,600 95
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
641	4 00	Oct 2001	411,625 000	Local	421,593 75	-9,968 75			
	400,000 00		411,625 00	Base	421,593 75	-9,968 75	0 00		-9,968 75
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
642	4 00	Oct 2001	411,687 500	Local	421,593 75	-9,906 25			
	400,000 00		411,687 50	Base	421,593 75	-9,906 25	0 00		-9,906 25
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
648	1 00	Oct 2001	102,984 380	Local	105,398 44	-2,414 06			
	100,000 00		102,984 38	Base	105,398 44	-2,414 06	0 00		-2,414 06
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
648	CXL	-1 00	Oct 2001	-102,984 380	Local	-105,398 44	2,414 06		
	-100,000 00		-102,984 38	Base	-105,398 44	2,414 06	0 00		2,414 06
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
649	1 00	Oct 2001	102,919 580	Local	105,398 44	-2,478 86			
	100,000 00		102,919 58	Base	105,398 44	-2,478 86	0 00		-2,478 86

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
651	500 06	Nov 2001	52,771,605 880	Local	53,132,255 44	-360,649 56			
	50,000,000 00		52,771,605 88	Base	53,132,255 44	-360,649 56	0 00		-360,649 56
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
670	2 09	Nov 2001	217,167 960	Local	216,150 48	1,017 48			
	200,000 00		217,167 96	Base	216,150 48	1,017 48	0 00		1,017 48
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
670	1 05	Nov 2001	101,918 270	Local	105,750 00	-3,831 73			
	100,000 00		101,918 27	Base	105,750 00	-3,831 73	0 00		-3,831 73
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
686	13 09	Oct 2001	1,408,425 250	Local	1,409,041 75	-616 50			
	1,300,000 00		1,408,425 25	Base	1,409,041 75	-616 50	0 00		-616 50
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
700	23 00	Nov 2001	2,503,181 540	Local	2,485,730 52	17,451 02			
	2,300,000 00		2,503,181 54	Base	2,485,730 52	17,451 02	0 00		17,451 02
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
707	10 00	Nov 2001	1,094,277 300	Local	1,080,752 40	13,524 90			
	1,000,000 00		1,094,277 30	Base	1,080,752 40	13,524 90	0 00		13,524 90
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
711	6 03	Nov 2001	657,878 880	Local	648,451 44	9,427 44			
	600,000 00		657,878 88	Base	648,451 44	9,427 44	0 00		9 427 44
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
716	1 00	Sep 2001	102,695 930	Local	105,398 44	-2,702 51			
	100,000 00		102,695 93	Base	105,398 44	-2,702 51	0 00		-2,702 51
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
724	69 08	Nov 2001	7,563,450 870	Local	7,457,191 56	106,259 31			
	6,900,000 00		7,563,450 87	Base	7,457,191 56	106,259 31	0 00		106,259 31

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
742	52 07	Nov 2001	5,838,842 880	Local	5,686,900 44	151,942 44			
	5,200,000 00		5,838,842 88	Base	5,686,900 44	151,942 44	0 00		151,942 44
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
749	104 08	Nov 2001	11,701,190 360	Local	11,414,803 18	286,387 18			
	10,400,000 00		11,701,190 36	Base	11,414,803 18	286,387 18	0 00		286,387 18
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
758	42 09	Nov 2001	4,698,246 000	Local	4,602,769 50	95,476 50			
	4,200,000 00		4,698,246 00	Base	4,602,769 50	95,476 50	0 00		95,476 50
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
781	1 07	Nov 2001	101,183 900	Local	105,750 00	-4,566 10			
	100,000 00		101,183 90	Base	105,750 00	-4,566 10	0 00		-4,566 10
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
787	3 06	Oct 2001	306,822 140	Local	316,195 31	-9,373 17			
	300,000 00		306,822 14	Base	316,195 31	-9,373 17	0 00		-9,373 17
93799H995 Total									
			186,358,437 53	Local	187,257,939 73	-899,502 20			
			186,358,437 53	Base	187,257,939 73	-899,502 20	0 00		-899,502 20
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES	DEC01						
403	15 00	Sep 2001	1,512,916 780	Local	1,526,588 43	-13,671 65			
	1,500,000 00		1,512,916 78	Base	1,526,588 43	-13,671 65	0 00		-13,671 65
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES	DEC01						
403	CXL	-15 00	Sep 2001	-1,512,916 780	Local	-1,526,588 43	13,671 65		
	-1,500,000 00		-1,512,916 78	Base	-1,526,588 43	13,671 65	0 00		13,671 65
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES	DEC01						
447	15 00	Sep 2001	1,505,510 540	Local	1,522,885 31	-17,374 77			
	1,500,000 00		1,505,510 54	Base	1,522,885 31	-17,374 77	0 00		-17,374 77

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Data

July 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES	DEC01						
447	CXL	-15 00 Sep 2001	-1,505,510 540	Local	-1,522,885 31	17,374 77			
		-1,500,000 00	-1,505,510 54	Base	-1,522,885 31	17,374 77	0 00		17,374 77
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES	DEC01						
450		15 00 Sep 2001	1,512,916 780	Local	1,526,588 43	-13,671 65			
		1,500,000 00	1,512,916 78	Base	1,526,588 43	-13,671 65	0 00		-13,671 65
93799J959	Total		1,512,916 78	Local	1,526,588 43	-13,671 65			
			1,512,916 78	Base	1,526,588 43	-13,671 65	0 00		-13,671 65
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
01		6 00 Nov 2001	677,884 650	Local	657,187 50	20,697 15			
		600,000 00	677,884 65	Base	657,187 50	20,697 15	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
01	CXL	-6 00 Nov 2001	-677,884 650	Local	-657,187 50	-20,697 15			
		-600,000 00	-677,884 65	Base	-657,187 50	-20,697 15	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
03		6 00 Nov 2001	677,884 650	Local	657,187 50	20,697 15			
		600,000 00	677,884 65	Base	657,187 50	20,697 15	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
03	CXL	-6 00 Nov 2001	-677,884 650	Local	-657,187 50	-20,697 15			
		-600,000 00	-677,884 65	Base	-657,187 50	-20,697 15	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
05		6 00 Nov 2001	677,884 650	Local	657,187 50	20,697 15			
		600,000 00	677,884 65	Base	657,187 50	20,697 15	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
05	CXL	-6 00 Nov 2001	-677,884 650	Local	-657,187 50	-20,697 15			
		-600,000 00	-677,884 65	Base	-657,187 50	-20,697 15	0 00		-20,697 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Data

June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
07	6 <del>00</del>	Nov 2001	677,884 650	Local	657,187 50
	600,000 00		677,884 65	Base	657,187 50
					20,697 15
					20,697 15
					0 00
					20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
07	CXL -6 <del>00</del>	Nov 2001	-677,884 650	Local	-657,187 50
	-600,000 00		-677,884 65	Base	-657,187 50
					-20,697 15
					-20,697 15
					0 00
					-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
09	6 <del>00</del>	Nov 2001	677,884 650	Local	657,187 50
	600,000 00		677,884 65	Base	657,187 50
					20,697 15
					20,697 15
					0 00
					20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
09	CXL -6 <del>00</del>	Nov 2001	-677,884 650	Local	-657,187 50
	-600,000 00		-677,884 65	Base	-657,187 50
					-20,697 15
					-20,697 15
					0 00
					-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
011	6 <del>00</del>	Nov 2001	677,884 650	Local	657,187 50
	600,000 00		677,884 65	Base	657,187 50
					20,697 15
					20,697 15
					0 00
					20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
011	CXL -6 <del>00</del>	Nov 2001	-677,884 650	Local	-657,187 50
	-600,000 00		-677,884 65	Base	-657,187 50
					-20,697 15
					-20,697 15
					0 00
					-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
013	6 <del>00</del>	Nov 2001	677,884 650	Local	657,187 50
	600,000 00		677,884 65	Base	657,187 50
					20,697 15
					20,697 15
					0 00
					20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
013	CXL -6 <del>00</del>	Nov 2001	-677,884 650	Local	-657,187 50
	-600,000 00		-677,884 65	Base	-657,187 50
					-20,697 15
					-20,697 15
					0 00
					-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
015	6 <del>00</del>	Nov 2001	677,884 650	Local	657,187 50
	600,000 00		677,884 65	Base	657,187 50
					20,697 15
					20,697 15
					0 00
					20,697 15



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valuation Date

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date	Notional	Notional	Future Gr/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
015	CXL	-6 Q3	Nov 2001	-677,884 650	Local	-657,187 50			
		-600,000 00		-677,884 65	Base	-657,187 50	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
017		6 Q3	Nov 2001	677,884 650	Local	657,187 50			
		600,000 00		677,884 65	Base	657,187 50	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
017	CXL	-6 Q3	Nov 2001	-677,884 650	Local	-657,187 50			
		-600,000 00		-677,884 65	Base	-657,187 50	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
019		6 Q3	Nov 2001	677,884 650	Local	657,187 50			
		600,000 00		677,884 65	Base	657,187 50	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
019	CXL	-6 Q3	Nov 2001	-677,884 650	Local	-657,187 50			
		-600,000 00		-677,884 65	Base	-657,187 50	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
021		6 Q3	Nov 2001	677,884 650	Local	657,187 50			
		600,000 00		677,884 65	Base	657,187 50	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
021	CXL	-6 Q3	Nov 2001	-677,884 650	Local	-657,187 50			
		-600,000 00		-677,884 65	Base	-657,187 50	0 00		-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
023		6 Q3	Nov 2001	677,884 650	Local	657,187 50			
		600,000 00		677,884 65	Base	657,187 50	0 00		20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
023	CXL	-6 Q3	Nov 2001	-677,884 650	Local	-657,187 50			
		-600,000 00		-677,884 65	Base	-657,187 50	0 00		-20,697 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Wheat, Durum

Jan 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
025	6 08 Nov 2001	677,884 650	Local	657,187 50	20,697 15				
	600,000 00	677,884 65	Base	657,187 50	20,697 15	0 00			20,697 15
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
027	3 08 Nov 2001	322,395 450	Local	329,250 00	-6,854 55				
	300,000 00	322,395 45	Base	329,250 00	-6,854 55	0 00			-6,854 55
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
028	2 08 Nov 2001	214,836 550	Local	219,500 00	-4,663 45				
	200,000 00	214,836 55	Base	219,500 00	-4,663 45	0 00			-4,663 45
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
029	2 07 Oct 2001	206,860 600	Local	212,531 25	-5,670 65				
	200,000 00	206,860 60	Base	212,531 25	-5,670 65	0 00			-5,670 65
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
030	4 08 Sep 2001	418,033 700	Local	425,062 50	-7,028 80				
	400,000 00	418,033 70	Base	425,062 50	-7,028 80	0 00			-7,028 80
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
030	CXL -4 08 Sep 2001	-418,033 700	Local	-425,062 50	7,028 80				
	-400,000 00	-418,033 70	Base	-425,062 50	7,028 80	0 00			7,028 80
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
031	5 08 Sep 2001	522,620 240	Local	531,328 12	-8,707 88				
	500,000 00	522,620 24	Base	531,328 12	-8,707 88	0 00			-8,707 88
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
031	CXL -5 08 Sep 2001	-522,620 240	Local	-531,328 12	8,707 88				
	-500 000 00	-522,620 24	Base	-531,328 12	8,707 88	0 00			8,707 88
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01							
033	4 08 Sep 2001	418,033 700	Local	425,062 50	-7,028 80				
	400,000 00	418,033 70	Base	425,062 50	-7,028 80	0 00			-7,028 80

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Print Date: June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
035	5	08 Sep 2001	522,620 240	Local	531,328 12	-8,707 88			
	500,000 00		522,620 24	Base	531,328 12	-8,707 88	0 00		-8,707 88
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
068	12	08 Oct 2001	1,238,351 100	Local	1,275,187 50	-36,836 40			
	1,200,000 00		1,238,351 10	Base	1,275,187 50	-36,836 40	0 00		-36,836 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
069	5	08 Oct 2001	515,901 510	Local	531,328 13	-15,426 62			
	500,000 00		515,901 51	Base	531,328 13	-15,426 62	0 00		-15,426 62
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
085	202	07 Nov 2001	22,702,628 640	Local	22,073,459 17	629,169 47			
	20,200,000 00		22,702,628 64	Base	22,073,459 17	629,169 47	0 00		629,169 47
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
095	6	09 Nov 2001	635,822 160	Local	651,953 13	-16,130 97			
	600,000 00		635,822 16	Base	651,953 13	-16,130 97	0 00		-16,130 97
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
101	7	09 Oct 2001	765,266 490	Local	765,840 30	-573 81			
	700,000 00		765,266 49	Base	765,840 30	-573 81	0 00		-573 81
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
101	CXL	-7 09 Oct 2001	-765,266 490	Local	-765,840 30	573 81			
	-700,000 00		-765,266 49	Base	-765,840 30	573 81	0 00		573 81
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
103	7	09 Oct 2001	765,266 490	Local	765,840 30	-573 81			
	700,000 00		765,266 49	Base	765,840 30	-573 81	0 00		-573 81
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
105	5	08 Sep 2001	522,854 630	Local	531,328 13	-8,473 50			
	500,000 00		522,854 63	Base	531,328 13	-8,473 50	0 00		-8,473 50

# Realized Gain/Loss - Futures Contracts

Statement 31

-Composite-

January 01, 2001 to December 31, 2001

View for

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls
						Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
114	10 009	Oct 2001	1,031,646 750	Local	1,062,656 25	-31,009 50
	1,000,000 00		1,031,646 75	Base	1,062,656 25	-31,009 50
						0 00
						-31,009 50
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
114	CXL -10 009	Oct 2001	-1,031,646 750	Local	-1,062,656 25	31,009 50
	-1,000,000 00		-1,031,646 75	Base	-1,062,656 25	31,009 50
						0 00
						31,009 50
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
116	10 009	Oct 2001	1,031,646 750	Local	1,062,656 25	-31,009 50
	1,000,000 00		1,031,646 75	Base	1,062,656 25	-31,009 50
						0 00
						-31,009 50
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
128	1 09	Aug 2001	105,805 300	Local	106,273 44	-468 14
	100,000 00		105,805 30	Base	106,273 44	-468 14
						0 00
						-468 14
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
129	9 09	Aug 2001	952,013 320	Local	956,414 06	-4,400 74
	900,000 00		952,013 32	Base	956,414 06	-4,400 74
						0 00
						-4,400 74
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
129	7 006	Oct 2001	764,870 850	Local	765,840 30	-969 45
	700,000 00		764,870 85	Base	765,840 30	-969 45
						0 00
						-969 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
152	2 07	Sep 2001	207,673 100	Local	212,531 25	-4,858 15
	200,000 00		207,673 10	Base	212,531 25	-4,858 15
						0 00
						-4,858 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
153	2 07	Sep 2001	207,329 350	Local	212,531 25	-5,201 90
	200,000 00		207,329 35	Base	212,531 25	-5,201 90
						0 00
						-5,201 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
158	4 02	Oct 2001	413,971 200	Local	425,062 50	-11,091 30
	400,000 00		413,971 20	Base	425,062 50	-11,091 30
						0 00
						-11,091 30

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
158	CXL	-4 02 Oct 2001	-413,971 200	Local	-425,062 50	11,091 30			
		-400,000 00	-413,971 20	Base	-425,062 50	11,091 30	0 00		11,091 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
159		7 02 Oct 2001	728,152 730	Local	745,765 63	-17,612 90			
		700,000 00	728,152 73	Base	745,765 63	-17,612 90	0 00		-17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
159	CXL	-7 02 Oct 2001	-728,152 730	Local	-745,765 63	17,612 90			
		-700,000 00	-728,152 73	Base	-745,765 63	17,612 90	0 00		17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
161		4 02 Oct 2001	413,971 200	Local	425,062 50	-11,091 30			
		400,000 00	413,971 20	Base	425,062 50	-11,091 30	0 00		-11,091 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
162		7 02 Oct 2001	728,152 730	Local	745,765 63	-17,612 90			
		700,000 00	728,152 73	Base	745,765 63	-17,612 90	0 00		-17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
164		4 08 Sep 2001	414,471 200	Local	425,062 50	-10,591 30			
		400,000 00	414,471 20	Base	425,062 50	-10,591 30	0 00		-10,591 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
171		1 08 Nov 2001	107,114 200	Local	107,090 15	24 05			
		100,000 00	107,114 20	Base	107,090 15	24 05	0 00		24 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
172		142 08 Nov 2001	15,231,622 700	Local	15,190,879 45	40,743 25			
		14,200,000 00	15,231,622 70	Base	15,190,879 45	40,743 25	0 00		40,743 25
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
175		8 08 Nov 2001	846,288 600	Local	851,721 20	-5,432 60			
		800,000 00	846,288 60	Base	851,721 20	-5,432 60	0 00		-5,432 60

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET**  
Serving Institutional Investors Worldwide

Composite

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Notional	Notional	Close Ex Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date		Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
175	3 00	Nov 2001	323,848 570	Local	327,843 75	-3,995 18			
	300,000 00		323,848 57	Base	327,843 75	-3,995 18	0 00		-3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
175	CXL	-3 00	Nov 2001	-323,848 570	Local	3,995 18			
	-300,000 00		-323,848 57	Base	-327,843 75	3,995 18	0 00		3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
176	2 00	Nov 2001	212,259 650	Local	213,242 80	-983 15			
	200,000 00		212,259 65	Base	213,242 80	-983 15	0 00		-983 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
177	15 00	Nov 2001	1,592,994 270	Local	1,599,727 26	-6,732 99			
	1,500,000 00		1,592,994 27	Base	1,599,727 26	-6,732 99	0 00		-6,732 99
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
177	3 00	Nov 2001	323,848 570	Local	327,843 75	-3,995 18			
	300,000 00		323,848 57	Base	327,843 75	-3,995 18	0 00		-3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
178	3 00	Nov 2001	318,951 970	Local	320,051 70	-1,099 73			
	300,000 00		318,951 97	Base	320,051 70	-1,099 73	0 00		-1,099 73
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
179	3 00	Nov 2001	318,998 850	Local	320,051 70	-1,052 85			
	300,000 00		318,998 85	Base	320,051 70	-1,052 85	0 00		-1,052 85
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
180	5 00	Nov 2001	528,867 870	Local	531,982 00	-3,114 13			
	500,000 00		528,867 87	Base	531,982 00	-3,114 13	0 00		-3,114 13
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
183	8 00	Nov 2001	845,163 600	Local	850,596 20	-5,432 60			
	800,000 00		845,163 60	Base	850,596 20	-5,432 60	0 00		-5,432 60

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	St Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
183	1 00	Aug 2001	105,727 180	Local	106,265 63	-538 45			
	100,000 00		105,727 18	Base	106,265 63	-538 45	0 00		-538 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
184	3 00	Nov 2001	317,123 860	Local	318,973 58	-1,849 72			
	300,000 00		317,123 86	Base	318,973 58	-1,849 72	0 00		-1,849 72
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
185	3 00	Nov 2001	316,983 210	Local	318,973 57	-1,990 36			
	300,000 00		316,983 21	Base	318,973 57	-1,990 36	0 00		-1,990 36
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
191	12 00	Sep 2001	1,274,951 630	Local	1,270,827 00	4,124 63			
	1,200,000 00		1,274,951 63	Base	1,270,827 00	4,124 63	0 00		4,124 63
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
193	67 00	Oct 2001	6,874,772 060	Local	7,098,423 08	-223,651 02			
	6,700,000 00		6,874,772 06	Base	7,098,423 08	-223,651 02	0 00		-223,651 02
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
193	13 00	Sep 2001	1,383,463 800	Local	1,376,729 25	6,734 55			
	1,300,000 00		1,383,463 80	Base	1,376,729 25	6,734 55	0 00		6,734 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
194	4 00	Oct 2001	416,533 700	Local	425,937 50	-9,403 80			
	400,000 00		416,533 70	Base	425,937 50	-9,403 80	0 00		-9,403 80
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
195	5 00	Oct 2001	520,588 990	Local	532,421 87	-11,832 88			
	500,000 00		520,588 99	Base	532,421 87	-11,832 88	0 00		-11,832 88
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
249	8 00	Oct 2001	833,411 160	Local	852,421 88	-19,010 72			
	800,000 00		833,411 16	Base	852,421 88	-19,010 72	0 00		-19,010 72

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
250	5 <del>00</del>	Oct 2001	520,901 500	Local	532,812 50	-11,911 00			
	500,000 00		520,901 50	Base	532,812 50	-11,911 00	0 00		-11,911 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
255	3 <del>00</del>	Nov 2001	325,254 830	Local	327,609 38	-2,354 55			
	300,000 00		325,254 83	Base	327,609 38	-2,354 55	0 00		-2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
255	CXL	-3 <del>00</del>	Nov 2001	-325,254 830	Local	-327,609 38	2,354 55		
	-300,000 00		-325,254 83	Base	-327,609 38	2,354 55	0 00		2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
257	3 <del>00</del>	Nov 2001	325,254 830	Local	327,609 38	-2,354 55			
	300,000 00		325,254 83	Base	327,609 38	-2,354 55	0 00		-2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
264	1 <del>00</del>	Oct 2001	103,352 180	Local	106,265 63	-2,913 45			
	100,000 00		103,352 18	Base	106,265 63	-2,913 45	0 00		-2,913 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
292	1 <del>00</del>	Sep 2001	107,117 790	Local	106,265 62	852 17			
	100,000 00		107,117 79	Base	106,265 62	852 17	0 00		852 17
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
293	1 <del>00</del>	Sep 2001	106,133 430	Local	106,265 63	-132 20			
	100,000 00		106,133 43	Base	106,265 63	-132 20	0 00		-132 20
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
294	1 <del>00</del>	Sep 2001	106,102 160	Local	106,265 62	-163 46			
	100,000 00		106,102 16	Base	106,265 62	-163 46	0 00		-163 46
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
295	8 <del>00</del>	Oct 2001	823,879 900	Local	850,218 75	-26,338 85			
	800,000 00		823,879 90	Base	850,218 75	-26,338 85	0 00		-26,338 85



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
295	2 00	Sep 2001	212,079 350	Local	212,531 25	-451 90			
	200,000 00		212,079 35	Base	212,531 25	-451 90	0 00		-451 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
315	2 00	Oct 2001	206,048 100	Local	212,531 25	-6,483 15			
	200,000 00		206,048 10	Base	212,531 25	-6,483 15	0 00		-6,483 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
315	CXL	-2 00	Oct 2001	-206,048 100	Local	6,483 15			
	-200,000 00		-206,048 10	Base	-212,531 25	6,483 15	0 00		6,483 15
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
316	12 00	Sep 2001	1,289,074 730	Local	1,284,272 30	4,802 43			
	1,200,000 00		1,289,074 73	Base	1,284,272 30	4,802 43	0 00		4,802 43
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
317	8 00	Sep 2001	859,383 170	Local	856,181 54	3,201 63			
	800,000 00		859,383 17	Base	856,181 54	3,201 63	0 00		3,201 63
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
317	2 00	Oct 2001	206,048 100	Local	212,531 25	-6,483 15			
	200,000 00		206,048 10	Base	212,531 25	-6,483 15	0 00		-6,483 15
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
317	CXL	-8 00	Sep 2001	-859,383 170	Local	-856,181 54			
	-800,000 00		-859,383 17	Base	-856,181 54	-3,201 63	0 00		-3,201 63
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
351	8 00	Oct 2001	824,567 400	Local	850,125 00	-25,557 60			
	800,000 00		824,567 40	Base	850,125 00	-25,557 60	0 00		-25,557 60
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
351	CXL	-8 00	Oct 2001	-824,567 400	Local	25,557 60			
	-800,000 00		-824,567 40	Base	-850,125 00	25,557 60	0 00		25,557 60

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	
					Net Base Future Gn/Ls	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
353	8 00	Oct 2001	824,567 400	Local	850,125 00	
	800,000 00		824,567 40	Base	850,125 00	
					-25,557 60	
					-25,557 60	
					0 00	
					-25,557 60	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
396	11 08	Sep 2001	1,165,509 910	Local	1,177,249 61	
	1,100,000 00		1,165,509 91	Base	1,177,249 61	
					-11,739 70	
					-11 739 70	
					0 00	
					-11 739 70	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
396	CXL	-11 08	Sep 2001	-1,165,509 910	Local	-1,177,249 61
	-1,100,000 00		-1,165,509 91	Base	-1,177,249 61	
					11,739 70	
					11,739 70	
					0 00	
					11,739 70	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
398	4 08	Sep 2001	426,533 700	Local	425,062 50	
	400,000 00		426,533 70	Base	425,062 50	
					1,471 20	
					1,471 20	
					0 00	
					1,471 20	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
398	CXL	-4 08	Sep 2001	-426,533 700	Local	-425,062 50
	-400,000 00		-426,533 70	Base	-425,062 50	
					-1,471 20	
					-1,471 20	
					0 00	
					-1,471 20	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
401	4 08	Sep 2001	426,533 700	Local	425,062 50	
	400,000 00		426,533 70	Base	425,062 50	
					1,471 20	
					1,471 20	
					0 00	
					1,471 20	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
421	1 00	Oct 2001	102,836 540	Local	106,265 62	
	100,000 00		102,836 54	Base	106,265 62	
					-3,429 08	
					-3,429 08	
					0 00	
					-3,429 08	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
433	2 07	Sep 2001	211,110 600	Local	212,531 25	
	200,000 00		211,110 60	Base	212,531 25	
					-1,420 65	
					-1,420 65	
					0 00	
					-1,420 65	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
433	CXL	-2 07	Sep 2001	-211,110 600	Local	-212,531 25
	-200,000 00		-211,110 60	Base	-212,531 25	
					1,420 65	
					1,420 65	
					0 00	
					1,420 65	

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 435	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		2 07 Sep 2001	211,110 600	Local	212,531 25	-1,420 65			
		200,000 00	211,110 60	Base	212,531 25	-1,420 65	0 00		-1,420 65
WB1Q 451	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		11 08 Sep 2001	1,165,509 910	Local	1,177,249 61	-11,739 70			
		1,100,000 00	1,165,509 91	Base	1,177,249 61	-11,739 70	0 00		-11,739 70
WB1Q 451	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		CXL -11 08 Sep 2001	-1,165,509 910	Local	-1,177,249 61	11,739 70			
		-1,100,000 00	-1,165,509 91	Base	-1,177,249 61	11,739 70	0 00		11,739 70
WB1M 459	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		7 00 Oct 2001	737,849 810	Local	754,703 13	-16,853 32			
		700,000 00	737,849 81	Base	754,703 13	-16,853 32	0 00		-16,853 32
WB1M 460	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		8 00 Oct 2001	855,064 960	Local	869,109 38	-14,044 42			
		800,000 00	855,064 96	Base	869,109 38	-14,044 42	0 00		-14,044 42
WB1M 461	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		1 00 Oct 2001	106,980 780	Local	108,765 63	-1,784 85			
		100,000 00	106,980 78	Base	108,765 63	-1,784 85	0 00		-1,784 85
WB1Q 468	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		23 08 Sep 2001	2,423,031 540	Local	2,461,521 92	-38,490 38			
		2,300,000 00	2,423,031 54	Base	2,461,521 92	-38,490 38	0 00		-38,490 38
WB1Q 468	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		CXL -23 08 Sep 2001	-2,423,031 540	Local	-2,461,521 92	38,490 38			
		-2,300,000 00	-2,423,031 54	Base	-2,461,521 92	38,490 38	0 00		38,490 38
WB1Q 470	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		14 08 Nov 2001	1,559,125 520	Local	1,531,680 60	27,444 92			
		1,400,000 00	1,559,125 52	Base	1,531,680 60	27,444 92	0 00		27,444 92

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Serving institutional investors worldwide

Base Currency, USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
472		23 00 Sep 2001	2,423,031 540	Local	2,461,521 92	-38,490 38			
	2,300,000 00		2,423,031 54	Base	2,461,521 92	-38,490 38	0 00		-38,490 38
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
473		1 00 Sep 2001	105,727 180	Local	106,265 63	-538 45			
	100,000 00		105,727 18	Base	106,265 63	-538 45	0 00		-538 45
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
485		30 00 Nov 2001	3,322,984 500	Local	3,281,552 25	41,432 25			
	3,000,000 00		3,322,984 50	Base	3,281,552 25	41,432 25	0 00		41,432 25
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
492		18 00 Nov 2001	2,019,395 150	Local	1,967,987 57	51,407 58			
	1,800,000 00		2,019,395 15	Base	1,967,987 57	51,407 58	0 00		51,407 58
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
493		14 00 Nov 2001	1,573,326 440	Local	1,534,351 37	38,975 07			
	1,400,000 00		1,573,326 44	Base	1,534,351 37	38,975 07	0 00		38,975 07
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
496		3 00 Oct 2001	310,150 260	Local	318,796 87	-8,646 61			
	300,000 00		310,150 26	Base	318,796 87	-8,646 61	0 00		-8,646 61
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
497		4 00 Oct 2001	413,471 200	Local	425,062 50	-11,591 30			
	400,000 00		413,471 20	Base	425,062 50	-11,591 30	0 00		-11,591 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
498		2 00 Oct 2001	206,704 350	Local	212,531 25	-5,826 90			
	200,000 00		206,704 35	Base	212,531 25	-5,826 90	0 00		-5,826 90
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
505		11 00 Sep 2001	1,208,681 390	Local	1,198,837 35	9,844 04			
	1,100,000 00		1,208,681 39	Base	1,198,837 35	9,844 04	0 00		9,844 04

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	
					Net Base Future Gn/Ls	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
519	5 07	Sep 2001	520,354 630	Local	531,328 13	
	500,000 00		520,354 63	Base	531,328 13	
					-10,973 50	
					-10,973 50	
					0 00	
					-10,973 50	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
520	4 07	Sep 2001	416,471 200	Local	425,062 50	
	400,000 00		416,471 20	Base	425,062 50	
					-8,591 30	
					-8,591 30	
					0 00	
					-8,591 30	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
521	5 07	Sep 2001	520,823 360	Local	531,328 12	
	500,000 00		520,823 36	Base	531,328 12	
					-10,504 76	
					-10,504 76	
					0 00	
					-10,504 76	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
530	33 08	Nov 2001	3,776,871 280	Local	3,659,157 89	
	3,300,000 00		3,776,871 28	Base	3,659,157 89	
					117,713 39	
					117,713 39	
					0 00	
					117,713 39	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
552	2 00	Nov 2001	211,742 790	Local	217,484 37	
	200,000 00		211,742 79	Base	217,484 37	
					-5,741 58	
					-5,741 58	
					0 00	
					-5,741 58	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
552	CXL	-2 00	Nov 2001	-211,742 790	Local	-217,484 37
	-200,000 00		-211,742 79	Base	-217,484 37	
					5,741 58	
					5,741 58	
					0 00	
					5,741 58	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
554	2 00	Nov 2001	211,742 790	Local	217,484 37	
	200,000 00		211,742 79	Base	217,484 37	
					-5,741 58	
					-5,741 58	
					0 00	
					-5,741 58	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
564	1 08	Sep 2001	104,836 540	Local	106,265 62	
	100,000 00		104,836 54	Base	106,265 62	
					-1,429 08	
					-1,429 08	
					0 00	
					-1,429 08	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01			
565	3 08	Sep 2001	314,462 780	Local	318,796 88	
	300,000 00		314,462 78	Base	318,796 88	
					-4,334 10	
					-4,334 10	
					0 00	
					-4,334 10	

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
566	5 08 Sep 2001	522,151 490	Local	531,328 12	-9,176 63
	500,000 00	522,151 49	Base	531,328 12	-9,176 63
					0 00
					-9,176 63
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
567	6 00 Oct 2001	622,269 300	Local	637,593 75	-15,324 45
	600,000 00	622,269 30	Base	637,593 75	-15,324 45
					0 00
					-15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
567	CXL -6 00 Oct 2001	-622,269 300	Local	-637,593 75	15,324 45
	-600,000 00	-622,269 30	Base	-637,593 75	15,324 45
					0 00
					15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
569	6 00 Oct 2001	622,269 300	Local	637,593 75	-15,324 45
	600,000 00	622,269 30	Base	637,593 75	-15,324 45
					0 00
					-15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
621	6 09 Sep 2001	628,644 300	Local	637,593 75	-8,949 45
	600,000 00	628,644 30	Base	637,593 75	-8,949 45
					0 00
					-8,949 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
621	CXL -6 09 Sep 2001	-628,644 300	Local	-637,593 75	8,949 45
	-600,000 00	-628,644 30	Base	-637,593 75	8,949 45
					0 00
					8,949 45
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
622	2 08 Oct 2001	220,095 000	Local	219,240 00	855 00
	200,000 00	220,095 00	Base	219,240 00	855 00
					0 00
					855 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
623	6 09 Sep 2001	628,644 300	Local	637,593 75	-8,949 45
	600,000 00	628,644 30	Base	637,593 75	-8,949 45
					0 00
					-8,949 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
624	3 09 Nov 2001	332,426 710	Local	328,078 13	4,348 58
	300,000 00	332,426 71	Base	328,078 13	4,348 58
					0 00
					4,348 58

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Web Date

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls
					Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
624	CXL	-3 09 Nov 2001	-332,426 710	Local	-328,078 13
				Base	-328,078 13
					-4,348 58
					0 00
					-4,348 58
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
626		3 09 Nov 2001	332,426 710	Local	328,078 13
				Base	328,078 13
					4,348 58
					0 00
					4,348 58
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
636		2 001 Oct 2001	208,204 350	Local	212,531 25
				Base	212,531 25
					-4,326 90
					0 00
					-4,326 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
636	CXL	-2 001 Oct 2001	-208,204 350	Local	-212,531 25
				Base	-212,531 25
					4,326 90
					0 00
					4,326 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
637		5 001 Oct 2001	519,495 260	Local	531,328 13
				Base	531,328 13
					-11,832 87
					0 00
					-11,832 87
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
637	CXL	-5 001 Oct 2001	-519,495 260	Local	-531,328 13
				Base	-531,328 13
					11,832 87
					0 00
					11,832 87
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
639		2 001 Oct 2001	208,204 350	Local	212,531 25
				Base	212,531 25
					-4,326 90
					0 00
					-4 326 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
640		5 001 Oct 2001	519,495 260	Local	531,328 13
				Base	531,328 13
					-11,832 87
					0 00
					-11,832 87
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
667		4 05 Nov 2001	426,235 600	Local	434,875 00
				Base	434,875 00
					-8,639 40
					0 00
					-8,639 40

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	StU Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 667	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	CXL	-4 05 Nov 2001	-426,235 600	Local	-434,875 00	8,639 40			
		-400,000 00	-426,235 60	Base	-434,875 00	8,639 40	0 00		8,639 40
WB1M 668	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		3 05 Nov 2001	319,832 950	Local	326,375 00	-6,542 05			
		300,000 00	319,832 95	Base	326,375 00	-6,542 05	0 00		-6,542 05
WB1M 668	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	CXL	-3 05 Nov 2001	-319,832 950	Local	-326,375 00	6,542 05			
		-300,000 00	-319,832 95	Base	-326,375 00	6,542 05	0 00		6,542 05
WB1M 669	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		15 00 Sep 2001	1,566,454 510	Local	1,593,984 38	-27,529 87			
		1,500,000 00	1,566,454 51	Base	1,593,984 38	-27,529 87	0 00		-27,529 87
WB1M 669	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		1 05 Nov 2001	107,340 150	Local	109,156 25	-1,816 10			
		100,000 00	107,340 15	Base	109,156 25	-1,816 10	0 00		-1,816 10
WB1M 669	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	CXL	-1 05 Nov 2001	-107,340 150	Local	-109,156 25	1,816 10			
		-100,000 00	-107,340 15	Base	-109,156 25	1,816 10	0 00		1,816 10
WB1M 680	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		4 05 Nov 2001	426,235 600	Local	434,875 00	-8,639 40			
		400,000 00	426,235 60	Base	434,875 00	-8,639 40	0 00		-8,639 40
WB1M 680	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	CXL	-4 05 Nov 2001	-426,235 600	Local	-434,875 00	8,639 40			
		-400,000 00	-426,235 60	Base	-434,875 00	8,639 40	0 00		8,639 40
WB1M 681	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
		3 05 Nov 2001	319,832 950	Local	326,375 00	-6,542 05			
		300,000 00	319,832 95	Base	326,375 00	-6,542 05	0 00		-6,542 05



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description		Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
681	CXL	-3 05 Nov 2001	-319,832 950	Local	-326,375 00	6,542 05			
			-300,000 00	Base	-326,375 00	6,542 05		0 00	6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
682		4 05 Nov 2001	426,235 600	Local	434,875 00	-8,639 40			
			400,000 00	Base	434,875 00	-8,639 40		0 00	-8,639 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
682	CXL	-4 05 Nov 2001	-426,235 600	Local	-434,875 00	8,639 40			
			-400,000 00	Base	-434,875 00	8,639 40		0 00	8,639 40
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
683		46 09 Oct 2001	5,023,517 690	Local	5,023,215 44	302 25			
			4 600,000 00	Base	5,023,215 44	302 25		0 00	302 25
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
683		3 05 Nov 2001	319,832 950	Local	326,375 00	-6,542 05			
			300,000 00	Base	326,375 00	-6,542 05		0 00	-6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
683	CXL	-3 05 Nov 2001	-319,832 950	Local	-326,375 00	6,542 05			
			-300,000 00	Base	-326,375 00	6,542 05		0 00	6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
685		4 05 Nov 2001	426,235 600	Local	434,875 00	-8,639 40			
			400,000 00	Base	434,875 00	-8,639 40		0 00	-8,639 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
686		3 05 Nov 2001	319,832 950	Local	326,375 00	-6,542 05			
			300,000 00	Base	326,375 00	-6,542 05		0 00	-6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
717		1 02 Sep 2001	104,633 410	Local	106,265 62	-1,632 21			
			100,000 00	Base	106,265 62	-1,632 21		0 00	-1,632 21

# Realized Gain/Loss - Futures Contracts

Statement 311

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
718	3 00	Sep 2001	313,189 960	Local	318,796 88
	300,000 00		313,189 96	Base	318,796 88
					-5,606 92
					-5,606 92
					0 00
					-5,606 92
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
719	4 00	Sep 2001	417,540 900	Local	425,062 50
	400,000 00		417,540 90	Base	425,062 50
					-7,521 60
					-7,521 60
					0 00
					-7,521 60
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
719	1 00	Nov 2001	112,355 770	Local	109,500 00
	100,000 00		112,355 77	Base	109,500 00
					2,855 77
					2,855 77
					0 00
					2,855 77
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
721	3 00	Nov 2001	321,223 570	Local	327,468 75
	300,000 00		321,223 57	Base	327,468 75
					-6,245 18
					-6,245 18
					0 00
					-6,245 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
722	3 00	Nov 2001	321,036 070	Local	327,468 75
	300,000 00		321,036 07	Base	327,468 75
					-6,432 68
					-6,432 68
					0 00
					-6,432 68
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
723	2 00	Nov 2001	214,055 300	Local	218,343 75
	200,000 00		214,055 30	Base	218,343 75
					-4,288 45
					-4,288 45
					0 00
					-4,288 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
724	2 00	Nov 2001	213,992 800	Local	218,343 75
	200,000 00		213,992 80	Base	218,343 75
					-4,350 95
					-4,350 95
					0 00
					-4,350 95
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
741	1 00	Oct 2001	103,586 540	Local	106,265 62
	100,000 00		103,586 54	Base	106,265 62
					-2,679 08
					-2,679 08
					0 00
					-2,679 08
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01		
742	4 00	Oct 2001	415,096 200	Local	425,062 50
	400,000 00		415,096 20	Base	425,062 50
					-9,966 30
					-9,966 30
					0 00
					-9,966 30

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
743	4 05	Oct 2001	414,721 200	Local	425,062 50	-10,341 30			
	400,000 00		414,721 20	Base	425,062 50	-10,341 30	0 00		-10,341 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
753	3 00	Sep 2001	315,165 890	Local	318,796 87	-3,630 98			
	300,000 00		315,165 89	Base	318,796 87	-3,630 98	0 00		-3,630 98
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
754	3 00	Sep 2001	314,978 410	Local	318,796 88	-3,818 47			
	300,000 00		314,978 41	Base	318,796 88	-3,818 47	0 00		-3,818 47
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
779	7 07	Nov 2001	746,552 920	Local	765,562 50	-19,009 58			
	700,000 00		746,552 92	Base	765,562 50	-19,009 58	0 00		-19,009 58
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
780	7 07	Nov 2001	750,068 550	Local	767,375 00	-17,306 45			
	700,000 00		750,068 55	Base	767,375 00	-17,306 45	0 00		-17,306 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
785	3 05	Oct 2001	309,540 910	Local	318,796 88	-9,255 97			
	300,000 00		309,540 91	Base	318,796 88	-9,255 97	0 00		-9,255 97
93799J967 Total			107,789,168 82	Local	107,702,975 44	86,193 38			
			107,789,168 82	Base	107,702,975 44	86,193 38	0 00		86,193 38
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES		DEC01					
216	65 00	Sep 2001	13,327,332 550	Local	13,476,949 20	-149,616 65			
	13,000,000 00		13,327,332 55	Base	13,476,949 20	-149,616 65	0 00		-149,616 65
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES		DEC01					
217	90 00	Sep 2001	18,407,344 900	Local	18,639,609 95	-232,265 05			
	18,000,000 00		18,407,344 90	Base	18,639,609 95	-232,265 05	0 00		-232,265 05

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

As of Date: June 5, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Future Gn/Ls				
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01					
431	50 019	Oct 2001	10,122,527 000	Local	10,330,946 50	-208,419 50		
	10,000,000 00		10,122,527 00	Base	10,330,946 50	-208,419 50	0 00	-208,419 50
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01					
518	30 008	Nov 2001	6,028,141 200	Local	6,198,567 90	-170,426 70		
	6,000,000 00		6,028,141 20	Base	6,198,567 90	-170,426 70	0 00	-170,426 70
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01					
518	CXL -30 008	Nov 2001	-6,028,141 200	Local	-6,198,567 90	170,426 70		
	-6,000,000 00		-6,028,141 20	Base	-6,198,567 90	170,426 70	0 00	170,426 70
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01					
519	30 008	Nov 2001	6,028,047 420	Local	6,198,567 90	-170,520 48		
	6,000,000 00		6,028,047 42	Base	6,198,567 90	-170,520 48	0 00	-170,520 48
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01					
599	140 009	Nov 2001	28,735,888 200	Local	29,094,619 00	-358,730 80		
	28,000,000 00		28,735,888 20	Base	29,094,619 00	-358,730 80	0 00	-358,730 80
<b>93799J975 Total</b>								
			76,621,140 07	Local	77,740,692 55	-1,119,552 48		
			76,621,140 07	Base	77,740,692 55	-1,119,552 48	0 00	-1,119,552 48
WB1M	93799P930	U S TREAS BONDS FUTURES	MAR02					
121	1 00	Dec 2001	104,848 580	Local	103,082 34	1,766 24		
	100,000 00		104,848 58	Base	103,082 34	1,766 24	0 00	1,766 24
WB1M	93799P930	U S TREAS BONDS FUTURES	MAR02					
210	1 00	Dec 2001	104,942 330	Local	102,426 09	2,516 24		
	100,000 00		104,942 33	Base	102,426 09	2,516 24	0 00	2,516 24
WB1M	93799P930	U S TREAS BONDS FUTURES	MAR02					
304	4 009	Nov 2001	404,269 300	Local	409,704 35	-5,435 05		
	400,000 00		404,269 30	Base	409,704 35	-5,435 05	0 00	-5,435 05

# Realized Gain/Loss - Futures Contracts

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Composite

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 336	93799P930	U S TREAS BONDS FUTURES	MAR02						
		5 02 Dec 2001	523,711 610	Local	514,755 43			8,956 18	
		500,000 00	523,711 61	Base	514,755 43			8,956 18	8,956 18
WB1M 483	93799P930	U S TREAS BONDS FUTURES	MAR02						
		1 00 Nov 2001	100,786 080	Local	102,426 09			-1,640 01	
		100,000 00	100,786 08	Base	102,426 09			-1,640 01	-1,640 01
WB1M 561	93799P930	U S TREAS BONDS FUTURES	MAR02						
		1 00 Dec 2001	100,911 080	Local	102,426 09			-1,515 01	
		100,000 00	100,911 08	Base	102,426 09			-1,515 01	-1,515 01
WB1Q 562	93799P930	U S TREAS BONDS FUTURES	MAR02						
		10 06 Dec 2001	1,031,470 910	Local	1,031,366 25			104 66	
		1,000,000 00	1,031,470 91	Base	1,031,366 25			104 66	104 66
WB1M 581	93799P930	U S TREAS BONDS FUTURES	MAR02						
		6 00 Dec 2001	636,403 940	Local	618,494 02			17,909 92	
		600,000 00	636,403 94	Base	618,494 02			17,909 92	17,909 92
WB1M 668	93799P930	U S TREAS BONDS FUTURES	MAR02						
		1 08 Dec 2001	106,161 080	Local	103,082 34			3,078 74	
		100,000 00	106,161 08	Base	103,082 34			3,078 74	3,078 74
WB1M 791	93799P930	U S TREAS BONDS FUTURES	MAR02						
		1 00 Dec 2001	103,098 560	Local	102,426 08			672 48	
		100,000 00	103,098 56	Base	102,426 08			672 48	672 48
<b>93799P930 Total</b>									
			3,216,603 47	Local	3,190,189 08			26,414 39	
			3,216,603 47	Base	3,190,189 08			26,414 39	26,414 39
WB1M 01	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		5 00 Dec 2001	530,961 620	Local	527,013 25			3,948 37	
		500,000 00	530,961 62	Base	527,013 25			3,948 37	3,948 37

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
 Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description		Close Ex Rate			Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
01	CXL	-5 00	Dec 2001	-530,961 620	Local	-527,013 25			
		-500,000 00		-530,961 62	Base	-527,013 25		0 00	-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
02		4 00	Dec 2001	424,831 800	Local	421,610 60			
		400,000 00		424,831 80	Base	421,610 60		0 00	3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
02	CXL	-4 00	Dec 2001	-424,831 800	Local	-421,610 60			
		-400,000 00		-424,831 80	Base	-421,610 60		0 00	-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
03		5 00	Dec 2001	530,727 250	Local	527,013 25			
		500,000 00		530,727 25	Base	527,013 25		0 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
03	CXL	-5 00	Dec 2001	-530,727 250	Local	-527,013 25			
		-500,000 00		-530,727 25	Base	-527,013 25		0 00	-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
04		4 00	Dec 2001	423,769 300	Local	421,610 60			
		400,000 00		423,769 30	Base	421,610 60		0 00	2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
04	CXL	-4 00	Dec 2001	-423,769 300	Local	-421,610 60			
		-400,000 00		-423,769 30	Base	-421,610 60		0 00	-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
05		4 00	Dec 2001	432,692 400	Local	421,610 60			
		400,000 00		432,692 40	Base	421,610 60		0 00	11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
05	CXL	-4 00	Dec 2001	-432,692 400	Local	-421,610 60			
		-400,000 00		-432,692 40	Base	-421,610 60		0 00	-11,081 80

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Fund	Asset ID	Security Name		Security Description	Close Ex Rate		Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds		Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
06	2	00 Dec 2001	211,728 400	Local	210,805 30		923 10		
	200,000 00		211,728 40	Base	210,805 30		923 10	0 00	923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
06	CXL	-2	00 Dec 2001	-211,728 400	Local	-210,805 30		-923 10	
	-200,000 00		-211,728 40	Base	-210,805 30		-923 10	0 00	-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
07	2	00 Dec 2001	212,040 900	Local	210,805 30		1,235 60		
	200,000 00		212,040 90	Base	210,805 30		1,235 60	0 00	1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
07	CXL	-2	00 Dec 2001	-212,040 900	Local	-210,805 30		-1,235 60	
	-200,000 00		-212,040 90	Base	-210,805 30		-1,235 60	0 00	-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
08	4	00 Dec 2001	424,144 300	Local	421,610 60		2,533 70		
	400,000 00		424,144 30	Base	421,610 60		2,533 70	0 00	2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
08	CXL	-4	00 Dec 2001	-424,144 300	Local	-421,610 60		-2,533 70	
	-400,000 00		-424,144 30	Base	-421,610 60		-2,533 70	0 00	-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
09	2	00 Dec 2001	212,103 400	Local	210,805 30		1,298 10		
	200,000 00		212,103 40	Base	210,805 30		1,298 10	0 00	1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
09	CXL	-2	00 Dec 2001	-212,103 400	Local	-210,805 30		-1,298 10	
	-200,000 00		-212,103 40	Base	-210,805 30		-1,298 10	0 00	-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
010	2	00 Dec 2001	212,134 650	Local	210,805 30		1,329 35		
	200,000 00		212,134 65	Base	210,805 30		1,329 35	0 00	1,329 35

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
010	CXL	-2 Q0 Dec 2001	-212,134 650	Local	-210,805 30
				Base	-210,805 30
					-1,329 35
					0 00
					-1,329 35
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
011		2 Q0 Dec 2001	212,322 150	Local	210,805 30
				Base	210,805 30
					1,516 85
					0 00
					1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
011	CXL	-2 Q0 Dec 2001	-212,322 150	Local	-210,805 30
				Base	-210,805 30
					-1,516 85
					0 00
					-1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
012		5 Q0 Dec 2001	530,961 620	Local	527,013 25
				Base	527,013 25
					3,948 37
					0 00
					3,948 37
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
012	CXL	-5 Q0 Dec 2001	-530,961 620	Local	-527,013 25
				Base	-527,013 25
					-3,948 37
					0 00
					-3,948 37
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
013		4 Q0 Dec 2001	424,831 800	Local	421,610 60
				Base	421,610 60
					3,221 20
					0 00
					3,221 20
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
013	CXL	-4 Q0 Dec 2001	-424,831 800	Local	-421,610 60
				Base	-421,610 60
					-3,221 20
					0 00
					-3,221 20
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
014		5 Q0 Dec 2001	530,727 250	Local	527,013 25
				Base	527,013 25
					3,714 00
					0 00
					3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
014	CXL	-5 Q0 Dec 2001	-530,727 250	Local	-527,013 25
				Base	-527,013 25
					-3,714 00
					0 00
					-3,714 00



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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
015		4 00 Dec 2001	423,769 300	Local	421,610 60	2,158 70			
		400,000 00	423,769 30	Base	421,610 60	2,158 70	0 00		2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
015		CXL -4 00 Dec 2001	-423,769 300	Local	-421,610 60	-2,158 70			
		-400,000 00	-423,769 30	Base	-421,610 60	-2,158 70	0 00		-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
016		4 00 Dec 2001	432,692 400	Local	421,610 60	11,081 80			
		400,000 00	432,692 40	Base	421,610 60	11,081 80	0 00		11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
016		CXL -4 00 Dec 2001	-432,692 400	Local	-421,610 60	-11,081 80			
		-400,000 00	-432,692 40	Base	-421,610 60	-11,081 80	0 00		-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
017		2 00 Dec 2001	211,728 400	Local	210,805 30	923 10			
		200,000 00	211,728 40	Base	210,805 30	923 10	0 00		923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
017		CXL -2 00 Dec 2001	-211,728 400	Local	-210,805 30	-923 10			
		-200,000 00	-211,728 40	Base	-210,805 30	-923 10	0 00		-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
018		2 00 Dec 2001	211,790 900	Local	210,805 30	985 60			
		200,000 00	211,790 90	Base	210,805 30	985 60	0 00		985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
018		CXL -2 00 Dec 2001	-211,790 900	Local	-210,805 30	-985 60			
		-200,000 00	-211,790 90	Base	-210,805 30	-985 60	0 00		-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
019		4 00 Dec 2001	424,144 300	Local	421,610 60	2,533 70			
		400,000 00	424,144 30	Base	421,610 60	2,533 70	0 00		2,533 70

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
019	CXL -4 00	Dec 2001	-424,144 300	Local -2,533 70	
	-400,000 00		-424,144 30	Base -2,533 70	0 00
					-2,533 70
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
020	2 00	Dec 2001	212,103 400	Local 1,298 10	
	200,000 00		212,103 40	Base 1,298 10	0 00
					1,298 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
020	CXL -2 00	Dec 2001	-212,103 400	Local -1,298 10	
	-200,000 00		-212,103 40	Base -1,298 10	0 00
					-1,298 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
021	2 00	Dec 2001	212,134 650	Local 1,329 35	
	200,000 00		212,134 65	Base 1,329 35	0 00
					1,329 35
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
021	CXL -2 00	Dec 2001	-212,134 650	Local -1,329 35	
	-200,000 00		-212,134 65	Base -1,329 35	0 00
					-1,329 35
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
022	2 00	Dec 2001	212,322 150	Local 1,516 85	
	200,000 00		212,322 15	Base 1,516 85	0 00
					1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
022	CXL -2 00	Dec 2001	-212,322 150	Local -1,516 85	
	-200,000 00		-212,322 15	Base -1,516 85	0 00
					-1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
023	5 00	Dec 2001	530,961 620	Local 3,948 37	
	500,000 00		530,961 62	Base 3,948 37	0 00
					3,948 37
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
023	CXL -5 00	Dec 2001	-530,961 620	Local -3,948 37	
	-500,000 00		-530,961 62	Base -3,948 37	0 00
					-3,948 37

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			
WB1M 024	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 00 Dec 2001	424,831 800	Local	421,610 60	3,221 20			
		400,000 00	424,831 80	Base	421,610 60	3,221 20	0 00		3,221 20
WB1M 024	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -4 00 Dec 2001	-424,831 800	Local	-421,610 60	-3,221 20			
		-400,000 00	-424,831 80	Base	-421,610 60	-3,221 20	0 00		-3,221 20
WB1M 025	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		5 00 Dec 2001	530,727 250	Local	527,013 25	3,714 00			
		500,000 00	530,727 25	Base	527,013 25	3,714 00	0 00		3,714 00
WB1M 025	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -5 00 Dec 2001	-530,727 250	Local	-527,013 25	-3,714 00			
		-500,000 00	-530,727 25	Base	-527,013 25	-3,714 00	0 00		-3,714 00
WB1M 026	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 00 Dec 2001	423,769 300	Local	421,610 60	2,158 70			
		400,000 00	423,769 30	Base	421,610 60	2,158 70	0 00		2,158 70
WB1M 026	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -4 00 Dec 2001	-423,769 300	Local	-421,610 60	-2,158 70			
		-400,000 00	-423,769 30	Base	-421,610 60	-2,158 70	0 00		-2,158 70
WB1M 027	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 00 Dec 2001	432,692 400	Local	421,610 60	11,081 80			
		400,000 00	432,692 40	Base	421,610 60	11,081 80	0 00		11,081 80
WB1M 027	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -4 00 Dec 2001	-432,692 400	Local	-421,610 60	-11,081 80			
		-400,000 00	-432,692 40	Base	-421,610 60	-11,081 80	0 00		-11,081 80
WB1M 028	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		2 00 Dec 2001	211,728 400	Local	210,805 30	923 10			
		200,000 00	211,728 40	Base	210,805 30	923 10	0 00		923 10

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
028	CXL	-2 Q0 Dec 2001	-211,728 400	Local	-210,805 30
				Base	-210,805 30
					-923 10
					0 00
					-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
029		2 Q0 Dec 2001	211,790 900	Local	210,805 30
				Base	210,805 30
					985 60
					0 00
					985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
029	CXL	-2 Q0 Dec 2001	-211,790 900	Local	-210,805 30
				Base	-210,805 30
					-985 60
					0 00
					-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
030		2 Q0 Dec 2001	212,040 900	Local	210,805 30
				Base	210,805 30
					1,235 60
					0 00
					1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
030	CXL	-2 Q0 Dec 2001	-212,040 900	Local	-210,805 30
				Base	-210,805 30
					-1,235 60
					0 00
					-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
031		2 Q0 Dec 2001	212,103 400	Local	210,805 30
				Base	210,805 30
					1,298 10
					0 00
					1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
031	CXL	-2 Q0 Dec 2001	-212,103 400	Local	-210,805 30
				Base	-210,805 30
					-1,298 10
					0 00
					-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
032		2 Q0 Dec 2001	212,134 650	Local	210,805 30
				Base	210,805 30
					1,329 35
					0 00
					1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
032	CXL	-2 Q0 Dec 2001	-212,134 650	Local	-210,805 30
				Base	-210,805 30
					-1,329 35
					0 00
					-1,329 35

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls
					Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
033	2 00	Dec 2001	212,322 150	Local	210,805 30
	200,000 00		212,322 15	Base	210,805 30
					1,516 85
					1,516 85
					0 00
					1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
033	CXL	-2 00	Dec 2001	-212,322 150	Local
	-200,000 00		-212,322 15	Base	-210,805 30
					-1,516 85
					-1,516 85
					0 00
					-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
034	5 00	Dec 2001	530,961 620	Local	527,013 25
	500,000 00		530,961 62	Base	527,013 25
					3,948 37
					3,948 37
					0 00
					3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
034	CXL	-5 00	Dec 2001	-530,961 620	Local
	-500,000 00		-530,961 62	Base	-527,013 25
					-3,948 37
					-3,948 37
					0 00
					-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
035	4 00	Dec 2001	424,831 800	Local	421,610 60
	400,000 00		424,831 80	Base	421,610 60
					3,221 20
					3,221 20
					0 00
					3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
035	CXL	-4 00	Dec 2001	-424,831 800	Local
	-400,000 00		-424,831 80	Base	-421,610 60
					-3,221 20
					-3,221 20
					0 00
					-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
036	5 00	Dec 2001	530,727 250	Local	527,013 25
	500,000 00		530,727 25	Base	527,013 25
					3,714 00
					3,714 00
					0 00
					3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
036	CXL	-5 00	Dec 2001	-530,727 250	Local
	-500,000 00		-530,727 25	Base	-527,013 25
					-3,714 00
					-3,714 00
					0 00
					-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
037	4 00	Dec 2001	423,769 300	Local	421,610 60
	400,000 00		423,769 30	Base	421,610 60
					2,158 70
					2,158 70
					0 00
					2,158 70

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
037	CXL	-4 Q0 Dec 2001	-423,769 300	Local	
				Base	
			-423,769 30	-421,610 60	-2,158 70
					0 00
					-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
038		4 Q0 Dec 2001	432,692 400	Local	
				Base	
			432,692 40	421,610 60	11,081 80
					0 00
					11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
038	CXL	-4 Q0 Dec 2001	-432,692 400	Local	
				Base	
			-432,692 40	-421,610 60	-11,081 80
					0 00
					-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
039		2 Q0 Dec 2001	211,728 400	Local	
				Base	
			211,728 40	210,805 30	923 10
					0 00
					923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
039	CXL	-2 Q0 Dec 2001	-211,728 400	Local	
				Base	
			-211,728 40	-210,805 30	-923 10
					0 00
					-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
040		2 Q0 Dec 2001	211,790 900	Local	
				Base	
			211,790 90	210,805 30	985 60
					0 00
					985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
040	CXL	-2 Q0 Dec 2001	-211,790 900	Local	
				Base	
			-211,790 90	-210,805 30	-985 60
					0 00
					-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
041		2 Q0 Dec 2001	212,040 900	Local	
				Base	
			212,040 90	210,805 30	1,235 60
					0 00
					1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
041	CXL	-2 Q0 Dec 2001	-212,040 900	Local	
				Base	
			-212,040 90	-210,805 30	-1,235 60
					0 00
					-1,235 60

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
042	4 Q0	Dec 2001	424,144 300	2,533 70	
	400,000 00		424,144 30	2,533 70	2,533 70
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
042	CXL -4 Q0	Dec 2001	-424,144 300	-2,533 70	
	-400,000 00		-424,144 30	-2,533 70	-2,533 70
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
043	2 Q0	Dec 2001	212,134 650	1,329 35	
	200,000 00		212,134 65	1,329 35	1,329 35
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
043	CXL -2 Q0	Dec 2001	-212,134 650	-1,329 35	
	-200,000 00		-212,134 65	-1,329 35	-1,329 35
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
044	2 Q0	Dec 2001	212,322 150	1,516 85	
	200,000 00		212,322 15	1,516 85	1,516 85
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
044	CXL -2 Q0	Dec 2001	-212,322 150	-1,516 85	
	-200,000 00		-212,322 15	-1,516 85	-1,516 85
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
045	5 Q0	Dec 2001	530,961 620	3,948 37	
	500,000 00		530,961 62	3,948 37	3,948 37
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
045	CXL -5 Q0	Dec 2001	-530,961 620	-3,948 37	
	-500,000 00		-530,961 62	-3,948 37	-3,948 37
			Local		
			Base		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
046	4 Q0	Dec 2001	424,831 800	3,221 20	
	400,000 00		424,831 80	3,221 20	3,221 20
			Local		
			Base		

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 046	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-4 00 Dec 2001	-424,831 800	Local	-3,221 20
		-400,000 00	-424,831 80	Base	-3,221 20
					0 00
					-3,221 20
WB1M 047	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
		5 00 Dec 2001	530,727 250	Local	3,714 00
		500,000 00	530,727 25	Base	3,714 00
					0 00
					3,714 00
WB1M 047	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-5 00 Dec 2001	-530,727 250	Local	-3,714 00
		-500,000 00	-530,727 25	Base	-3,714 00
					0 00
					-3,714 00
WB1M 048	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
		4 00 Dec 2001	423,769 300	Local	2,158 70
		400,000 00	423,769 30	Base	2,158 70
					0 00
					2,158 70
WB1M 048	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-4 00 Dec 2001	-423,769 300	Local	-2,158 70
		-400,000 00	-423,769 30	Base	-2,158 70
					0 00
					-2,158 70
WB1M 049	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
		4 00 Dec 2001	432,692 400	Local	11,081 80
		400,000 00	432,692 40	Base	11,081 80
					0 00
					11,081 80
WB1M 049	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-4 00 Dec 2001	-432,692 400	Local	-11,081 80
		-400,000 00	-432,692 40	Base	-11,081 80
					0 00
					-11,081 80
WB1M 050	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
		2 00 Dec 2001	211,728 400	Local	923 10
		200,000 00	211,728 40	Base	923 10
					0 00
					923 10
WB1M 050	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-2 00 Dec 2001	-211,728 400	Local	-923 10
		-200,000 00	-211,728 40	Base	-923 10
					0 00
					-923 10



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Tricker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
051	2 Q0	Dec 2001	211,790 900	Local	210,805 30	985 60			
	200,000 00		211,790 90	Base	210,805 30	985 60	0 00		985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
051	CXL	-2 Q0 Dec 2001	-211,790 900	Local	-210,805 30	-985 60			
	-200,000 00		-211,790 90	Base	-210,805 30	-985 60	0 00		-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
052	2 Q0	Dec 2001	212,040 900	Local	210,805 30	1,235 60			
	200,000 00		212,040 90	Base	210,805 30	1,235 60	0 00		1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
052	CXL	-2 Q0 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60			
	-200,000 00		-212,040 90	Base	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
053	4 Q0	Dec 2001	424,144 300	Local	421,610 60	2,533 70			
	400,000 00		424,144 30	Base	421,610 60	2,533 70	0 00		2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
053	CXL	-4 Q0 Dec 2001	-424,144 300	Local	-421,610 60	-2,533 70			
	-400,000 00		-424,144 30	Base	-421,610 60	-2,533 70	0 00		-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
054	2 Q0	Dec 2001	212,103 400	Local	210,805 30	1,298 10			
	200,000 00		212,103 40	Base	210,805 30	1,298 10	0 00		1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
054	CXL	-2 Q0 Dec 2001	-212,103 400	Local	-210,805 30	-1,298 10			
	-200,000 00		-212,103 40	Base	-210,805 30	-1,298 10	0 00		-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
055	2 Q0	Dec 2001	212,322 150	Local	210,805 30	1,516 85			
	200,000 00		212,322 15	Base	210,805 30	1,516 85	0 00		1,516 85

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
055	CXL	-2 00 Dec 2001	-212,322 150	-1,516 85	
		-200,000 00	-212,322 15	-1,516 85	0 00
					-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
056		5 00 Dec 2001	530,961 620	3,948 37	
		500,000 00	530,961 62	3,948 37	0 00
					3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
056	CXL	-5 00 Dec 2001	-530,961 620	-3,948 37	
		-500,000 00	-530,961 62	-3,948 37	0 00
					-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
057		4 00 Dec 2001	424,831 800	3,221 20	
		400,000 00	424,831 80	3,221 20	0 00
					3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
057	CXL	-4 00 Dec 2001	-424,831 800	-3,221 20	
		-400,000 00	-424,831 80	-3,221 20	0 00
					-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
058		5 00 Dec 2001	530,727 250	3,714 00	
		500,000 00	530,727 25	3,714 00	0 00
					3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
058	CXL	-5 00 Dec 2001	-530,727 250	-3,714 00	
		-500,000 00	-530,727 25	-3,714 00	0 00
					-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
059		4 00 Dec 2001	423,769 300	2,158 70	
		400,000 00	423,769 30	2,158 70	0 00
					2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
059	CXL	-4 00 Dec 2001	-423,769 300	-2,158 70	
		-400,000 00	-423,769 30	-2,158 70	0 00
					-2,158 70

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Fund	Asset ID	Security Name	Security Description			Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts Trd Date		Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa Stl Date		Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
060		4 00 Dec 2001	Local	432,692 400	421,610 60	11,081 80			
		400,000 00	Base	432,692 40	421,610 60	11,081 80	0 00		11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
060	CXL	-4 00 Dec 2001	Local	-432,692 400	-421,610 60	-11,081 80			
		-400,000 00	Base	-432,692 40	-421,610 60	-11,081 80	0 00		-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
061		2 00 Dec 2001	Local	211,728 400	210,805 30	923 10			
		200,000 00	Base	211,728 40	210,805 30	923 10	0 00		923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
061	CXL	-2 00 Dec 2001	Local	-211,728 400	-210,805 30	-923 10			
		-200,000 00	Base	-211,728 40	-210,805 30	-923 10	0 00		-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
062		2 00 Dec 2001	Local	211,790 900	210,805 30	985 60			
		200,000 00	Base	211,790 90	210,805 30	985 60	0 00		985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
062	CXL	-2 00 Dec 2001	Local	-211,790 900	-210,805 30	-985 60			
		-200,000 00	Base	-211,790 90	-210,805 30	-985 60	0 00		-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
063		2 00 Dec 2001	Local	212,040 900	210,805 30	1,235 60			
		200,000 00	Base	212,040 90	210,805 30	1,235 60	0 00		1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
063	CXL	-2 00 Dec 2001	Local	-212,040 900	-210,805 30	-1,235 60			
		-200,000 00	Base	-212,040 90	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
064		4 00 Dec 2001	Local	424,144 300	421,610 60	2,533 70			
		400,000 00	Base	424,144 30	421,610 60	2,533 70	0 00		2,533 70

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	SI Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
064	CXL	-4 00 Dec 2001	-424,144 300	Local	-2,533 70
		-400,000 00	-424,144 30	Base	-2,533 70
					0 00
					-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
065		2 00 Dec 2001	212,103 400	Local	1,298 10
		200,000 00	212,103 40	Base	1,298 10
					0 00
					1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
065	CXL	-2 00 Dec 2001	-212,103 400	Local	-1,298 10
		-200,000 00	-212,103 40	Base	-1,298 10
					0 00
					-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
066		2 00 Dec 2001	212,134 650	Local	1,329 35
		200,000 00	212,134 65	Base	1,329 35
					0 00
					1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
066	CXL	-2 00 Dec 2001	-212,134 650	Local	-1,329 35
		-200,000 00	-212,134 65	Base	-1,329 35
					0 00
					-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
067		5 00 Dec 2001	530,961 620	Local	3,948 37
		500,000 00	530,961 62	Base	3,948 37
					0 00
					3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
067	CXL	-5 00 Dec 2001	-530,961 620	Local	-3,948 37
		-500,000 00	-530,961 62	Base	-3,948 37
					0 00
					-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
068		4 00 Dec 2001	424,831 800	Local	3,221 20
		400,000 00	424,831 80	Base	3,221 20
					0 00
					3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
068	CXL	-4 00 Dec 2001	-424,831 800	Local	-3,221 20
		-400,000 00	-424,831 80	Base	-3,221 20
					0 00
					-3,221 20

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 069	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		5 Q0 Dec 2001	530,727 250	Local	527,013 25	3,714 00			
		500,000 00	530,727 25	Base	527,013 25	3,714 00	0 00		3,714 00
WB1M 069	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -5 Q0 Dec 2001	-530,727 250	Local	-527,013 25	-3,714 00			
		-500,000 00	-530,727 25	Base	-527,013 25	-3,714 00	0 00		-3,714 00
WB1M 070	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 Q0 Dec 2001	423,769 300	Local	421,610 60	2,158 70			
		400,000 00	423,769 30	Base	421,610 60	2,158 70	0 00		2,158 70
WB1M 070	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -4 Q0 Dec 2001	-423,769 300	Local	-421,610 60	-2,158 70			
		-400,000 00	-423,769 30	Base	-421,610 60	-2,158 70	0 00		-2,158 70
WB1M 071	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 Q0 Dec 2001	432,692 400	Local	421,610 60	11,081 80			
		400,000 00	432,692 40	Base	421,610 60	11,081 80	0 00		11,081 80
WB1M 071	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -4 Q0 Dec 2001	-432,692 400	Local	-421,610 60	-11,081 80			
		-400,000 00	-432,692 40	Base	-421,610 60	-11,081 80	0 00		-11,081 80
WB1M 072	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		2 Q0 Dec 2001	211,728 400	Local	210,805 30	923 10			
		200,000 00	211,728 40	Base	210,805 30	923 10	0 00		923 10
WB1M 072	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		CXL -2 Q0 Dec 2001	-211,728 400	Local	-210,805 30	-923 10			
		-200,000 00	-211,728 40	Base	-210,805 30	-923 10	0 00		-923 10
WB1M 073	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		2 Q0 Dec 2001	211,790 900	Local	210,805 30	985 60			
		200,000 00	211,790 90	Base	210,805 30	985 60	0 00		985 60

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Fund		Asset ID		Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Ticker	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
		Notional Pa	Stl Date	Proceeds	Cost						
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
073		CXL	-2 00 Dec 2001	-211,790 900	Local	-210,805 30	-985 60				
				-200,000 00	Base	-210,805 30	-985 60	0 00			-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
074			2 00 Dec 2001	212,040 900	Local	210,805 30	1,235 60				
				200,000 00	Base	210,805 30	1,235 60	0 00			1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
074		CXL	-2 00 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60				
				-200,000 00	Base	-210,805 30	-1,235 60	0 00			-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
075			4 00 Dec 2001	424,144 300	Local	421,610 60	2,533 70				
				400,000 00	Base	421,610 60	2,533 70	0 00			2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
075		CXL	-4 00 Dec 2001	-424,144 300	Local	-421,610 60	-2,533 70				
				-400,000 00	Base	-421,610 60	-2,533 70	0 00			-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
076			2 00 Dec 2001	212,103 400	Local	210,805 30	1,298 10				
				200,000 00	Base	210,805 30	1,298 10	0 00			1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
076		CXL	-2 00 Dec 2001	-212,103 400	Local	-210,805 30	-1,298 10				
				-200,000 00	Base	-210,805 30	-1,298 10	0 00			-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
077			2 00 Dec 2001	212,134 650	Local	210,805 30	1,329 35				
				200,000 00	Base	210,805 30	1,329 35	0 00			1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
077		CXL	-2 00 Dec 2001	-212,134 650	Local	-210,805 30	-1,329 35				
				-200,000 00	Base	-210,805 30	-1,329 35	0 00			-1,329 35

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
078	2 Q0 Dec 2001	212,322 150	Local	210,805 30	1,516 85				
	200,000 00	212,322 15	Base	210,805 30	1,516 85	0 00			1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
078	CXL -2 Q0 Dec 2001	-212,322 150	Local	-210,805 30	-1,516 85				
	-200,000 00	-212,322 15	Base	-210,805 30	-1,516 85	0 00			-1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
079	4 Q0 Dec 2001	424,831 800	Local	421,610 60	3,221 20				
	400,000 00	424,831 80	Base	421,610 60	3,221 20	0 00			3,221 20
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
079	CXL -4 Q0 Dec 2001	-424,831 800	Local	-421,610 60	-3,221 20				
	-400,000 00	-424,831 80	Base	-421,610 60	-3,221 20	0 00			-3,221 20
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
080	5 Q0 Dec 2001	530,727 250	Local	527,013 25	3,714 00				
	500,000 00	530,727 25	Base	527,013 25	3,714 00	0 00			3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
080	CXL -5 Q0 Dec 2001	-530,727 250	Local	-527,013 25	-3,714 00				
	-500,000 00	-530,727 25	Base	-527,013 25	-3,714 00	0 00			-3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
081	4 Q0 Dec 2001	423,769 300	Local	421,610 60	2,158 70				
	400,000 00	423,769 30	Base	421,610 60	2,158 70	0 00			2,158 70
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
081	CXL -4 Q0 Dec 2001	-423,769 300	Local	-421,610 60	-2,158 70				
	-400,000 00	-423,769 30	Base	-421,610 60	-2,158 70	0 00			-2,158 70
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
082	4 Q0 Dec 2001	432,692 400	Local	421,610 60	11,081 80				
	400,000 00	432,692 40	Base	421,610 60	11,081 80	0 00			11,081 80

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	SU Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
082	CXL	-4 00 Dec 2001	-432,692 400	Local	
				Base	
			-421,610 60		-11,081 80
			-400,000 00		-432,692 40
					-421,610 60
					-11,081 80
					0 00
					-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
083		2 00 Dec 2001	211,728 400	Local	
				Base	
			210,805 30		923 10
			200,000 00		211,728 40
					210,805 30
					923 10
					0 00
					923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
083	CXL	-2 00 Dec 2001	-211,728 400	Local	
				Base	
			-210,805 30		-923 10
			-200,000 00		-211,728 40
					-210,805 30
					-923 10
					0 00
					-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
084		2 00 Dec 2001	211,790 900	Local	
				Base	
			210,805 30		985 60
			200,000 00		211,790 90
					210,805 30
					985 60
					0 00
					985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
084	CXL	-2 00 Dec 2001	-211,790 900	Local	
				Base	
			-210,805 30		-985 60
			-200,000 00		-211,790 90
					-210,805 30
					-985 60
					0 00
					-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
085		2 00 Dec 2001	212,040 900	Local	
				Base	
			210,805 30		1,235 60
			200,000 00		212,040 90
					210,805 30
					1,235 60
					0 00
					1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
085	CXL	-2 00 Dec 2001	-212,040 900	Local	
				Base	
			-210,805 30		-1,235 60
			-200,000 00		-212,040 90
					-210,805 30
					-1,235 60
					0 00
					-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
086		4 00 Dec 2001	424,144 300	Local	
				Base	
			421,610 60		2,533 70
			400,000 00		424,144 30
					421,610 60
					2,533 70
					0 00
					2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
086	CXL	-4 00 Dec 2001	-424,144 300	Local	
				Base	
			-421,610 60		-2,533 70
			-400,000 00		-424,144 30
					-421,610 60
					-2,533 70
					0 00
					-2,533 70



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 087	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	2 Q0	Dec 2001	212,103 400	Local	210,805 30
	200,000 00		212,103 40	Base	210,805 30
					1,298 10
					0 00
					1,298 10
WB1M 087	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-2 Q0	Dec 2001	-212,103 400	Local
	-200,000 00		-212,103 40	Base	-210,805 30
					-1,298 10
					0 00
					-1,298 10
WB1M 088	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	2 Q0	Dec 2001	212,134 650	Local	210,805 30
	200,000 00		212,134 65	Base	210,805 30
					1,329 35
					0 00
					1,329 35
WB1M 088	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-2 Q0	Dec 2001	-212,134 650	Local
	-200,000 00		-212,134 65	Base	-210,805 30
					-1,329 35
					0 00
					-1,329 35
WB1M 089	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	2 Q0	Dec 2001	212,322 150	Local	210,805 30
	200,000 00		212,322 15	Base	210,805 30
					1,516 85
					0 00
					1,516 85
WB1M 089	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-2 Q0	Dec 2001	-212,322 150	Local
	-200,000 00		-212,322 15	Base	-210,805 30
					-1,516 85
					0 00
					-1,516 85
WB1M 090	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	5 Q0	Dec 2001	530,961 620	Local	527,013 25
	500,000 00		530,961 62	Base	527,013 25
					3,948 37
					0 00
					3,948 37
WB1M 090	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	CXL	-5 Q0	Dec 2001	-530,961 620	Local
	-500,000 00		-530,961 62	Base	-527,013 25
					-3,948 37
					0 00
					-3,948 37
WB1M 091	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
	5 Q0	Dec 2001	530,727 250	Local	527,013 25
	500,000 00		530,727 25	Base	527,013 25
					3,714 00
					0 00
					3,714 00

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Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
091	CXL	-5 00	Dec 2001	-530,727 250	Local	-527,013 25			
		-500,000 00		-530,727 25	Base	-527,013 25	-3,714 00		-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
092		4 00	Dec 2001	423,769 300	Local	421,610 60			
		400,000 00		423,769 30	Base	421,610 60	2,158 70		2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
092	CXL	-4 00	Dec 2001	-423,769 300	Local	-421,610 60			
		-400,000 00		-423,769 30	Base	-421,610 60	-2,158 70		-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
093		4 00	Dec 2001	432,692 400	Local	421,610 60			
		400,000 00		432,692 40	Base	421,610 60	11,081 80		11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
093	CXL	-4 00	Dec 2001	-432,692 400	Local	-421,610 60			
		-400,000 00		-432,692 40	Base	-421,610 60	-11,081 80		-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
094		2 00	Dec 2001	211,728 400	Local	210,805 30			
		200,000 00		211,728 40	Base	210,805 30	923 10		923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
094	CXL	-2 00	Dec 2001	-211,728 400	Local	-210,805 30			
		-200,000 00		-211,728 40	Base	-210,805 30	-923 10		-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
095		2 00	Dec 2001	211,790 900	Local	210,805 30			
		200,000 00		211,790 90	Base	210,805 30	985 60		985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
095	CXL	-2 00	Dec 2001	-211,790 900	Local	-210,805 30			
		-200,000 00		-211,790 90	Base	-210,805 30	-985 60		-985 60

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Fund	Asset ID	Security Name	Security Description		Close Ex. Rate			Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
096	2 00 Dec 2001	212,040 900	Local	210,805 30	1,235 60				
200,000 00		212,040 90	Base	210,805 30	1,235 60	0 00		1,235 60	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
096	CXL -2 00 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60				
-200,000 00		-212,040 90	Base	-210,805 30	-1,235 60	0 00		-1,235 60	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
097	4 00 Dec 2001	424,144 300	Local	421,610 60	2,533 70				
400,000 00		424,144 30	Base	421,610 60	2,533 70	0 00		2,533 70	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
097	CXL -4 00 Dec 2001	-424,144 300	Local	-421,610 60	-2,533 70				
-400,000 00		-424,144 30	Base	-421,610 60	-2,533 70	0 00		-2,533 70	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
098	2 00 Dec 2001	212,103 400	Local	210,805 30	1,298 10				
200,000 00		212,103 40	Base	210,805 30	1,298 10	0 00		1,298 10	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
098	CXL -2 00 Dec 2001	-212,103 400	Local	-210,805 30	-1,298 10				
-200,000 00		-212,103 40	Base	-210,805 30	-1,298 10	0 00		-1,298 10	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
099	2 00 Dec 2001	212,134 650	Local	210,805 30	1,329 35				
200,000 00		212,134 65	Base	210,805 30	1,329 35	0 00		1,329 35	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
099	CXL -2 00 Dec 2001	-212,134 650	Local	-210,805 30	-1,329 35				
-200,000 00		-212,134 65	Base	-210,805 30	-1,329 35	0 00		-1,329 35	
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
100	2 00 Dec 2001	212,322 150	Local	210,805 30	1,516 85				
200,000 00		212,322 15	Base	210,805 30	1,516 85	0 00		1,516 85	

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
100	CXL	-2 00 Dec 2001	-212,322 150	Local	-210,805 30
				Base	-210,805 30
					-1,516 85
					0 00
					-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
101		5 00 Dec 2001	530,961 620	Local	527,013 25
				Base	527,013 25
					3,948 37
					0 00
					3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
101	CXL	-5 00 Dec 2001	-530,961 620	Local	-527,013 25
				Base	-527,013 25
					-3,948 37
					0 00
					-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
102		4 00 Dec 2001	424,831 800	Local	421,610 60
				Base	421,610 60
					3,221 20
					0 00
					3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
102	CXL	-4 00 Dec 2001	-424,831 800	Local	-421,610 60
				Base	-421,610 60
					-3,221 20
					0 00
					-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
103		4 00 Dec 2001	423,769 300	Local	421,610 60
				Base	421,610 60
					2,158 70
					0 00
					2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
104		4 00 Dec 2001	432,692 400	Local	421,610 60
				Base	421,610 60
					11,081 80
					0 00
					11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
105		2 00 Dec 2001	211,728 400	Local	210,805 30
				Base	210,805 30
					923 10
					0 00
					923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
106		2 00 Dec 2001	211,790 900	Local	210,805 30
				Base	210,805 30
					985 60
					0 00
					985 60

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds					
Lot	Contracts	Trd Date	Notional	Future Gn/Ls						
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Stl Date	Stl Date	Proceeds	Cost	Gn/Ls	Gn/Ls	Gn/Ls				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
107	2 Q0	Dec 2001	212,040 900	Local	210,805 30	1,235 60				
	200,000 00		212,040 90	Base	210,805 30	1,235 60	0 00			1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
108	4 Q0	Dec 2001	424,144 300	Local	421,610 60	2,533 70				
	400,000 00		424,144 30	Base	421,610 60	2,533 70	0 00			2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
109	2 Q0	Dec 2001	212,103 400	Local	210,805 30	1,298 10				
	200,000 00		212,103 40	Base	210,805 30	1,298 10	0 00			1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
110	2 Q0	Dec 2001	212,134 650	Local	210,805 30	1,329 35				
	200,000 00		212,134 65	Base	210,805 30	1,329 35	0 00			1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
111	2 Q0	Dec 2001	212,322 150	Local	210,805 30	1,516 85				
	200,000 00		212,322 15	Base	210,805 30	1,516 85	0 00			1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
112	5 Q0	Dec 2001	530,961 620	Local	527,013 25	3,948 37				
	500,000 00		530,961 62	Base	527,013 25	3,948 37	0 00			3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
113	4 Q0	Dec 2001	424,831 800	Local	421,610 60	3,221 20				
	400,000 00		424,831 80	Base	421,610 60	3,221 20	0 00			3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
114	5 Q0	Dec 2001	530,727 250	Local	527,013 25	3,714 00				
	500,000 00		530,727 25	Base	527,013 25	3,714 00	0 00			3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02							
116	3 Q0	Dec 2001	317,123 850	Local	316,207 95	915 90				
	300,000 00		317,123 85	Base	316,207 95	915 90	0 00			915 90

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
117	1 00	Dec 2001	105,692 320	Local	105,402 65
	100,000 00		105,692 32	Base	105,402 65
					289 67
					289 67
					0 00
					289 67
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
118	2 00	Dec 2001	211,353 400	Local	210,805 30
	200,000 00		211,353 40	Base	210,805 30
					548 10
					548 10
					0 00
					548 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
119	1 00	Dec 2001	105,676 690	Local	105,410 46
	100,000 00		105,676 69	Base	105,410 46
					266 23
					266 23
					0 00
					266 23
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
201	18 00	Dec 2001	1,953,767 250	Local	1,912,743 00
	1,800,000 00		1,953,767 25	Base	1,912,743 00
					41,024 25
					41,024 25
					0 00
					41,024 25
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
201	CXL	-18 00	Dec 2001	-1,953,767 250	Local
	-1,800,000 00		-1,953,767 25	Base	-1,912,743 00
					-41,024 25
					-41,024 25
					0 00
					-41,024 25
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
202	21 00	Dec 2001	2,294,867 800	Local	2,228,671 36
	2,100,000 00		2,294,867 80	Base	2,228,671 36
					66,196 44
					66,196 44
					0 00
					66,196 44
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
202	CXL	-21 00	Dec 2001	-2,294,867 800	Local
	-2,100,000 00		-2,294,867 80	Base	-2,228,671 36
					-66,196 44
					-66,196 44
					0 00
					-66,196 44
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
243	5 00	Dec 2001	524,867 870	Local	524,513 25
	500,000 00		524,867 87	Base	524,513 25
					354 62
					354 62
					0 00
					354 62
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
244	5 00	Dec 2001	525,336 620	Local	524,513 25
	500,000 00		525,336 62	Base	524,513 25
					823 37
					823 37
					0 00
					823 37

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
245	6 00	Dec 2001	630,216 450	Local	629,415 90	800 55			
	600,000 00		630,216 45	Base	629,415 90	800 55	0 00		800 55
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
246	19 00	Dec 2001	1,995,388 550	Local	1,993,150 35	2,238 20			
	1,900,000 00		1,995,388 55	Base	1,993,150 35	2,238 20	0 00		2,238 20
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
260	18 00	Dec 2001	1,922,549 620	Local	1,922,974 87	-425 25			
	1,800,000 00		1,922,549 62	Base	1,922,974 87	-425 25	0 00		-425 25
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
261	21 00	Dec 2001	2,308,510 280	Local	2,235,492 60	73,017 68			
	2,100,000 00		2,308,510 28	Base	2,235,492 60	73,017 68	0 00		73,017 68
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
294	4 00	Nov 2001	412,519 300	Local	418,485 60	-5,966 30			
	400,000 00		412,519 30	Base	418,485 60	-5,966 30	0 00		-5,966 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
295	5 00	Nov 2001	518,383 500	Local	524,513 25	-6,129 75			
	500,000 00		518,383 50	Base	524,513 25	-6,129 75	0 00		-6,129 75
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
296	1 00	Nov 2001	103,661 070	Local	104,902 65	-1,241 58			
	100,000 00		103,661 07	Base	104,902 65	-1,241 58	0 00		-1,241 58
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
297	3 00	Nov 2001	310,936 350	Local	314,707 95	-3,771 60			
	300,000 00		310,936 35	Base	314,707 95	-3,771 60	0 00		-3,771 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
298	4 00	Nov 2001	414,519 300	Local	419,610 60	-5,091 30			
	400,000 00		414,519 30	Base	419,610 60	-5,091 30	0 00		-5,091 30

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M 299	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	4 09	Nov 2001	414,394 300	Local	419,610 60	-5,216 30	
	400,000 00		414,394 30	Base	419,610 60	-5,216 30	0 00 -5,216 30
WB1M 300	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	1 09	Nov 2001	103,582 950	Local	104,902 65	-1,319 70	
	100,000 00		103,582 95	Base	104,902 65	-1,319 70	0 00 -1,319 70
WB1M 301	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	6 09	Nov 2001	621,403 950	Local	629,415 90	-8,011 95	
	600,000 00		621,403 95	Base	629,415 90	-8,011 95	0 00 -8,011 95
WB1M 302	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	4 09	Nov 2001	412,769 300	Local	419,610 60	-6,841 30	
	400,000 00		412,769 30	Base	419,610 60	-6,841 30	0 00 -6,841 30
WB1M 330	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	2 02	Dec 2001	209,478 400	Local	209,805 30	-326 90	
	200,000 00		209,478 40	Base	209,805 30	-326 90	0 00 -326 90
WB1M 331	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	5 02	Dec 2001	523,539 750	Local	524,513 25	-973 50	
	500,000 00		523,539 75	Base	524,513 25	-973 50	0 00 -973 50
WB1M 332	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	5 02	Dec 2001	523,461 620	Local	524,513 25	-1,051 63	
	500,000 00		523,461 62	Base	524,513 25	-1,051 63	0 00 -1,051 63
WB1M 333	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	3 02	Dec 2001	313,655 100	Local	314,707 95	-1,052 85	
	300,000 00		313,655 10	Base	314,707 95	-1,052 85	0 00 -1,052 85
WB1M 334	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
	5 02	Dec 2001	524,008 500	Local	524,513 25	-504 75	
	500,000 00		524,008 50	Base	524,513 25	-504 75	0 00 -504 75



# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls
Trd Date	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls
Base Curr Gn/Ls	Net Base Future Gn/Ls				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
430	14 00	Dec 2001	1,470,505 070	Local	1,468,418 36
	1,400,000 00		1,470,505 07	Base	1,468,418 36
					2,086 71
					2,086 71
					0 00
					2,086 71
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
431	3 00	Dec 2001	315,092 590	Local	313,973 57
	300,000 00		315,092 59	Base	313,973 57
					1,119 02
					1,119 02
					0 00
					1,119 02
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
432	3 00	Dec 2001	312,858 230	Local	313,348 58
	300,000 00		312,858 23	Base	313,348 58
					-490 35
					-490 35
					0 00
					-490 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
433	10 00	Dec 2001	1,050,923 250	Local	1,048,995 25
	1,000,000 00		1,050,923 25	Base	1,048,995 25
					1,928 00
					1,928 00
					0 00
					1,928 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
434	2 00	Dec 2001	212,322 150	Local	210,805 30
	200,000 00		212,322 15	Base	210,805 30
					1,516 85
					1,516 85
					0 00
					1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
435	18 00	Dec 2001	1,910,899 350	Local	1,897,247 70
	1,800,000 00		1,910,899 35	Base	1,897,247 70
					13,651 65
					13,651 65
					0 00
					13,651 65
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
436	1 00	Dec 2001	106,176 700	Local	105,402 65
	100,000 00		106,176 70	Base	105,402 65
					774 05
					774 05
					0 00
					774 05
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
437	1 00	Dec 2001	106,239 200	Local	105,402 65
	100,000 00		106,239 20	Base	105,402 65
					836 55
					836 55
					0 00
					836 55
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
438	1 00	Dec 2001	106,254 820	Local	105,402 65
	100,000 00		106,254 82	Base	105,402 65
					852 17
					852 17
					0 00
					852 17

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Valuation Date: June 30, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Fund		Asset ID		Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 439	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 00	Dec 2001	212,665 900	Local	210,805 30	1,860 60			
	200,000 00		212,665 90	Base	210,805 30	1,860 60	0 00	1,860 60	
WB1M 440	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 00	Dec 2001	212,728 400	Local	210,805 30	1,923 10			
	200,000 00		212,728 40	Base	210,805 30	1,923 10	0 00	1,923 10	
WB1M 441	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	3 00	Dec 2001	319,514 470	Local	316,207 95	3,306 52			
	300,000 00		319,514 47	Base	316,207 95	3,306 52	0 00	3,306 52	
WB1M 442	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	7 00	Dec 2001	745,752 520	Local	737,818 55	7,933 97			
	700,000 00		745,752 52	Base	737,818 55	7,933 97	0 00	7 933 97	
WB1M 443	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 00	Dec 2001	212,759 650	Local	210,805 30	1,954 35			
	200,000 00		212,759 65	Base	210,805 30	1,954 35	0 00	1,954 35	
WB1M 464	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	3 00	Nov 2001	308,639 470	Local	314,707 95	-6,068 48			
	300,000 00		308,639 47	Base	314,707 95	-6 068 48	0 00	-6,068 48	
WB1M 465	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	3 00	Nov 2001	308,592 600	Local	314,707 95	-6,115 35			
	300,000 00		308,592 60	Base	314,707 95	-6,115 35	0 00	-6,115 35	
WB1M 466	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	5 00	Nov 2001	514,242 870	Local	524,513 25	-10,270 38			
	500,000 00		514,242 87	Base	524,513 25	-10,270 38	0 00	-10,270 38	
WB1M 467	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	5 00	Nov 2001	514,164 750	Local	524,513 25	-10,348 50			
	500,000 00		514,164 75	Base	524,513 25	-10,348 50	0 00	-10,348 50	

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts Trd Date		Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa Stl Date		Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
468		4 00 Nov 2001	Local	411,581 800	419,610 60	-8,028 80			
		400,000 00	Base	411,581 80	419,610 60	-8,028 80	0 00		-8,028 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
469		3 00 Nov 2001	Local	307,936 350	314,707 95	-6,771 60			
		300,000 00	Base	307,936 35	314,707 95	-6,771 60	0 00		-6,771 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
470		2 00 Nov 2001	Local	206,072 150	209,805 30	-3,733 15			
		200,000 00	Base	206,072 15	209,805 30	-3,733 15	0 00		-3,733 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
471		4 00 Nov 2001	Local	410,519 300	419,610 60	-9,091 30			
		400,000 00	Base	410,519 30	419,610 60	-9,091 30	0 00		-9,091 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
472		3 00 Nov 2001	Local	308,405 100	314,707 95	-6,302 85			
		300,000 00	Base	308,405 10	314,707 95	-6,302 85	0 00		-6,302 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
473		2 00 Nov 2001	Local	205,853 400	209,805 30	-3,951 90			
		200,000 00	Base	205,853 40	209,805 30	-3,951 90	0 00		-3,951 90
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
474		2 00 Nov 2001	Local	205,915 900	209,805 30	-3,889 40			
		200,000 00	Base	205,915 90	209,805 30	-3,889 40	0 00		-3,889 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
475		7 00 Nov 2001	Local	721,143 150	734,318 55	-13,175 40			
		700,000 00	Base	721,143 15	734,318 55	-13,175 40	0 00		-13,175 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
476		5 00 Nov 2001	Local	515,258 500	524,513 25	-9,254 75			
		500,000 00	Base	515,258 50	524,513 25	-9,254 75	0 00		-9,254 75

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Year Ends

June 30, 2002

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 477	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 00	Nov 2001	206,165 900	Local	209,805 30	-3,639 40			
	200,000 00		206,165 90	Base	209,805 30	-3,639 40	0 00		-3,639 40
WB1M 478	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	3 00	Nov 2001	309,295 720	Local	314,707 95	-5,412 23			
	300,000 00		309,295 72	Base	314,707 95	-5,412 23	0 00		-5,412 23
WB1M 479	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	3 00	Nov 2001	309,389 470	Local	314,707 95	-5,318 48			
	300,000 00		309,389 47	Base	314,707 95	-5,318 48	0 00		-5,318 48
WB1M 480	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 00	Nov 2001	205,978 400	Local	209,805 30	-3,826 90			
	200,000 00		205,978 40	Base	209,805 30	-3,826 90	0 00		-3,826 90
WB1M 545	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 00	Dec 2001	412,144 300	Local	419,610 60	-7,466 30			
	400,000 00		412,144 30	Base	419,610 60	-7,466 30	0 00		-7,466 30
WB1M 545	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-4 00	Dec 2001	-412,144 300	Local	-419,610 60	7,466 30		
	-400,000 00		-412,144 30	Base	-419,610 60	7,466 30	0 00		7,466 30
WB1M 546	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 00	Dec 2001	410,394 300	Local	419,610 60	-9,216 30			
	400,000 00		410,394 30	Base	419,610 60	-9,216 30	0 00		-9,216 30
WB1M 546	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-4 00	Dec 2001	-410,394 300	Local	-419,610 60	9,216 30		
	-400,000 00		-410,394 30	Base	-419,610 60	9,216 30	0 00		9,216 30
WB1M 547	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	8 00	Dec 2001	821,163 600	Local	839,221 20	-18,057 60			
	800,000 00		821,163 60	Base	839,221 20	-18,057 60	0 00		-18,057 60

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
547	CXL	-8 00 Dec 2001	-821,163 600	Local	-839,221 20
				Base	-839,221 20
					18,057 60
					18,057 60
					0 00
					18,057 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
548		3 00 Dec 2001	308,030 100	Local	314,707 95
				Base	314,707 95
					-6,677 85
					-6,677 85
					0 00
					-6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
548	CXL	-3 00 Dec 2001	-308,030 100	Local	-314,707 95
				Base	-314,707 95
					6,677 85
					6,677 85
					0 00
					6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
549		6 00 Dec 2001	616,622 700	Local	629,415 90
				Base	629,415 90
					-12,793 20
					-12,793 20
					0 00
					-12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
549	CXL	-6 00 Dec 2001	-616,622 700	Local	-629,415 90
				Base	-629,415 90
					12,793 20
					12,793 20
					0 00
					12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
550		4 00 Dec 2001	412,019 300	Local	419,610 60
				Base	419,610 60
					-7,591 30
					-7,591 30
					0 00
					-7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
550	CXL	-4 00 Dec 2001	-412,019 300	Local	-419,610 60
				Base	-419,610 60
					7,591 30
					7,591 30
					0 00
					7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
551		9 00 Dec 2001	926,621 550	Local	944,123 85
				Base	944,123 85
					-17,502 30
					-17,502 30
					0 00
					-17,502 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
551	CXL	-9 00 Dec 2001	-926,621 550	Local	-944,123 85
				Base	-944,123 85
					17,502 30
					17,502 30
					0 00
					17 502 30

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET.**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description		Close Ex Rate				Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
553		4 00 Dec 2001	412,144 300	Local	419,610 60	-7,466 30			
		400,000 00	412,144 30	Base	419,610 60	-7,466 30	0 00		-7,466 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
554		4 00 Dec 2001	410,394 300	Local	419,610 60	-9,216 30			
		400,000 00	410,394 30	Base	419,610 60	-9,216 30	0 00		-9,216 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
555		8 00 Dec 2001	821,163 600	Local	839,221 20	-18,057 60			
		800,000 00	821,163 60	Base	839,221 20	-18,057 60	0 00		-18,057 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
556		3 00 Dec 2001	308,030 100	Local	314,707 95	-6,677 85			
		300,000 00	308,030 10	Base	314,707 95	-6,677 85	0 00		-6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
557		6 00 Dec 2001	616,622 700	Local	629,415 90	-12,793 20			
		600,000 00	616,622 70	Base	629,415 90	-12,793 20	0 00		-12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
558		4 00 Dec 2001	412,019 300	Local	419,610 60	-7,591 30			
		400,000 00	412,019 30	Base	419,610 60	-7,591 30	0 00		-7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
559		9 00 Dec 2001	926,621 550	Local	944,123 85	-17,502 30			
		900,000 00	926,621 55	Base	944,123 85	-17,502 30	0 00		-17,502 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
572		7 00 Dec 2001	747,065 020	Local	737,818 55	9,246 47			
		700,000 00	747,065 02	Base	737,818 55	9,246 47	0 00		9,246 47
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
573		1 00 Dec 2001	106,551 700	Local	105,402 65	1,149 05			
		100,000 00	106,551 70	Base	105,402 65	1,149 05	0 00		1,149 05

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Notional Pa	Std Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls	
Net Base Future Gn/Ls						
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
574	3 00	Dec 2001	319,608 220	Local	316,207 95	
	300,000 00		319,608 22	Base	316,207 95	
					3,400 27	
					3 400 27	
					0 00	
					3 400 27	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
575	3 00	Dec 2001	319,420 720	Local	316,207 95	
	300,000 00		319,420 72	Base	316,207 95	
					3,212 77	
					3,212 77	
					0 00	
					3,212 77	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
576	1 00	Dec 2001	106,457 950	Local	105,402 65	
	100,000 00		106,457 95	Base	105,402 65	
					1,055 30	
					1,055 30	
					0 00	
					1,055 30	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
577	2 00	Dec 2001	212,884 650	Local	210,805 30	
	200,000 00		212,884 65	Base	210,805 30	
					2,079 35	
					2,079 35	
					0 00	
					2,079 35	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
578	1 00	Dec 2001	106,395 450	Local	105,402 65	
	100,000 00		106,395 45	Base	105,402 65	
					992 80	
					992 80	
					0 00	
					992 80	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
579	2 00	Dec 2001	212,759 650	Local	210,805 30	
	200,000 00		212,759 65	Base	210,805 30	
					1,954 35	
					1,954 35	
					0 00	
					1,954 35	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
623	2 00	Dec 2001	204,790 900	Local	209,805 30	
	200,000 00		204,790 90	Base	209,805 30	
					-5,014 40	
					-5,014 40	
					0 00	
					-5,014 40	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
623	CXL	-2 00	Dec 2001	-204,790 900	Local	-209,805 30
	-200,000 00		-204,790 90	Base	-209,805 30	
					5,014 40	
					5,014 40	
					0 00	
					5,014 40	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
624	3 00	Dec 2001	307,139 470	Local	314,707 95	
	300,000 00		307,139 47	Base	314,707 95	
					-7,568 48	
					-7,568 48	
					0 00	
					-7,568 48	

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year Ended

June 30, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
624	CXL	-3 00 Dec 2001	-307,139 470	Local	
				Base	
			-314,707 95		7,568 48
			-307,139 47		7,568 48
					0 00
					7,568 48
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
626		2 00 Dec 2001	204,790 900	Local	
				Base	
			209,805 30		-5,014 40
			204,790 90		-5,014 40
					0 00
					-5,014 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
626	CXL	-2 00 Dec 2001	-204,790 900	Local	
				Base	
			-209,805 30		5,014 40
			-204,790 90		5,014 40
					0 00
					5,014 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
627		3 00 Dec 2001	307,139 470	Local	
				Base	
			314,707 95		-7,568 48
			307,139 47		-7,568 48
					0 00
					-7,568 48
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
627	CXL	-3 00 Dec 2001	-307,139 470	Local	
				Base	
			-314,707 95		7,568 48
			-307,139 47		7,568 48
					0 00
					7,568 48
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
629		2 00 Dec 2001	204,790 900	Local	
				Base	
			209,805 30		-5,014 40
			204,790 90		-5,014 40
					0 00
					-5,014 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
630		3 00 Dec 2001	307,139 470	Local	
				Base	
			314,707 95		-7,568 48
			307,139 47		-7,568 48
					0 00
					-7,568 48
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
660		1 00 Dec 2001	104,270 450	Local	
				Base	
			104,902 65		-632 20
			104,270 45		-632 20
					0 00
					-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
660	CXL	-1 00 Dec 2001	-104,270 450	Local	
				Base	
			-104,902 65		632 20
			-104,270 45		632 20
					0 00
					632 20



# Realize Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
662		1 08 Dec 2001	104,270 450	Local	104,902 65	-632 20			
		100,000 00	104,270 45	Base	104,902 65	-632 20	0 00		-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
662	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65	632 20			
		-100,000 00	-104,270 45	Base	-104,902 65	632 20	0 00		632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
664		1 08 Dec 2001	104,270 450	Local	104,902 65	-632 20			
		100,000 00	104,270 45	Base	104,902 65	-632 20	0 00		-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
664	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65	632 20			
		-100,000 00	-104,270 45	Base	-104,902 65	632 20	0 00		632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
666		1 08 Dec 2001	104,270 450	Local	104,902 65	-632 20			
		100,000 00	104 270 45	Base	104,902 65	-632 20	0 00		-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
666	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65	632 20			
		-100,000 00	-104,270 45	Base	-104,902 65	632 20	0 00		632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
668		1 08 Dec 2001	104,270 450	Local	104,902 65	-632 20			
		100,000 00	104,270 45	Base	104,902 65	-632 20	0 00		-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
668	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65	632 20			
		-100,000 00	-104,270 45	Base	-104,902 65	632 20	0 00		632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
670		1 08 Dec 2001	104,270 450	Local	104,902 65	-632 20			
		100,000 00	104,270 45	Base	104,902 65	-632 20	0 00		-632 20

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
670	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65
				Base	-104,902 65
					632 20
					632 20
					0 00
					632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
672		1 08 Dec 2001	104,270 450	Local	104,902 65
				Base	104,902 65
					-632 20
					-632 20
					0 00
					-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
672	CXL	-1 08 Dec 2001	-104,270 450	Local	-104,902 65
				Base	-104,902 65
					632 20
					632 20
					0 00
					632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
674		1 08 Dec 2001	104,270 450	Local	104,902 65
				Base	104,902 65
					-632 20
					-632 20
					0 00
					-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
710		3 08 Dec 2001	317,733 220	Local	316,207 95
				Base	316,207 95
					1,525 27
					1,525 27
					0 00
					1,525 27
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
711		1 08 Dec 2001	105,895 450	Local	105,402 65
				Base	105,402 65
					492 80
					492 80
					0 00
					492 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
712		2 08 Dec 2001	211,665 900	Local	210,805 30
				Base	210,805 30
					860 60
					860 60
					0 00
					860 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
713		3 08 Dec 2001	317,311 350	Local	316,207 95
				Base	316,207 95
					1,103 40
					1,103 40
					0 00
					1,103 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
745		7 08 Dec 2001	732,299 400	Local	734,318 55
				Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valuation Date

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
745	CXL	-7 08 Dec 2001	-732,299 400	Local	
				Base	
			-732,299 40	-734,318 55	2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
746		2 08 Dec 2001	209,040 900	Local	
				Base	
			209,040 90	209,805 30	-764 40
					-764 40
					0 00
					-764 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
746	CXL	-2 08 Dec 2001	-209,040 900	Local	
				Base	
			-209,040 90	-209,805 30	764 40
					764 40
					0 00
					764 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
748		7 08 Dec 2001	732,299 400	Local	
				Base	
			732,299 40	734,318 55	-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
748	CXL	-7 08 Dec 2001	-732,299 400	Local	
				Base	
			-732,299 40	-734,318 55	2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
750		7 08 Dec 2001	732,299 400	Local	
				Base	
			732,299 40	734,318 55	-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
750	CXL	-7 08 Dec 2001	-732,299 400	Local	
				Base	
			-732,299 40	-734,318 55	2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
752		7 08 Dec 2001	732,299 400	Local	
				Base	
			732,299 40	734,318 55	-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
752	CXL	-7 08 Dec 2001	-732,299 400	Local	
				Base	
			-732,299 40	-734,318 55	2,019 15
					2,019 15
					0 00
					2,019 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2007

View Data

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dta of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
754		7 08 Dec 2001	732,299 400	Local	734,318 55
		700,000 00	732,299 40	Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
754	CXL	-7 08 Dec 2001	-732,299 400	Local	-734,318 55
		-700,000 00	-732,299 40	Base	-734,318 55
					2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
756		7 08 Dec 2001	732,299 400	Local	734,318 55
		700,000 00	732,299 40	Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
756		4 00 Dec 2001	432,692 400	Local	421,610 60
		400,000 00	432,692 40	Base	421,610 60
					11,081 80
					11,081 80
					0 00
					11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
756	CXL	-4 00 Dec 2001	-432,692 400	Local	-421,610 60
		-400,000 00	-432,692 40	Base	-421,610 60
					-11,081 80
					-11,081 80
					0 00
					-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
756	CXL	-7 08 Dec 2001	-732,299 400	Local	-734,318 55
		-700,000 00	-732,299 40	Base	-734,318 55
					2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
757		2 00 Dec 2001	211,728 400	Local	210,805 30
		200,000 00	211,728 40	Base	210,805 30
					923 10
					923 10
					0 00
					923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
757	CXL	-2 00 Dec 2001	-211,728 400	Local	-210,805 30
		-200,000 00	-211,728 40	Base	-210,805 30
					-923 10
					-923 10
					0 00
					-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
758		7 08 Dec 2001	732,299 400	Local	734,318 55
		700,000 00	732,299 40	Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
758	2 00	Dec 2001	211,790 900	Local 985 60	
	200,000 00		211,790 90	Base 985 60	985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
758	CXL -2 00	Dec 2001	-211,790 900	Local -985 60	
	-200,000 00		-211,790 90	Base -985 60	0 00 -985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
758	CXL -7 00	Dec 2001	-732,299 400	Local 2,019 15	
	-700,000 00		-732,299 40	Base 2,019 15	0 00 2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
759	4 00	Dec 2001	423,769 300	Local 2,158 70	
	400,000 00		423,769 30	Base 2,158 70	0 00 2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
759	CXL -4 00	Dec 2001	-423,769 300	Local -2,158 70	
	-400,000 00		-423,769 30	Base -2,158 70	0 00 -2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
760	7 00	Dec 2001	732,299 400	Local -2,019 15	
	700,000 00		732,299 40	Base -2,019 15	0 00 -2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
760	2 00	Dec 2001	212,040 900	Local 1,235 60	
	200,000 00		212,040 90	Base 1,235 60	0 00 1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
760	CXL -2 00	Dec 2001	-212,040 900	Local -1,235 60	
	-200,000 00		-212,040 90	Base -1,235 60	0 00 -1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
760	CXL -7 00	Dec 2001	-732,299 400	Local 2,019 15	
	-700,000 00		-732,299 40	Base 2,019 15	0 00 2,019 15

# Realized Gain/Loss - Futures Contracts

Statement 31

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
761	4 00	Dec 2001	424,144 300	Local	421,610 60
	400,000 00		424,144 30	Base	421,610 60
					2,533 70
					2,533 70
					0 00
					2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
761	CXL	-4 00	Dec 2001	-424,144 300	Local
	-400,000 00		-424,144 30	Base	-421,610 60
					-2,533 70
					-2,533 70
					0 00
					-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
762	7 00	Dec 2001	732,299 400	Local	734,318 55
	700,000 00		732,299 40	Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
762	2 00	Dec 2001	212,103 400	Local	210,805 30
	200,000 00		212,103 40	Base	210,805 30
					1,298 10
					1,298 10
					0 00
					1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
762	CXL	-2 00	Dec 2001	-212,103 400	Local
	-200,000 00		-212,103 40	Base	-210,805 30
					-1,298 10
					-1,298 10
					0 00
					-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
762	CXL	-7 00	Dec 2001	-732,299 400	Local
	-700,000 00		-732,299 40	Base	-734,318 55
					2,019 15
					2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
763	2 00	Dec 2001	212,134 650	Local	210,805 30
	200,000 00		212,134 65	Base	210,805 30
					1,329 35
					1,329 35
					0 00
					1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
763	CXL	-2 00	Dec 2001	-212,134 650	Local
	-200,000 00		-212,134 65	Base	-210,805 30
					-1,329 35
					-1,329 35
					0 00
					-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
764	7 00	Dec 2001	732,299 400	Local	734,318 55
	700,000 00		732,299 40	Base	734,318 55
					-2,019 15
					-2,019 15
					0 00
					-2,019 15

# Realize Gain/Loss - Futures Contracts

Statement 31

Composite

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
				Cost					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
764	2 00	Dec 2001	212,322 150	Local	210,805 30	1,516 85			
	200,000 00		212,322 15	Base	210,805 30	1,516 85	0 00		1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
764	CXL	-2 00	Dec 2001	-212,322 150	Local	-210,805 30	-1,516 85		
	-200,000 00		-212,322 15	Base	-210,805 30	-1,516 85	0 00		-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
764	CXL	-7 08	Dec 2001	-732,299 400	Local	-734,318 55	2,019 15		
	-700,000 00		-732,299 40	Base	-734,318 55	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
765	5 00	Dec 2001	530,961 620	Local	527,013 25	3,948 37			
	500,000 00		530,961 62	Base	527,013 25	3,948 37	0 00		3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
765	CXL	-5 00	Dec 2001	-530,961 620	Local	-527,013 25	-3,948 37		
	-500,000 00		-530,961 62	Base	-527,013 25	-3,948 37	0 00		-3 948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
766	7 08	Dec 2001	732,299 400	Local	734,318 55	-2,019 15			
	700,000 00		732,299 40	Base	734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
766	4 00	Dec 2001	424,831 800	Local	421,610 60	3,221 20			
	400,000 00		424,831 80	Base	421,610 60	3,221 20	0 00		3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
766	CXL	-4 00	Dec 2001	-424,831 800	Local	-421,610 60	-3,221 20		
	-400,000 00		-424,831 80	Base	-421,610 60	-3,221 20	0 00		-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
766	CXL	-7 08	Dec 2001	-732,299 400	Local	-734,318 55	2,019 15		
	-700,000 00		-732,299 40	Base	-734,318 55	2,019 15	0 00		2,019 15

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

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Vita Date: June 3, 2002



STATE STREET

Senior Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
Cost	Net Base Future Gn/Ls				
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
767	5 00 Dec 2001	530,727 250	Local	527,013 25	3,714 00
	500,000 00	530,727 25	Base	527,013 25	3,714 00
					0 00
					3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
767	CXL -5 00 Dec 2001	-530,727 250	Local	-527,013 25	-3,714 00
	-500,000 00	-530,727 25	Base	-527,013 25	-3,714 00
					0 00
					-3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
768	7 08 Dec 2001	732,299 400	Local	734,318 55	-2,019 15
	700,000 00	732,299 40	Base	734,318 55	-2,019 15
					0 00
					-2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
768	CXL -7 08 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15
	-700,000 00	-732,299 40	Base	-734,318 55	2,019 15
					0 00
					2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
770	7 08 Dec 2001	732,299 400	Local	734,318 55	-2,019 15
	700,000 00	732,299 40	Base	734,318 55	-2,019 15
					0 00
					-2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
770	CXL -7 08 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15
	-700,000 00	-732,299 40	Base	-734,318 55	2,019 15
					0 00
					2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
772	7 08 Dec 2001	732,299 400	Local	734,318 55	-2,019 15
	700,000 00	732,299 40	Base	734,318 55	-2,019 15
					0 00
					-2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
772	CXL -7 08 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15
	-700,000 00	-732,299 40	Base	-734,318 55	2,019 15
					0 00
					2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02			
773	2 00 Dec 2001	212,040 900	Local	210,805 30	1,235 60
	200,000 00	212,040 90	Base	210,805 30	1,235 60
					0 00
					1,235 60



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Composite

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M 773	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-2 00 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60			
		-200,000 00	-212,040 90	Base	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M 774	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		7 00 Dec 2001	732,299 400	Local	734,318 55	-2,019 15			
		700,000 00	732,299 40	Base	734,318 55	-2,019 15	0 00		-2,019 15
WB1M 774	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		4 00 Dec 2001	424,144 300	Local	421,610 60	2,533 70			
		400,000 00	424,144 30	Base	421,610 60	2,533 70	0 00		2,533 70
WB1M 774	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-4 00 Dec 2001	-424,144 300	Local	-421,610 60	-2,533 70			
		-400,000 00	-424,144 30	Base	-421,610 60	-2,533 70	0 00		-2,533 70
WB1M 774	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-7 00 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15			
		-700,000 00	-732,299 40	Base	-734,318 55	2,019 15	0 00		2,019 15
WB1M 775	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		2 00 Dec 2001	212,103 400	Local	210,805 30	1,298 10			
		200,000 00	212,103 40	Base	210,805 30	1,298 10	0 00		1,298 10
WB1M 775	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-2 00 Dec 2001	-212,103 400	Local	-210,805 30	-1,298 10			
		-200 000 00	-212,103 40	Base	-210,805 30	-1,298 10	0 00		-1,298 10
WB1M 776	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		7 00 Dec 2001	732,299 400	Local	734,318 55	-2,019 15			
		700,000 00	732,299 40	Base	734,318 55	-2,019 15	0 00		-2,019 15
WB1M 776	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
		2 00 Dec 2001	212,134 650	Local	210,805 30	1,329 35			
		200,000 00	212,134 65	Base	210,805 30	1,329 35	0 00		1,329 35

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
776	CXL	-2 00 Dec 2001	-212,134 650	Local	-1,329 35
		-200,000 00	-212,134 65	Base	-1,329 35
					0 00
					-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
776	CXL	-7 06 Dec 2001	-732,299 400	Local	2,019 15
		-700,000 00	-732,299 40	Base	2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
777		2 00 Dec 2001	212,322 150	Local	1,516 85
		200,000 00	212,322 15	Base	1,516 85
					0 00
					1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
777	CXL	-2 00 Dec 2001	-212,322 150	Local	-1,516 85
		-200,000 00	-212,322 15	Base	-1,516 85
					0 00
					-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
778		7 06 Dec 2001	732,299 400	Local	-2,019 15
		700,000 00	732,299 40	Base	-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
778		5 00 Dec 2001	530,961 620	Local	3,948 37
		500,000 00	530,961 62	Base	3,948 37
					0 00
					3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
778	CXL	-5 00 Dec 2001	-530,961 620	Local	-3,948 37
		-500,000 00	-530,961 62	Base	-3,948 37
					0 00
					-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
778	CXL	-7 06 Dec 2001	-732,299 400	Local	2,019 15
		-700,000 00	-732,299 40	Base	2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
779		4 00 Dec 2001	424,831 800	Local	3,221 20
		400,000 00	424,831 80	Base	3,221 20
					0 00
					3,221 20

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
779	CXL	-4 00 Dec 2001	-424,831 800	Local	-3,221 20
		-400,000 00	-424,831 80	Base	-3,221 20
					0 00
					-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
780		7 08 Dec 2001	732,289 400	Local	-2,019 15
		700,000 00	732,299 40	Base	-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
780		5 00 Dec 2001	530,727 250	Local	3,714 00
		500,000 00	530,727 25	Base	3,714 00
					0 00
					3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
780	CXL	-5 00 Dec 2001	-530,727 250	Local	-3,714 00
		-500,000 00	-530,727 25	Base	-3,714 00
					0 00
					-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
780	CXL	-7 08 Dec 2001	-732,299 400	Local	2,019 15
		-700,000 00	-732,299 40	Base	2,019 15
					0 00
					2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
781		4 00 Dec 2001	423,769 300	Local	2,158 70
		400,000 00	423,769 30	Base	2,158 70
					0 00
					2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
781	CXL	-4 00 Dec 2001	-423,769 300	Local	-2,158 70
		-400,000 00	-423,769 30	Base	-2,158 70
					0 00
					-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
782		7 08 Dec 2001	732,299 400	Local	-2,019 15
		700,000 00	732,299 40	Base	-2,019 15
					0 00
					-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02		
782		2 00 Dec 2001	211,728 400	Local	923 10
		200,000 00	211,728 40	Base	923 10
					0 00
					923 10

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

Print Date:

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description	Notional	Notional	Future Gn/Ls	Future Gn/Ls
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
782	CXL	-2 Q0 Dec 2001	-211,728 400	Local	-210,805 30	-923 10	
		-200,000 00	-211,728 40	Base	-210,805 30	-923 10	0 00
							-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
782	CXL	-7 06 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15	
		-700,000 00	-732,299 40	Base	-734,318 55	2,019 15	0 00
							2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
783		2 Q0 Dec 2001	211,790 900	Local	210,805 30	985 60	
		200,000 00	211,790 90	Base	210,805 30	985 60	0 00
							985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
783	CXL	-2 Q0 Dec 2001	-211,790 900	Local	-210,805 30	-985 60	
		-200,000 00	-211,790 90	Base	-210,805 30	-985 60	0 00
							-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
784		7 06 Dec 2001	732,299 400	Local	734,318 55	-2,019 15	
		700,000 00	732,299 40	Base	734,318 55	-2,019 15	0 00
							-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
784		2 Q0 Dec 2001	212,040 900	Local	210,805 30	1,235 60	
		200,000 00	212,040 90	Base	210,805 30	1,235 60	0 00
							1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
784	CXL	-2 Q0 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60	
		-200,000 00	-212,040 90	Base	-210,805 30	-1,235 60	0 00
							-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
784	CXL	-7 06 Dec 2001	-732,299 400	Local	-734,318 55	2,019 15	
		-700,000 00	-732,299 40	Base	-734,318 55	2,019 15	0 00
							2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02				
785		4 Q0 Dec 2001	424,144 300	Local	421,610 60	2,533 70	
		400,000 00	424,144 30	Base	421,610 60	2,533 70	0 00
							2,533 70

# Realize Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
785	CXL	-4 00	Dec 2001	-424,144 300	Local	-2,533 70			
		-400,000 00		-424,144 30	Base	-2,533 70	0 00		-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
786		7 06	Dec 2001	732,299 400	Local	-2,019 15			
		700,000 00		732,299 40	Base	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
786		2 00	Dec 2001	212,103 400	Local	1,298 10			
		200,000 00		212,103 40	Base	1,298 10	0 00		1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
786	CXL	-2 00	Dec 2001	-212,103 400	Local	-1,298 10			
		-200,000 00		-212,103 40	Base	-1,298 10	0 00		-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
786	CXL	-7 06	Dec 2001	-732,299 400	Local	2,019 15			
		-700,000 00		-732,299 40	Base	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
787		2 00	Dec 2001	212,134 650	Local	1,329 35			
		200,000 00		212,134 65	Base	1,329 35	0 00		1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
787	CXL	-2 00	Dec 2001	-212,134 650	Local	-1,329 35			
		-200,000 00		-212,134 65	Base	-1,329 35	0 00		-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
788		7 06	Dec 2001	732,299 400	Local	-2,019 15			
		700,000 00		732,299 40	Base	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02					
788		2 00	Dec 2001	212,322 150	Local	1,516 85			
		200,000 00		212,322 15	Base	1,516 85	0 00		1,516 85

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Fund		Asset ID		Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 788	93899Y971 CXL	U S TREAS NOTES 10YR FUTURES	MAR02						
	-2 00	Dec 2001	-212,322 150	Local	-210,805 30	-1,516 85			
	-200,000 00		-212,322 15	Base	-210,805 30	-1,516 85	0 00	-1,516 85	
WB1M 789	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	5 00	Dec 2001	530,961 620	Local	527,013 25	3,948 37			
	500,000 00		530,961 62	Base	527,013 25	3,948 37	0 00	3,948 37	
WB1M 789	93899Y971 CXL	U S TREAS NOTES 10YR FUTURES	MAR02						
	-5 00	Dec 2001	-530,961 620	Local	-527,013 25	-3,948 37			
	-500,000 00		-530,961 62	Base	-527,013 25	-3,948 37	0 00	-3,948 37	
WB1M 790	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 00	Dec 2001	424,831 800	Local	421,610 60	3,221 20			
	400,000 00		424,831 80	Base	421,610 60	3,221 20	0 00	3,221 20	
WB1M 790	93899Y971 CXL	U S TREAS NOTES 10YR FUTURES	MAR02						
	-4 00	Dec 2001	-424,831 800	Local	-421,610 60	-3,221 20			
	-400,000 00		-424,831 80	Base	-421,610 60	-3,221 20	0 00	-3,221 20	
WB1M 791	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	5 00	Dec 2001	530,727 250	Local	527,013 25	3,714 00			
	500,000 00		530,727 25	Base	527,013 25	3,714 00	0 00	3,714 00	
WB1M 791	93899Y971 CXL	U S TREAS NOTES 10YR FUTURES	MAR02						
	-5 00	Dec 2001	-530,727 250	Local	-527,013 25	-3,714 00			
	-500,000 00		-530,727 25	Base	-527,013 25	-3,714 00	0 00	-3,714 00	
WB1M 792	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 00	Dec 2001	423,769 300	Local	421,610 60	2,158 70			
	400,000 00		423,769 30	Base	421,610 60	2,158 70	0 00	2,158 70	
WB1M 792	93899Y971 CXL	U S TREAS NOTES 10YR FUTURES	MAR02						
	-4 00	Dec 2001	-423,769 300	Local	-421,610 60	-2,158 70			
	-400,000 00		-423,769 30	Base	-421,610 60	-2,158 70	0 00	-2,158 70	

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 793	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 Q0	Dec 2001	432,692 400	Local	421,610 60	11,081 80			
	400,000 00		432,692 40	Base	421,610 60	11,081 80	0 00		11,081 80
WB1M 793	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-4 Q0 Dec 2001	-432,692 400	Local	-421,610 60	-11,081 80			
	-400,000 00		-432,692 40	Base	-421,610 60	-11,081 80	0 00		-11,081 80
WB1M 794	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 Q0	Dec 2001	211,790 900	Local	210,805 30	985 60			
	200,000 00		211,790 90	Base	210,805 30	985 60	0 00		985 60
WB1M 794	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-2 Q0 Dec 2001	-211,790 900	Local	-210,805 30	-985 60			
	-200,000 00		-211,790 90	Base	-210,805 30	-985 60	0 00		-985 60
WB1M 795	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 Q0	Dec 2001	212,040 900	Local	210,805 30	1,235 60			
	200,000 00		212,040 90	Base	210,805 30	1,235 60	0 00		1,235 60
WB1M 795	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-2 Q0 Dec 2001	-212,040 900	Local	-210,805 30	-1,235 60			
	-200,000 00		-212,040 90	Base	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M 796	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	4 Q0	Dec 2001	424,144 300	Local	421,610 60	2,533 70			
	400,000 00		424,144 30	Base	421,610 60	2,533 70	0 00		2,533 70
WB1M 796	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	CXL	-4 Q0 Dec 2001	-424,144 300	Local	-421,610 60	-2,533 70			
	-400,000 00		-424,144 30	Base	-421,610 60	-2,533 70	0 00		-2,533 70
WB1M 797	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
	2 Q0	Dec 2001	212,103 400	Local	210,805 30	1,298 10			
	200,000 00		212,103 40	Base	210,805 30	1,298 10	0 00		1,298 10

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
797	CXL	-2 00 Dec 2001	-212,103 400	Local	-210,805 30	-1,298 10			
		-200,000 00	-212,103 40	Base	-210,805 30	-1,298 10	0 00		-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
798		2 00 Dec 2001	212,134 650	Local	210,805 30	1,329 35			
		200,000 00	212,134 65	Base	210,805 30	1,329 35	0 00		1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
798	CXL	-2 00 Dec 2001	-212,134 650	Local	-210,805 30	-1,329 35			
		-200,000 00	-212,134 65	Base	-210,805 30	-1,329 35	0 00		-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
799		2 00 Dec 2001	212,322 150	Local	210,805 30	1,516 85			
		200,000 00	212,322 15	Base	210,805 30	1,516 85	0 00		1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
799	CXL	-2 00 Dec 2001	-212,322 150	Local	-210,805 30	-1,516 85			
		-200,000 00	-212,322 15	Base	-210,805 30	-1,516 85	0 00		-1,516 85
	<b>93899Y971 Total</b>								
			39,695,368 59	Local	39,773,504 89	-78,136 30			
			39,695,368 59	Base	39,773,504 89	-78,136 30	0 00		-78,136 30
WB1F	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02						
269		70 00 Dec 2001	7,934,713 600	Local	7,625,470 00	309,243 60			
		7,000,000 00	7,934,713 60	Base	7,625,470 00	309,243 60	0 00		309,243 60
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02						
274		3 08 Dec 2001	321,483 200	Local	318,715 75	2,767 45			
		300,000 00	321,483 20	Base	318,715 75	2,767 45	0 00		2,767 45
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02						
303		11 09 Nov 2001	1,164,874 920	Local	1,168,413 51	-3,538 59			
		1,100,000 00	1,164,874 92	Base	1,168,413 51	-3,538 59	0 00		-3,538 59



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Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
303		CXL	-11 09 Nov 2001	-1,164,874 920	Local	-1,168,413 51		3,538 59	
		-1,100,000 00		-1,164,874 92	Base	-1,168,413 51		3,538 59	0 00
									3,538 59
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
335			1 00 Dec 2001	106,661 080	Local	106,238 59		422 49	
		100,000 00		106,661 08	Base	106,238 59		422 49	0 00
									422 49
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
360			11 09 Nov 2001	1,164,256 170	Local	1,168,413 51		-4,157 34	
		1,100,000 00		1,164,256 17	Base	1,168,413 51		-4,157 34	0 00
									-4,157 34
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
530			2 00 Dec 2001	214,197 140	Local	212,477 17		1,719 97	
		200,000 00		214,197 14	Base	212,477 17		1,719 97	0 00
									1,719 97
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
531			1 00 Dec 2001	107,114 180	Local	106,238 58		875 60	
		100,000 00		107,114 18	Base	106,238 58		875 60	0 00
									875 60
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
580			21 00 Dec 2001	2,256,944 980	Local	2,231,010 29		25,934 69	
		2,100,000 00		2,256,944 98	Base	2,231,010 29		25,934 69	0 00
									25,934 69
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
631			5 00 Dec 2001	526,195 980	Local	531,192 93		-4,996 95	
		500,000 00		526,195 98	Base	531,192 93		-4,996 95	0 00
									-4,996 95
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
632			5 00 Dec 2001	526,117 840	Local	531,192 92		-5,075 08	
		500,000 00		526,117 84	Base	531,192 92		-5,075 08	0 00
									-5,075 08
WB2J	94099E930	U S TREAS NOTES 5YR FUTURES		MAR02					
636			2 00 Dec 2001	213,104 330	Local	212,097 24		1,007 09	
		200,000 00		213,104 33	Base	212,097 24		1,007 09	0 00
									1,007 09

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional	Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
Cost					Net Base Future Gn/Ls
WB2J	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02		
637	18 08	Dec 2001	1,919,031 490	Local	1,908,875 12
				Base	10,156 37
	1,800,000 00		1,919,031 49		10,156 37
					0 00
					10,156 37
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02		
714	1 09	Dec 2001	107,207 950	Local	106,238 59
				Base	969 36
	100,000 00		107,207 95		969 36
					0 00
					969 36
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02		
790	2 08	Dec 2001	213,947 140	Local	212,477 17
				Base	1,469 97
	200,000 00		213,947 14		1,469 97
					0 00
					1,469 97
94099E930	Total				
			15,610,975 08	Local	15,270,637 86
				Base	340,337 22
			15,610,975 08		340,337 22
					0 00
					340,337 22
US DOLLAR	Total				
			1,746,186,143 61	Local	1,755,690,156 86
				Base	-9,504,013 25
			1,746,186,143 61		-9,504,013 25
					0 00
					-9,504,013 25
FUTURE BUY TO CLOSE	Total				
			2,615,480,184 25	Base	2,627,494,816 07
					-10,183,395 21
					0 00
					-10,183,395 21

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Fund		Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Asset ID	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker		Notional Pa	Stl Date	Proceeds	Cost				

## FUTURE SELL TO CLOSE

### AUSTRALIAN DOLLAR

WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
034		1 <del>07</del> Jan 2001	987,196 200	Local	987,148 14	48 06			
		100,000,000 00	537,232 17	Base	549,347 94	26 15	0 00		26 15
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
107		2 <del>07</del> Feb 2001	1,976,124 080	Local	1,974,440 46	1,683 62			
		200,000,000 00	1,037,069 92	Base	1,097,986 34	883 56	0 00		883 56
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
140		2 <del>03</del> Feb 2001	1,976,075 940	Local	1,974,440 46	1,635 48			
		200,000,000 00	1,042,380 06	Base	1,097,986 34	862 72	0 00		862 72
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
263		1 <del>00</del> Feb 2001	987,893 570	Local	987,148 14	745 43			
		100,000,000 00	545,218 46	Base	549,347 94	411 40	0 00		411 40
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
283		3 <del>05</del> Mar 2001	2,964,475 020	Local	2,961,660 69	2,814 33			
		300,000,000 00	1,547,455 96	Base	1,646,979 51	1,469 08	0 00		1,469 08
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
526		60 <del>03</del> Mar 2001	59,331,424 200	Local	59,235,833 89	95,590 31			
		6,000,000,000 00	29,606,380 68	Base	32,853,778 43	47,699 58	0 00		47,699 58
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
576		84 <del>03</del> Mar 2001	83,066,019 120	Local	82,971,284 67	94,734 45			
		8,400,000,000 00	41,474,863 46	Base	44,258,456 59	47,300 89	0 00		47,300 89
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
609		1 <del>09</del> Feb 2001	987,652 980	Local	987,220 23	432 75			
		100,000,000 00	515,752 39	Base	548,993 17	225 98	0 00		225 98

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01							
619	1 00	Feb 2001	987,701 090	Local	987,220 23	480 86			
	100,000,000 00		516,073 82	Base	548,993 17	251 25	0 00		251 25
<b>99X015798 Total</b>			153,264,562 20	Local	153,066,396 91	198,165 29			
			76,822,426 92	Base	83,151,869 43	99,130 61	0 00		99,130 61
<hr/>									
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
04	3 00	Oct 2001	2,969,902 290	Local	2,961,444 42	8,457 87			
	300,000,000 00		1,526,232 79	Base	1,531,955 20	4,346 50	0 00		4,346 50
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
044	1 00	Oct 2001	990,039 930	Local	987,268 30	2,771 63			
	100,000,000 00		504,722 36	Base	509,035 54	1,412 98	0 00		1,412 98
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
045	3 00	Jul 2001	2,961,156 120	Local	2,964,523 18	-3,367 08			
	300,000,000 00		1,496,864 42	Base	1,480,779 33	-1,702 04	0 00		-1,702 04
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
045	1 00	Oct 2001	990,064 100	Local	987,268 30	2,795 80			
	100,000,000 00		504,734 68	Base	509,035 53	1,425 30	0 00		1,425 30
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
049	2 00	Nov 2001	1,978,872 160	Local	1,976,991 08	1,881 08			
	200,000,000 00		1,033,367 04	Base	1,048,793 77	982 30	0 00		982 30
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
050	2 00	Nov 2001	1,978,582 520	Local	1,977,232 04	1,350 48			
	200,000,000 00		1,033,215 79	Base	1,050,701 11	705 22	0 00		705 22
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02							
054	1 00	Jun 2001	986,955 960	Local	988,712 43	-1,756 47			
	100,000,000 00		517,066 23	Base	490,401 37	-920 21	0 00		-920 21

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
070	1 08	May 2001	987,148 140	Local	988,640 12
	100,000,000 00		518,548 92	Base	491,650 73
					-1,491 98
					-783 74
					0 00
					-783 74
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
078	10 08	Sep 2001	9,898,707 700	Local	9,875,039 36
	1,000,000,000 00		4,847,397 16	Base	5,128,004 62
					23,668 34
					11,590 39
					0 00
					11,590 39
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
088	3 07	Dec 2001	2,969,539 830	Local	2,965,896 26
	300,000,000 00		1,532,876 46	Base	1,527,535 31
					3,643 57
					1,880 81
					0 00
					1,880 81
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
091	2 07	Nov 2001	1,979,065 280	Local	1,977,304 34
	200,000,000 00		1,035,842 77	Base	1,043,917 57
					1,760 94
					921 68
					0 00
					921 68
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
091	1 08	Oct 2001	990,088 270	Local	987,917 63
	100,000,000 00		502,370 79	Base	519,842 26
					2,170 64
					1,101 38
					0 00
					1,101 38
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
092	1 08	Oct 2001	990,064 100	Local	987,941 70
	100,000,000 00		502,358 52	Base	528,943 99
					2,122 40
					1,076 91
					0 00
					1,076 91
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
124	2 08	Dec 2001	1,979,934 860	Local	1,981,434 24
	200,000,000 00		1,002,441 02	Base	1,019,447 92
					-1,499 38
					-759 14
					0 00
					-759 14
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
127	3 07	Sep 2001	2,970,047 280	Local	2,961,036 06
	300,000,000 00		1,466,609 35	Base	1,518,319 60
					9,011 22
					4,449 74
					0 00
					4,449 74
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
133	9 08	Apr 2001	8,894,075 220	Local	8,895,159 00
	900,000,000 00		4,486,171 54	Base	4,438,684 34
					-1,083 78
					-546 66
					0 00
					-546 66

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Fund	Asset ID	Security Name		Security Description		Close Ex. Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date		Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
134		3	02 Oct 2001	Local	2,970,119 790	6,222 51			
		300,000,000 00		Base	1,508,226 83	3,159 79	0 00		3,159 79
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
148		1	08 May 2001	Local	987,028 020	-1,612 10			
		100,000,000 00		Base	512,168 84	-836 52	0 00		-836 52
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
164		1	04 Jun 2001	Local	987,172 170	-1,540 26			
		100,000,000 00		Base	520,535 89	-812 18	0 00		-812 18
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
168		2	00 Dec 2001	Local	1,979,693 220	2,461 18			
		200,000,000 00		Base	1,018,948 10	1,266 77	0 00		1,266 77
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
174		2	03 Oct 2001	Local	1,979,934 860	3,666 32			
		200,000,000 00		Base	1,006,796 88	1,864 32	0 00		1,864 32
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
193		1	01 Oct 2001	Local	989,846 610	3,010 73			
		100,000,000 00		Base	487,697 42	1,483 39	0 00		1,483 39
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
200		2	08 Nov 2001	Local	1,979,789 880	2,413 24			
		200,000,000 00		Base	1,026,521 06	1,251 26	0 00		1,251 26
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
205		1	06 Apr 2001	Local	987,749 200	-601 80			
		100,000,000 00		Base	503,258 22	-306 62	0 00		-306 62
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
206		8	07 Dec 2001	Local	7,919,546 080	-6,674 96			
		800,000,000 00		Base	4,043,720 23	-3,408 23	0 00		-3,408 23

# Realized Gain/Loss - Futures Contracts

Composite

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M 206	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	6	06 Apr 2001	5,926,639 560	-3,466 44	
	600,000,000 00		3,019,622 86	-1,766 15	0 00
					-1,766 15
WB1M 206	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	05 Jun 2001	987,268 300	-1,444 13	
	100,000,000 00		521,178 94	-762 36	0 00
					-762 36
WB1M 207	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	4	06 Apr 2001	3,951,285 520	-2,118 48	
	400,000,000 00		2,013,179 97	-1,079 37	0 00
					-1,079 37
WB1M 207	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	05 Jun 2001	987,316 370	-1,396 06	
	100,000,000 00		521,204 31	-736 98	0 00
					-736 98
WB1M 207	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	07 Dec 2001	989,967 430	-870 71	
	100,000,000 00		505,477 37	-444 58	0 00
					-444 58
WB1M 210	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	08 Nov 2001	989,870 770	1,182 45	
	100,000,000 00		513,248 00	613 10	0 00
					613 10
WB1M 213	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	2	07 Dec 2001	1,979,838 200	-1,838 08	
	200,000,000 00		1,010,905 39	-938 52	0 00
					-938 52
WB1M 228	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	04 Oct 2001	990,015 760	1,881 49	
	100,000,000 00		503,423 02	956 74	0 00
					956 74
WB1M 229	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1	04 Oct 2001	989,991 590	1,857 32	
	100,000,000 00		503,410 73	944 45	0 00
					944 45

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
234	3 002	Oct 2001	2,969,757 300	Local	2,960,531 65
	300,000,000 00		1,473,593 58	Base	1,530,397 52
					9,225 65
					4,577 77
					0 00
					4,577 77
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
241	2 003	Sep 2001	1,977,473 060	Local	1,975,666 82
	200,000,000 00		1,037,184 62	Base	968,175 31
					1,806 24
					947 38
					0 00
					947 38
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
242	1 007	Apr 2001	987,917 630	Local	988,326 91
	100,000,000 00		501,565 78	Base	493,471 63
					-409 28
					-207 79
					0 00
					-207 79
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
262	3 00	Dec 2001	2,970,264 810	Local	2,969,419 06
	300,000,000 00		1,528,201 24	Base	1,471,644 08
					845 75
					435 14
					0 00
					435 14
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
269	1 008	Jun 2001	987,412 520	Local	988,736 53
	100,000,000 00		516,515 49	Base	490,413 32
					-1,324 01
					-692 59
					0 00
					-692 59
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
269	1 005	Oct 2001	990,305 860	Local	988,134 27
	100,000,000 00		501,391 86	Base	526,280 31
					2,171 59
					1,099 48
					0 00
					1,099 48
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
270	1 005	Oct 2001	990,281 670	Local	988,037 97
	100,000,000 00		501,379 61	Base	525,735 01
					2,243 70
					1,135 99
					0 00
					1,135 99
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
280	4 028	Dec 2001	3,959,193 200	Local	3,963,400 98
	400,000,000 00		2,017,604 85	Base	2,034,413 72
					-4,207 78
					-2,144 28
					0 00
					-2,144 28
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
284	4 003	Oct 2001	3,959,579 760	Local	3,946,191 24
	400,000,000 00		1,967,911 15	Base	2,043,337 83
					13,388 52
					6,654 09
					0 00
					6,654 09



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valn Date

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**STATE STREET.**  
Serving institutional investors worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 305	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	1	09 Nov 2001	989,894 940	Local	988,688 32	1,206 62			
	100,000,000 00		512,567 60	Base	518,567 02	624 79	0 00		624 79
WB1M 306	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	1	09 Nov 2001	989,870 770	Local	988,688 32	1,182 45			
	100,000,000 00		512,555 08	Base	518,567 03	612 27	0 00		612 27
WB1M 308	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	2	06 Oct 2001	1,980,901 940	Local	1,976,124 09	4,777 85			
	200,000,000 00		993,620 41	Base	1,049,321 84	2,396 57	0 00		2,396 57
WB1M 311	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	3	09 Jun 2001	2,962,381 800	Local	2,965,727 61	-3,345 81			
	300,000,000 00		1,542,808 45	Base	1,477,920 37	-1,742 49	0 00		-1,742 49
WB1M 331	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	4	04 Oct 2001	3,959,386 440	Local	3,946,191 24	13,195 20			
	400,000,000 00		1,969,794 76	Base	2,040,082 26	6,564 61	0 00		6,564 61
WB1M 344	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	1	00 Jun 2001	987,484 650	Local	988,519 63	-1,034 98			
	100,000,000 00		511,714 55	Base	493,765 56	-536 33	0 00		-536 33
WB1M 362	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	2	08 May 2001	1,974,440 460	Local	1,977,207 94	-2,767 48			
	200,000,000 00		1,018,811 28	Base	981,782 66	-1,428 02	0 00		-1,428 02
WB1M 368	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	1	02 May 2001	987,677 040	Local	988,351 00	-673 96			
	100,000,000 00		516,456 32	Base	493,483 66	-352 41	0 00		-352 41
WB1M 383	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
	2	02 Dec 2001	1,979,983 180	Local	1,979,644 92	338 26			
	200,000,000 00		1,027,809 27	Base	981,112 02	175 59	0 00		175 59

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 383	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1 @9 May 2001	987,268 300	Local	988,567 82	-1,299 52
	100,000,000 00	509,232 99	Base	490,131 92	-670 29
					0 00
					-670 29
WB1M 394	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	4 @0 Nov 2001	3,960,449 760	Local	3,954,825 61	5,624 15
	400,000,000 00	2,053,889 25	Base	2,074,306 03	2,916 69
					0 00
					2,916 69
WB1M 398	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	3 @5 Oct 2001	2,969,539 830	Local	2,960,147 50	9,392 33
	300,000,000 00	1,501,993 25	Base	1,500,794 78	4,750 64
					0 00
					4,750 64
WB1M 399	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	3 @5 Oct 2001	2,969,612 310	Local	2,960,387 59	9,224 72
	300,000,000 00	1,502,029 91	Base	1,512,165 98	4,665 86
					0 00
					4,665 86
WB1M 413	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1 @9 Aug 2001	987,556 780	Local	988,086 12	-529 34
	100,000,000 00	506,715 38	Base	492,659 74	-271 60
					0 00
					-271 60
WB1M 427	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1 @2 Jun 2001	987,460 600	Local	988,519 63	-1,059 03
	100,000,000 00	510,714 62	Base	493,765 56	-547 73
					0 00
					-547 73
WB1M 437	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	6 @8 Oct 2001	5,940,819 660	Local	5,922,552 79	18,266 87
	600,000,000 00	2,984,073 72	Base	3,011,023 74	9,175 45
					0 00
					9,175 45
WB1M 471	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	1 @9 Oct 2001	990,088 270	Local	987,244 26	2,844 01
	100,000,000 00	497,123 32	Base	502,013 71	1,427 98
					0 00
					1,427 98
WB1M 472	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
	5 @9 Oct 2001	4,950,562 200	Local	4,936,125 18	14,437 02
	500,000,000 00	2,485,677 28	Base	2,508,242 69	7,248 83
					0 00
					7,248 83

# Realized Gain/Loss - Futures Contracts

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Composite

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
476		3 00 Dec 2001	2,970,192 300	Local	2,969,467 38	724 92			
		300,000,000 00	1,542,717 88	Base	1,471,668 04	376 52	0 00		376 52
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
479		1 00 Jun 2001	987,580 830	Local	988,519 63	-938 80			
		100,000,000 00	512,356 94	Base	493,765 55	-487 05	0 00		-487 05
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
481		1 00 May 2001	987,316 370	Local	988,567 82	-1,251 45			
		100,000,000 00	501,852 91	Base	490,131 93	-636 11	0 00		-636 11
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
498		1 007 Jul 2001	986,883 910	Local	988,134 27	-1,250 36			
		100,000,000 00	503,606 86	Base	493,573 07	-638 06	0 00		-638 06
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
502		1 00 Aug 2001	988,013 900	Local	988,086 12	-72 22			
		100,000,000 00	510,506 78	Base	492,659 74	-37 32	0 00		-37 32
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
510		1 00 Jun 2001	987,652 980	Local	988,110 19	-457 21			
		100,000,000 00	512,394 37	Base	493,561 04	-237 20	0 00		-237 20
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
510		1 00 Dec 2001	990,136 610	Local	988,712 43	1,424 18			
		100,000,000 00	512,989 78	Base	516,206 76	737 87	0 00		737 87
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
511		3 00 Dec 2001	2,970,337 320	Local	2,965,149 53	5,187 79			
		300,000,000 00	1,538,931 77	Base	1,549,488 06	2,687 80	0 00		2,687 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
525		1 00 May 2001	987,965 760	Local	988,351 00	-385 24			
		100,000,000 00	512,655 43	Base	493,483 65	-199 90	0 00		-199 90

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
531	7 000	Oct 2001	6,930,279 510	Local	20,746 70
	700,000,000 00		3,478,307 29	Base	10,412 76
					0 00
					10,412 76
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
534	1 001	Jun 2001	987,460 600	Local	-1,107 22
	100,000,000 00		502,814 94	Base	-563 80
					0 00
					-563 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
542	1 008	Dec 2001	990,088 270	Local	362 44
	100,000,000 00		513,162 75	Base	187 85
					0 00
					187 85
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
543	2 008	Dec 2001	1,980,128 200	Local	483 28
	200,000,000 00		1,026,300 45	Base	250 48
					0 00
					250 48
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
555	3 008	May 2001	2,963,752 890	Local	-1,565 13
	300,000,000 00		1,542,929 75	Base	-814 80
					0 00
					-814 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
580	2 008	Aug 2001	1,975,402 180	Local	-938 59
	200,000,000 00		1,042,222 19	Base	-495 20
					0 00
					-495 20
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
583	1 009	Jul 2001	987,268 300	Local	-865 97
	100,000,000 00		501,729 75	Base	-440 09
					0 00
					-440 09
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
589	2 008	Dec 2001	1,980,369 920	Local	4,342 12
	200,000,000 00		1,020,484 62	Base	2,237 49
					0 00
					2,237 49
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
591	2 008	Dec 2001	1,979,983 180	Local	-1,039 72
	200,000,000 00		1,025,433 29	Base	-538 47
					0 00
					-538 47

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
601		1 09 May 2001	988,062 040	Local	988,616 02	-553 98			
		100,000,000 00	516,262 42	Base	487,980 87	-289 45	0 00		-289 45
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
602		2 09 May 2001	1,976,172 240	Local	1,977,232 04	-1,059 80			
		200,000,000 00	1,032,550 00	Base	975,961 73	-553 75	0 00		-553 75
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
602		1 09 Jun 2001	987,364 440	Local	988,784 74	-1,420 30			
		100,000,000 00	500,988 72	Base	488,064 15	-720 66	0 00		-720 66
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
603		1 09 Jun 2001	987,388 480	Local	988,784 74	-1,396 26			
		100,000,000 00	501,000 91	Base	488,064 15	-708 46	0 00		-708 46
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
610		3 00 Oct 2001	2 969 902 290	Local	2,960,243 53	9,658 76			
		300,000,000 00	1,487,327 07	Base	1,501,731 54	4,837 11	0 00		4,837 11
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
611		3 00 Oct 2001	2,969,974 770	Local	2,960,411 61	9,563 16			
		300,000,000 00	1,487,363 37	Base	1,499,250 91	4,789 23	0 00		4,789 23
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
612		4 00 Oct 2001	3,960,063 040	Local	3,948,232 18	11,830 86			
		400,000,000 00	1,983,199 57	Base	2,025,048 28	5,924 89	0 00		5,924 89
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
624		3 08 Dec 2001	2,969,902 290	Local	2,971,594 82	-1,692 53			
		300,000,000 00	1,532,766 57	Base	1,511,848 50	-873 51	0 00		-873 51
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
633		1 00 May 2001	988,254 660	Local	988,616 02	-361 36			
		100,000,000 00	516,758 36	Base	487,980 87	-188 96	0 00		-188 96

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
634		2 00	May 2001	1,976,557 480	Local	1,977,280 24			
		200,000,000 00		1,033,541 91	Base	983,301 46	-722 76		
								0 00	-377 93
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
635		1 00	Sep 2001	989,677 530	Local	987,893 57			
		100,000,000 00		479,498 76	Base	481,202 96	1,783 96		
								0 00	864 33
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
636		2 00	Sep 2001	1,979,499 980	Local	1,976,340 92			
		200,000,000 00		959,067 74	Base	960,402 24	3,159 06		
								0 00	1,530 57
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
648		1 00	Jun 2001	987,556 780	Local	988,784 74			
		100,000,000 00		507,999 21	Base	488,064 14	-1,227 96		
								0 00	-631 66
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
650		1 00	Jun 2001	987,532 740	Local	988,832 96			
		100,000,000 00		507,986 84	Base	488,087 95	-1,300 22		
								0 00	-668 83
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
655		2 00	Aug 2001	1,976,075 940	Local	1,975,570 58			
		200,000,000 00		1,049,691 54	Base	973,956 30	505 36		
								0 00	268 44
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
659		3 00	Oct 2001	2,969,177 490	Local	2,961,420 40			
		300,000,000 00		1,486,667 18	Base	1,533,917 54	7,757 09		
								0 00	3,883 98
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
660		4 00	Oct 2001	3,958,613 520	Local	3,948,472 44			
		400,000,000 00		1,982,077 80	Base	2,051,428 92	10,141 08		
								0 00	5,077 63
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES		MAR02					
682		4 00	Sep 2001	3,958,999 960	Local	3,953,404 02			
		400,000,000 00		1,923,282 18	Base	1,927,678 72	5,595 94		
								0 00	2,718 51

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
683		3 00 Sep 2001	2,969,322 420	Local	2,965,101 18	4,221 24			
		300,000,000 00	1,442,496 83	Base	1,464,562 91	2,050 68	0 00		2 050 68
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
683		1 00 Dec 2001	989,967 430	Local	990,475 16	-507 73			
		100,000,000 00	508,645 27	Base	502,666 14	-260 87	0 00		-260 87
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
684		1 00 Dec 2001	989,943 260	Local	990,499 35	-556 09			
		100,000,000 00	508,632 85	Base	502,678 42	-285 72	0 00		-285 72
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
697		1 00 Jun 2001	987,484 650	Local	988,712 43	-1,227 78			
		100,000,000 00	512,702 03	Base	490,401 37	-637 46	0 00		-637 46
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
698		1 00 Nov 2001	990,620 320	Local	988,086 12	2,534 20			
		100,000,000 00	507,692 91	Base	523,586 84	1,298 78	0 00		1,298 78
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
716		1 00 Oct 2001	989,822 460	Local	987,076 06	2,746 40			
		100,000,000 00	508,075 87	Base	511,798 94	1,409 73	0 00		1,409 73
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
717		5 00 Oct 2001	4,949,233 050	Local	4,935,452 39	13,780 66			
		500,000,000 00	2,540,441 32	Base	2,559,032 06	7,073 62	0 00		7,073 62
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
718		1 00 Oct 2001	989,870 770	Local	987,100 09	2,770 68			
		100,000,000 00	508,100 67	Base	511,811 40	1,422 19	0 00		1,422 19
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
726		2 00 Sep 2001	1,979,693 220	Local	1,976,370 36	3,322 86			
		200 000,000 00	979,552 21	Base	978,007 28	1,644 15	0 00		1,644 15

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
727	4 00	Sep 2001	3,959,289 840	Local	3,952,638 84	6,651 00			
	400,000,000 00		1,959,058 62	Base	1,963,177 65	3,290 91	0 00		3,290 91
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
728	3 00	Dec 2001	2,970,119 790	Local	2,971,860 98	-1,741 19			
	300,000,000 00		1,501,692 57	Base	1,515,154 47	-880 35	0 00		-880 35
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
728	2 00	Sep 2001	1,979,548 280	Local	1,976,220 42	3,327 86			
	200,000,000 00		979,480 49	Base	998,682 23	1,646 63	0 00		1,646 63
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
746	1 00	Nov 2001	989,508 500	Local	988,086 12	1,422 38			
	100,000,000 00		511,377 99	Base	523,586 83	735 09	0 00		735 09
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
757	6 00	Oct 2001	5,939,659 560	Local	5,922,648 59	17,010 97			
	600,000,000 00		3,051,203 12	Base	3,069,708 71	8,738 53	0 00		8,738 53
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
774	1 00	May 2001	987,484 650	Local	988,640 12	-1,155 47			
	100,000,000 00		522,576 88	Base	491,650 73	-611 47	0 00		-611 47
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
794	1 00	Sep 2001	989,725 830	Local	987,989 83	1,736 00			
	100,000,000 00		489,518 40	Base	501,898 84	858 63	0 00		858 63
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
795	12 00	Sep 2001	11,876,999 880	Local	11,855,300 74	21,699 14			
	1,200,000,000 00		5,874,364 14	Base	6,040,669 75	10,732 40	0 00		10,732 40
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02						
796	3 00	Dec 2001	2,969,322 420	Local	2,965,149 44	4,172 98			
	300,000,000 00		1,532,467 30	Base	1,520,034 31	2,153 68	0 00		2,153 68



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02		
796	1 06	Sep 2001	989,774 140	Local	987,484 65
	100,000,000 00		489,542 29	Base	516,059 48
					2,289 49
					1,132 38
					0 00
					1,132 38
	99X017927	Total			
			266,133,861 00	Local	265,832,616 52
			135,170,327 18	Base	135,350,690 34
					301,244 48
					150,641 11
					0 00
					150,641 11
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
06	1 00	Jul 2001	987,701 090	Local	988,808 85
	100,000,000 00		498,492 74	Base	511,313 05
					-1,107 76
					-559 09
					0 00
					-559 09
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
07	2 00	Jul 2001	1,975,354 080	Local	1,977,328 44
	200,000,000 00		996,961 21	Base	1,022,081 07
					-1,974 36
					-996 46
					0 00
					-996 46
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
037	4 00	Jul 2001	3,950,900 600	Local	3,958,299 59
	400,000,000 00		2,045,776 33	Base	1,963,316 59
					-7,398 99
					-3,831 20
					0 00
					-3,831 20
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
047	4 00	Jul 2001	3,950,896 800	Local	3,954,295 41
	400,000,000 00		1,997,228 88	Base	2,060,879 41
					-3,298 61
					-1,667 44
					0 00
					-1,667 44
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
050	1 00	Jun 2001	987,821 380	Local	989,194 74
	100,000,000 00		517,519 62	Base	493,904 93
					-1,373 36
					-719 50
					0 00
					-719 50
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
051	5 00	Jun 2001	4,938,986 600	Local	4,945,973 70
	500,000,000 00		2,587,535 08	Base	2,469,524 68
					-6,987 10
					-3,660 54
					0 00
					-3,660 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01		
077	3 00	Jul 2001	2,963,031 120	Local	2,967,608 60
	300,000,000 00		1 530 998 18	Base	1,478,856 88
					-4,577 48
					-2,365 19
					0 00
					-2,365 19

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Fund		Asset ID		Security Name	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Std Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M 080	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 081 Jul 2001	987,688 170	Local	988,543 73		-855 56			
	100,000,000 00	506,585 26	Base	516,612 95		-438 82	0 00		-438 82
WB1M 080	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	CXL -1 081 Jul 2001	-987,688 170	Local	-988,543 73		855 56			
	-100,000,000 00	-506,585 26	Base	-516,612 95		438 82	0 00		438 82
WB1M 081	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 081 Jul 2001	987,749 200	Local	988,543 73		-794 53			
	100,000,000 00	506,616 56	Base	516,612 95		-407 51	0 00		-407 51
WB1M 082	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 081 Jul 2001	987,725 150	Local	988,760 64		-1,035 49			
	100,000,000 00	506,604 23	Base	512,276 89		-531 10	0 00		-531 10
WB1M 103	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00 Jun 2001	1,975,739 000	Local	1,978,389 48		-2,650 48			
	200,000,000 00	1,040,029 01	Base	987,809 87		-1,395 21	0 00		-1,395 21
WB1M 106	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 00 Jun 2001	987,845 440	Local	989,194 74		-1,349 30			
	100,000,000 00	520,001 84	Base	493,904 93		-710 27	0 00		-710 27
WB1M 118	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 00 Aug 2001	987,821 380	Local	988,760 64		-939 26			
	100,000,000 00	514,161 03	Base	512,276 89		-488 88	0 00		-488 88
WB1M 119	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00 Aug 2001	1,975,594 640	Local	1,976,557 48		-962 84			
	200,000,000 00	1,028,297 01	Base	1,025,042 71		-501 16	0 00		-501 16
WB1M 150	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 00 May 2001	3,952,055 600	Local	3,956,489 44		-4,433 84			
	400,000,000 00	2,050,721 65	Base	1,975,475 18		-2,300 72	0 00		-2,300 72

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
151		6 00 May 2001	5,927,938 980	Local	5,934,734 16	-6,795 18			
		600,000,000 00	3,076,007 54	Base	2,963,212 78	-3,526 02	0 00		-3,526 02
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
152		4 00 May 2001	3,951,863 040	Local	3,956,489 44	-4,626 40			
		400,000,000 00	2,050,621 73	Base	1,975,475 18	-2,400 64	0 00		-2,400 64
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
153		2 006 Jul 2001	1,975,642 760	Local	1,978,051 76	-2,409 00			
		200,000,000 00	1,001,650 88	Base	988,036 85	-1,221 36	0 00		-1,221 36
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
165		1 00 Jun 2001	987,893 570	Local	989,194 74	-1,301 17			
		100,000,000 00	520,916 28	Base	493,904 94	-686 11	0 00		-686 11
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
166		2 00 Jun 2001	1,975,835 260	Local	1,978,389 48	-2,554 22			
		200,000,000 00	1,041,857 93	Base	987,809 87	-1,346 84	0 00		-1,346 84
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
199		3 00 May 2001	2,964,113 910	Local	2,967,367 08	-3,253 17			
		300,000,000 00	1,540,153 59	Base	1,481,606 39	-1,690 35	0 00		-1 690 35
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
204		2 00 Jun 2001	1,976,075 940	Local	1,978 389 48	-2,313 54			
		200,000,000 00	1,043,170 49	Base	987,809 87	-1,221 32	0 00		-1,221 32
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
208		1 00 Jun 2001	988,013 900	Local	989,194 74	-1,180 84			
		100,000,000 00	521,572 54	Base	493,904 93	-623 37	0 00		-623 37
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
218		2 009 Jul 2001	1,975,690 880	Local	1,977,858 82	-2,167 94			
		200,000,000 00	1,009,182 90	Base	986,160 41	-1,107 38	0 00		-1,107 38

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 264	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00	May 2001	1,976,316 680	Local	1,978,244 72	-1,928 04			
	200,000,000 00		1,026,894 15	Base	987,737 59	-1,001 81	0 00		-1,001 81
WB1M 271	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 00	Jun 2001	2,964,330 570	Local	2,967,584 22	-3,253 65			
	300,000,000 00		1,550,641 32	Base	1,481,714 81	-1,701 98	0 00		-1,701 98
WB1M 288	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 00	Jul 2001	2,963,391 960	Local	2,967,415 41	-4,023 45			
	300,000,000 00		1,513,107 94	Base	1,452,250 22	-2,054 38	0 00		-2,054 38
WB1M 309	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 00	Jun 2001	988,254 660	Local	989,194 74	-940 08			
	100,000,000 00		514,683 03	Base	493,904 94	-489 59	0 00		-489 59
WB1M 310	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	5 00	May 2001	4,940,310 200	Local	4,945,756 55	-5,446 35			
	500,000,000 00		2,549,200 06	Base	2,469,416 25	-2,810 32	0 00		-2,810 32
WB1M 312	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00	Jun 2001	1,976,461 160	Local	1,978,389 48	-1,928 32			
	200,000,000 00		1,029,340 98	Base	987,809 87	-1,004 27	0 00		-1,004 27
WB1M 332	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 00	Jul 2001	987,893 570	Local	989,243 00	-1,349 43			
	100,000,000 00		498,985 04	Base	479,585 01	-681 60	0 00		-681 60
WB1M 333	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00	Jul 2001	1,975,739 000	Local	1,978,244 76	-2,505 76			
	200,000,000 00		997,945 77	Base	964,591 46	-1,265 65	0 00		-1,265 65
WB1M 346	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 00	Jun 2001	2,964,763 980	Local	2,967,584 22	-2,820 24			
	300,000,000 00		1,536,340 69	Base	1,481,714 80	-1,461 45	0 00		-1,461 45

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
363	6 00	May 2001	5,929,094 520	Local	5,935,023 66	-5,929 14			
	600,000,000 00		3,059,412 77	Base	2,963,357 32	-3,059 44	0 00		-3,059 44
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
369	1 00	May 2001	988,736 530	Local	989,146 49	-409 96			
	100,000,000 00		517,010 33	Base	493,584 10	-214 37	0 00		-214 37
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
380	3 00	May 2001	2,964,619 500	Local	2,967,511 83	-2,892 33			
	300,000,000 00		1,529,150 74	Base	1,481,678 66	-1,491 86	0 00		-1,491 86
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
381	3 00	Jul 2001	2,963,319 780	Local	2,967,005 28	-3,685 50			
	300,000,000 00		1,502,699 46	Base	1,455,019 39	-1,868 92	0 00		-1,868 92
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
381	2 00	May 2001	1,976,461 160	Local	1,978,341 22	-1,880 06			
	200,000,000 00		1,019,458 67	Base	987,785 77	-969 73	0 00		-969 73
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
386	1 00	Jun 2001	988,230 580	Local	989,194 74	-964 16			
	100,000,000 00		512,101 09	Base	493,904 94	-499 63	0 00		-499 63
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
410	1 00	Apr 2001	989,001 760	Local	989,146 49	-144 73			
	100,000,000 00		484,610 86	Base	493,584 10	-70 92	0 00		-70 92
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
421	3 00	Jul 2001	2,963,319 780	Local	2,967,029 40	-3,709 62			
	300,000,000 00		1,510,996 76	Base	1,455,031 22	-1,891 53	0 00		-1,891 53
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
429	3 00	Jun 2001	2,964,619 500	Local	2,967,970 34	-3,350 84			
	300,000,000 00		1,533,301 21	Base	1,471,617 95	-1,733 06	0 00		-1,733 06

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 446	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00	May 2001	1,976,364 840	Local	1,978,365 35	-2,000 51			
	200,000,000 00		1,015,456 25	Base	987,797 83	-1,027 86	0 00		-1,027 86
WB1M 447	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 00	May 2001	1,976,413 000	Local	1,978,389 48	-1,976 48			
	200,000,000 00		1,015,481 00	Base	987,609 87	-1,015 52	0 00		-1,015 52
WB1M 468	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 006	Jul 2001	3,951,189 280	Local	3,955,800 79	-4,611 51			
	400,000,000 00		1,998,116 42	Base	1,964,449 09	-2,332 04	0 00		-2,332 04
WB1M 479	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 00	May 2001	3,952,729 680	Local	3,956,778 96	-4,049 28			
	400,000,000 00		2,009,172 50	Base	1,975,619 74	-2,058 25	0 00		-2,058 25
WB1M 480	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 035	Jun 2001	1,976,653 820	Local	1,978,775 60	-2,121 78			
	200,000,000 00		1,025,488 01	Base	977,713 02	-1,100 78	0 00		-1,100 78
WB1M 500	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 007	Jul 2001	2,963,391 960	Local	2,966,281 96	-2,890 00			
	300,000,000 00		1,512,218 92	Base	1,508,650 65	-1,474 77	0 00		-1,474 77
WB1M 509	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 035	Jun 2001	988,399 170	Local	989,387 80	-988 63			
	100,000,000 00		512,781 49	Base	488,856 51	-512 90	0 00		-512 90
WB1M 512	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 035	Jun 2001	1,976,846 520	Local	1,978,775 60	-1,929 08			
	200,000,000 00		1,025,587 98	Base	977,713 03	-1,000 81	0 00		-1,000 81
WB1M 517	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 000	Apr 2001	989,170 610	Local	989,146 49	24 12			
	100,000,000 00		497,256 07	Base	493,584 10	12 13	0 00		12 13

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
532	5 00	Jun 2001	4,941,514 150	Local	4,945,973 70	-4,459 55			
	500,000,000 00		2,516,219 01	Base	2,469,524 67	-2,270 80	0 00		-2,270 80
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
538	3 00	Jul 2001	2,963,247 600	Local	2,965,703 46	-2,455 86			
	300,000,000 00		1,523,701 92	Base	1,511,915 63	-1,262 80	0 00		-1,262 80
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
553	8 00	May 2001	7,911,628 160	Local	7,913,171 92	-1,543 76			
	800,000,000 00		4,118,793 62	Base	3,948,672 78	-803 68	0 00		-803 68
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
559	1 00	Jun 2001	988,278 740	Local	989,436 08	-1,157 34			
	100,000,000 00		504,812 78	Base	488,880 37	-591 17	0 00		-591 17
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
560	3 00	Jun 2001	2,964,908 490	Local	2,968,356 52	-3,448 03			
	300,000,000 00		1,514,475 26	Base	1,465,675 49	-1,761 25	0 00		-1,761 25
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
581	2 00	Jul 2001	1,975,931 520	Local	1,977,690 18	-1,758 66			
	200,000,000 00		1,004,168 40	Base	1,011,490 56	-893 75	0 00		-893 75
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
582	1 00	Jul 2001	987,941 700	Local	989,122 36	-1,180 66			
	100,000,000 00		502,071 97	Base	507,518 68	-600 01	0 00		-600 01
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
599	2 00	May 2001	1,978,100 000	Local	1,978,292 98	-192 98			
	200,000,000 00		1,033,557 25	Base	987,168 20	-100 83	0 00		-100 83
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
600	2 00	May 2001	1,978,148 240	Local	1,978,292 98	-144 74			
	200,000,000 00		1,033,582 46	Base	987,168 20	-75 63	0 00		-75 63

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 604	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 002	Apr 2001	1,977,473 060	Local	1,978,292 98	-819 92			
	200,000,000 00		1,003,963 07	Base	987,168 20	-416 27	0 00		-416 27
WB1M 605	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	6 002	Jun 2001	5,929,383 480	Local	5,935,168 44	-5,784 96			
	600,000,000 00		3,008,569 18	Base	2,963,429 61	-2,935 29	0 00		-2,935 29
WB1M 606	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 002	Jun 2001	988,278 740	Local	989,194 74	-916 00			
	100,000,000 00		501,452 63	Base	493,904 94	-464 78	0 00		-464 78
WB1M 631	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 000	Jul 2001	3,951,766 800	Local	3,957,551 24	-5,784 44			
	400,000,000 00		2,003,150 60	Base	1,998,068 41	-2,932 13	0 00		-2,932 13
WB1M 640	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 002	Jun 2001	1,975,979 660	Local	1,978,920 44	-2,940 78			
	200,000,000 00		1,009,528 01	Base	976,795 13	-1,502 44	0 00		-1,502 44
WB1M 646	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	8 005	Jun 2001	7,906,422 640	Local	7,913,557 92	-7,135 28			
	800,000,000 00		4,067,063 81	Base	3,951,239 48	-3,670 39	0 00		-3,670 39
WB1M 660	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	6 000	May 2001	5,933,431 800	Local	5,934,878 94	-1,447 14			
	600,000,000 00		3,077,671 08	Base	2,961,504 59	-750 63	0 00		-750 63
WB1M 666	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 003	Jul 2001	2,963,897 280	Local	2,967,198 26	-3,300 98			
	300,000,000 00		1,507,141 77	Base	1,506,742 62	-1,678 55	0 00		-1,678 55
WB1M 667	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	2 007	Apr 2001	1,976,894 700	Local	1,978,292 98	-1,398 28			
	200,000,000 00		999,913 34	Base	987,168 20	-707 25	0 00		-707 25



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 692	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 @ Jun 2001	3 952,633 360	Local	3,956,778 96	-4,145 60				
	400,000,000 00	2,052,207 24	Base	1,975,619 74	-2,152 40	0 00			-2,152 40
WB1M 693	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 @ Jun 2001	988,182 420	Local	989,194 74	-1,012 32				
	100,000,000 00	513,064 31	Base	493,904 93	-525 60	0 00			-525 60
WB1M 694	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 @ Jun 2001	988,302 830	Local	989,194 74	-891 91				
	100,000,000 00	513,126 83	Base	493,904 94	-463 08	0 00			-463 08
WB1M 706	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 @ Jul 2001	2 963,825 100	Local	2,967,150 00	-3,324 90				
	300,000,000 00	1,504,437 62	Base	1,506,422 06	-1,687 72	0 00			-1,687 72
WB1M 720	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	4 @ Jul 2001	3,951,670 520	Local	3,957,840 88	-6,170 36				
	400,000,000 00	2,041,037 82	Base	1,953,590 26	-3,186 99	0 00			-3,186 99
WB1M 736	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	3 @ Jul 2001	2,963,752 890	Local	2,966,354 22	-2,601 33				
	300,000,000 00	1,508,550 22	Base	1,533,901 77	-1,324 08	0 00			-1,324 08
WB1M 742	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 @ Mar 2001	989,411 940	Local	989,146 49	265 45				
	100,000,000 00	492,034 56	Base	493,584 10	132 01	0 00			132 01
WB1M 746	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	5 @ Jun 2001	4,939,588 150	Local	4,945,973 70	-6,385 55				
	500,000,000 00	2,584,392 52	Base	2,469,524 67	-3,340 92	0 00			-3,340 92
WB1M 747	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
	1 @ May 2001	988,254 660	Local	989,146 49	-891 83				
	100,000,000 00	517,548 97	Base	493,584 10	-467 05	0 00			-467 05

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts Trd Date		Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa Stl Date		Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
765		1 003 Jul 2001	Local	987,965 760	989,460 22	-1,494 46			
		100,000,000 00	Base	511,568 67	488,397 56	-773 83	0 00		-773 83
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
767		1 006 Jul 2001	Local	987,604 880	988,784 74	-1,179 86			
		100,000,000 00	Base	501,011 96	511,300 59	-598 54	0 00		-598 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
768		1 006 Jul 2001	Local	987,652 980	988,808 85	-1,155 87			
		100,000,000 00	Base	501,036 36	511,313 06	-586 37	0 00		-586 37
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
769		1 006 Jul 2001	Local	987,628 930	988,808 85	-1,179 92			
		100,000,000 00	Base	501,024 16	511,313 06	-598 57	0 00		-598 57
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
770		2 003 Jul 2001	Local	1,975,883 400	1,979,161 87	-3,278 47			
		200,000,000 00	Base	1,023,112 43	979,289 24	-1,697 59	0 00		-1,697 59
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
771		1 000 Mar 2001	Local	989,387 800	989,146 49	241 31			
		100,000,000 00	Base	490,538 47	493,584 10	119 64	0 00		119 64
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
772		4 000 May 2001	Local	3,953,789 400	3,956,489 45	-2,700 05			
		400,000,000 00	Base	2,092,345 35	1,975,178 43	-1,428 86	0 00		-1,428 86
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
793		1 000 Jun 2001	Local	987,845 440	989,194 74	-1,349 30			
		100,000,000 00	Base	517,137 09	493,904 94	-706 36	0 00		-706 36
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
796		4 000 Jun 2001	Local	3,951,285 520	3,956,778 96	-5,493 44			
		400,000,000 00	Base	2,068,497 97	1,975,619 74	-2,875 82	0 00		-2,875 82

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Ong Trds			
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
99X017950	Total		218,376,306 83	Local	218,598,114 27	-221,807 44		
			112,506,025 47	Base	109,395,652 54	-114,318 75	0 00	-114,318 75
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
051	1 06	Nov 2001	988,110 190	Local	985,852 34	2,257 85		
	100,000,000 00		515,991 14	Base	508,305 47	1,179 05	0 00	1,179 05
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
086	2 07	Dec 2001	1,976,991 080	Local	1,973,527 73	3,463 35		
	200,000,000 00		1,020,522 80	Base	1,057,316 57	1,787 78	0 00	1,787 78
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
090	2 07	Nov 2001	1,976,702 000	Local	1,971,704 68	4,997 32		
	200,000,000 00		1,034,605 83	Base	1,016,610 93	2,615 60	0 00	2,615 60
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
123	3 00	Dec 2001	2,967,294 720	Local	2,960,507 64	6,787 08		
	300,000,000 00		1,502,341 32	Base	1,544,496 84	3,436 30	0 00	3,436 30
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
149	1 06	Nov 2001	990,039 930	Local	985,732 53	4,307 40		
	100,000,000 00		514,226 74	Base	511,102 32	2,237 26	0 00	2,237 26
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
167	1 00	Dec 2001	988,519 630	Local	986,907 92	1,611 71		
	100,000,000 00		508,791 05	Base	525,627 16	829 55	0 00	829 55
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
198	2 08	Nov 2001	1,977,714 140	Local	1,971,896 42	5,817 72		
	200,000,000 00		1,025,444 79	Base	1,020,062 02	3,016 49	0 00	3,016 49
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02					
209	3 00	Dec 2001	2,966,932 920	Local	2,961,708 87	5,224 05		
	300,000,000 00		1,514,915 95	Base	1,518,270 55	2,667 40	0 00	2,667 40

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
210		2 00	Dec 2001	1,978,003 520	Local	1,975,113 57	2,889 95		
		200,000,000 00		1,009,968 60	Base	1,019,949 04	1,475 61	0 00	1,475 61
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
211		1 00	Dec 2001	989,050 000	Local	987,604 88	1,445 12		
		100,000,000 00		505,008 93	Base	514,048 34	737 88	0 00	737 88
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
261		2 00	Dec 2001	1,977,424 860	Local	1,973,599 73	3,825 13		
		200,000,000 00		1,017,385 09	Base	1,047,981 33	1,968 03	0 00	1,968 03
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
277		4 00	Dec 2001	3,956,007 040	Local	3,954,560 48	1,446 56		
		400,000,000 00		2,015,981 19	Base	1,959,880 17	737 17	0 00	737 17
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
307		1 00	Nov 2001	988,857 070	Local	986,187 96	2,669 11		
		100,000,000 00		512,030 19	Base	506,013 04	1,382 07	0 00	1,382 07
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
382		1 00	Dec 2001	988,688 320	Local	986,859 89	1,828 43		
		100,000,000 00		513,228 11	Base	522,937 05	949 14	0 00	949 14
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
391		2 00	Nov 2001	1,977,907 040	Local	1,973,671 76	4,235 28		
		200,000,000 00		1,025,742 59	Base	1,018,217 26	2,196 42	0 00	2,196 42
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
392		1 00	Nov 2001	988,977 640	Local	986,835 88	2,141 78		
		100,000,000 00		512,883 80	Base	510,391 51	1,110 72	0 00	1,110 72
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
422		1 00	Dec 2001	988,712 430	Local	987,172 17	1,540 26		
		100,000,000 00		513,240 62	Base	522,016 65	799 55	0 00	799 55

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
475		2 08 Dec 2001	1,977,762 360	Local	1,974,584 69	3,177 67			
	200,000,000 00		1,027,249 77	Base	1,045,838 98	1,650 48	0 00		1,650 48
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
513		2 08 Dec 2001	1,978,100 000	Local	1,973,359 65	4,740 35			
	200,000,000 00		1,024,853 61	Base	1,029,007 83	2,455 97	0 00		2,455 97
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
514		1 08 Dec 2001	989,074 120	Local	986,619 81	2,454 31			
	100,000,000 00		512,439 30	Base	519,159 34	1,271 58	0 00		1,271 58
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
544		1 08 Dec 2001	988,953 520	Local	987,412 52	1,541 00			
	100,000,000 00		512,574 61	Base	523,822 34	798 70	0 00		798 70
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
588		2 07 Dec 2001	1,977,521 280	Local	1,975,089 52	2,431 76			
	200,000,000 00		1,024,158 27	Base	1,049,562 57	1,259 40	0 00		1,259 40
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
588		1 08 Dec 2001	989,098 240	Local	986,355 86	2,742 38			
	100,000,000 00		509,682 32	Base	520,401 35	1,413 15	0 00		1,413 15
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
589		1 08 Dec 2001	988,784 740	Local	987,604 88	1,179 86			
	100,000,000 00		512,091 62	Base	517,998 76	611 05	0 00		611 05
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
678		2 08 Dec 2001	1,977,810 600	Local	1,973,335 65	4,474 95			
	200,000,000 00		1,021,539 17	Base	1,052,379 60	2,311 31	0 00		2,311 31
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
725		5 20 Dec 2001	4,945,853 050	Local	4,937,591 82	8,261 23			
	500,000,000 00		2,500,623 30	Base	2,585,718 56	4,176 88	0 00		4,176 88

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 757	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
	1 007	Nov 2001	990,112 440	Local	985,780 45	4,331 99			
	100,000,000 00		509,412 85	Base	512,507 25	2,228 81	0 00		2,228 81
WB1M 760	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
	1 006	Oct 2001	989,098 240	Local	985,780 45	3,317 79			
	100,000,000 00		508,099 77	Base	512,507 26	1,704 35	0 00		1,704 35
WB1M 794	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02						
	1 006	Dec 2001	988,519 630	Local	986,619 81	1,899 82			
	100,000,000 00		510,174 98	Base	531,689 42	980 50	0 00		980 50
<b>99X019907 Total</b>									
			49,446,620 75	Local	49,349,579 56	97,041 19			
			25,435,208 31	Base	25,723,819 51	49,988 20	0 00		49,988 20
WB1M 03	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 007	Oct 2001	989,822 460	Local	988,736 53	1,085 93			
	100,000,000 00		508,669 76	Base	525,414 59	558 06	0 00		558 06
WB1M 09	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	3 007	Jul 2001	2,962,237 560	Local	2,965,245 69	-3,008 13			
	300,000,000 00		1,495,041 30	Base	1,505,455 24	-1,518 20	0 00		-1,518 20
WB1M 010	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 007	Jul 2001	987,388 480	Local	988,134 27	-745 79			
	100,000,000 00		498,334 97	Base	499,798 32	-376 40	0 00		-376 40
WB1M 043	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	1 006	Oct 2001	989,870 770	Local	988,857 07	1,013 70			
	100,000,000 00		504,636 12	Base	518,655 53	516 78	0 00		516 78
WB1M 044	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
	19 000	Jul 2001	18,762,208 350	Local	18,781,127 42	-18,919 07			
	1,900,000,000 00		9,484,296 33	Base	9,557,422 97	-9,563 60	0 00		-9,563 60

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
044	5 Q8 Aug 2001	4,943,321 100	Local	4,939,323 48	3,997 62
	500,000,000 00	2,614,028 20	Base	2,536,539 56	2,113 95
					0 00
					2,113 95
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
076	1 Q8 Sep 2001	989,846 610	Local	987,268 30	2,578 31
	100,000,000 00	484,727 89	Base	511,207 53	1,262 60
					0 00
					1,262 60
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
077	7 Q8 Sep 2001	6,928 757 220	Local	6,911,022 32	17,734 90
	700,000,000 00	3,393,012 41	Base	3,562,433 32	8,684 78
					0 00
					8,684 78
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
103	1 Q8 Aug 2001	988,736 530	Local	988,086 12	650 41
	100,000,000 00	524,524 73	Base	501,354 90	345 04
					0 00
					345 04
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
129	4 Q7 Sep 2001	3,959,579 760	Local	3,949,650 08	9,929 68
	400,000,000 00	1,955,240 49	Base	2,002,472 59	4,903 28
					0 00
					4,903 28
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
136	1 Q8 Oct 2001	989,870 770	Local	988,857 07	1,013 70
	100,000,000 00	502,656 38	Base	518,655 53	514 76
					0 00
					514 76
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
169	1 Q8 Aug 2001	987,532 740	Local	988,808 85	-1,276 11
	100,000,000 00	513,418 27	Base	500,633 92	-663 45
					0 00
					-663 45
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
173	2 Q8 Aug 2001	1,975,017 380	Local	1,977,617 70	-2,600 32
	200,000,000 00	1,026,811 53	Base	1,001,267 84	-1,351 91
					0 00
					-1,351 91
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
176	1 Q8 Oct 2001	989,774 140	Local	988,857 07	917 07
	100,000,000 00	503,300 15	Base	518,655 54	466 33
					0 00
					466 33

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 194	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	5	01 Oct 2001	4,948,387 650	Local 10,964 40		
	500,000,000 00		2,438,070 60	Base 5,402 16	0 00	5,402 16
WB1M 204	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	1	05 Apr 2001	988,519 630	Local -506 25		
	100,000,000 00		503,650 75	Base 490,260 13	0 00	-257 93
WB1M 225	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	1	07 Oct 2001	989,894 940	Local 1,037 87		
	100,000,000 00		503,361 58	Base 518,655 53	0 00	527 76
WB1M 236	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	3	02 Oct 2001	2,969,322 420	Local 6,844 44		
	300,000,000 00		1,473,377 79	Base 1,507,209 69	0 00	3,396 21
WB1M 244	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	4	03 Sep 2001	3,955,621 200	Local 4,576 14		
	400,000,000 00		2,074,723 32	Base 2,063,234 43	0 00	2 400 19
WB1M 265	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	2	04 Sep 2001	1,977,762 360	Local 2,624 75		
	200,000,000 00		1,032,589 73	Base 1,034,379 56	0 00	1,370 38
WB1M 282	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	2	03 Oct 2001	1,979,306 760	Local 4,169 15		
	200,000,000 00		983,715 46	Base 997,642 01	0 00	2,072 07
WB1M 283	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	3	03 Oct 2001	2,968,887 690	Local 6,433 74		
	300,000,000 00		1,475,537 19	Base 1,502,260 40	0 00	3,197 57
WB1M 301	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01			
	1	05 Sep 2001	988,519 630	Local 962 85		
	100,000,000 00		516,798 06	Base 517,381 00	0 00	503 38



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
311	1	06 Oct 2001	990,160 790	Local	988,857 07	1,303 72			
	100,000,000	00	496,664 65	Base	518,655 54	653 95	0 00		653 95
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
328	1	04 Oct 2001	989,677 530	Local	987,460 60	2,216 93			
	100,000,000	00	492,364 57	Base	503,506 16	1,102 92	0 00		1,102 92
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
329	3	04 Oct 2001	2,969,105 040	Local	2,962,477 98	6,627 06			
	300,000,000	00	1,477,129 76	Base	1,511,357 53	3,296 97	0 00		3,296 97
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
329	2	07 Aug 2001	1,975,450 300	Local	1,977,617 70	-2,167 40			
	200,000,000	00	1,018,542 18	Base	1,001,267 84	-1,117 51	0 00		-1,117 51
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
330	5	07 Aug 2001	4,938,505 450	Local	4,944,622 93	-6,117 48			
	500,000,000	00	2,546,293 42	Base	2,495,946 54	-3,154 17	0 00		-3,154 17
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
360	1	09 Oct 2001	990,064 100	Local	988,857 07	1,207 03			
	100,000,000	00	502,259 52	Base	518,655 53	612 33	0 00		612 33
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
375	6	06 Aug 2001	5,926,495 200	Local	5,929,552 12	-3,056 92			
	600,000,000	00	3,065,775 97	Base	3,076,842 96	-1,581 34	0 00		-1,581 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
396	2	05 Oct 2001	1,979,451 660	Local	1,974,969 30	4,482 36			
	200,000,000	00	1,001,206 65	Base	1,015,529 22	2,267 18	0 00		2,267 18
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
397	2	05 Oct 2001	1,979,403 360	Local	1,975,450 30	3,953 06			
	200,000,000	00	1,001,182 22	Base	1,004,516 48	1,999 46	0 00		1,999 46

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls				
Notional Pa	Std Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
411	2 09	Aug 2001	1,975,883 400	Local	1,976,605 66	-722 26		
	200,000,000 00		1,013,825 77	Base	1,024,079 40	-370 59	0 00	-370 59
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
412	6 09	Aug 2001	5,927,505 780	Local	5,930,973 34	-3,467 56		
	600,000,000 00		3,041,403 22	Base	3,082,723 20	-1,779 20	0 00	-1,779 20
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
412	1 00	Sep 2001	988,543 730	Local	987,556 78	986 95		
	100,000,000 00		506,925 23	Base	517,381 00	506 11	0 00	506 11
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
435	3 00	Oct 2001	2,969,902 290	Local	2,963,175 45	6,726 84		
	300,000,000 00		1,491,781 92	Base	1,506,774 71	3,378 89	0 00	3,378 89
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
436	1 00	Oct 2001	989,919 100	Local	987,701 09	2,218 01		
	100,000,000 00		497,236 36	Base	501,357 07	1,114 11	0 00	1,114 11
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
443	1 00	Sep 2001	988,832 960	Local	987,556 78	1,276 18		
	100,000,000 00		506,579 13	Base	517,380 99	653 79	0 00	653 79
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
445	6 00	Aug 2001	5,930,828 640	Local	5,930,395 84	432 80		
	600,000,000 00		3,052,004 42	Base	3,087,169 61	222 71	0 00	222 71
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
468	2 09	Aug 2001	1,976,750 160	Local	1,975,811 20	938 96		
	200,000,000 00		1,022,375 18	Base	1,024,655 69	485 63	0 00	485 63
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01					
469	3 00	Aug 2001	2,965,053 000	Local	2,963,752 89	1,300 11		
	300,000,000 00		1,533,525 41	Base	1,537,002 26	672 42	0 00	672 42

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
469	3	09 Oct 2001	2,969,829 780	Local	2,962,718 47	7,111 31			
	300,000,000 00		1,491,151 53	Base	1,515,726 26	3,570 59	0 00		3,570 59
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
470	1	09 Oct 2001	989,870 770	Local	987,580 83	2,289 94			
	100,000,000 00		497,014 11	Base	514,035 82	1,149 78	0 00		1,149 78
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
473	1	09 Oct 2001	990,184 960	Local	988,351 00	1,833 96			
	100,000 000 00		505,588 44	Base	515,622 72	936 42	0 00		936 42
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
478	1	00 Sep 2001	988,808 850	Local	987,580 83	1,228 02			
	100,000,000 00		514,675 01	Base	517,393 60	639 18	0 00		639 18
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
501	1	00 Aug 2001	988,302 830	Local	987,917 63	385 20			
	100,000,000 00		510,656 07	Base	512,334 08	199 03	0 00		199 03
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
504	5	00 Aug 2001	4,941,393 700	Local	4,939,636 30	1,757 40			
	500,000,000 00		2,553,218 12	Base	2,566,733 52	908 04	0 00		908 04
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
521	18	03 Mar 2001	17,798,559 300	Local	17,794,461 82	4,097 48			
	1,800,000,000 00		8,881,481 09	Base	9,050,460 29	2,044 64	0 00		2,044 64
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
522	5	03 Mar 2001	4,944,164 800	Local	4,942,766 83	1,397 97			
	500,000,000 00		2,467,138 24	Base	2,520,316 80	697 59	0 00		697 59
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
524	3	07 May 2001	2,965,920 360	Local	2,966,576 79	-656 43			
	300 000,000 00		1,539,016 08	Base	1,468,851 63	-340 62	0 00		-340 62

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Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds		Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
526	1 08	Sep 2001	989,822 460	Local	987,580 83	2,241 63			
	100,000,000 00		490,556 01	Base	517,393 59	1,110 95	0 00		1,110 95
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
527	6 08	Sep 2001	5,939,224 620	Local	5,926,206 57	13,018 05			
	600,000,000 00		2,943,479 72	Base	3,123,703 71	6,451 74	0 00		6,451 74
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
528	4 08	Sep 2001	3,959,386 440	Local	3,951,911 23	7,475 21			
	400,000,000 00		1,962,271 92	Base	2,064,872 26	3,704 71	0 00		3,704 71
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
529	2 00	Oct 2001	1,979,693 220	Local	1,975,113 57	4,579 65			
	200,000,000 00		993,606 03	Base	1,026,071 55	2,298 52	0 00		2,298 52
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
530	2 00	Oct 2001	1,979,644 920	Local	1,975,065 48	4,579 44			
	200,000,000 00		993,583 79	Base	1,024,071 45	2,298 42	0 00		2,298 42
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
533	1 00	Jun 2001	988,086 120	Local	988,525 03	-438 91			
	100,000,000 00		503,133 45	Base	488,331 36	-223 49	0 00		-223 49
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
539	1 08	Aug 2001	988,206 500	Local	987,869 50	337 00			
	100,000,000 00		519,994 26	Base	517,347 25	177 33	0 00		177 33
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
542	3 08	Aug 2001	2,964,547 260	Local	2,964,089 87	457 39			
	300,000,000 00		1,559,944 77	Base	1,563,162 81	240 68	0 00		240 68
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
579	2 08	Aug 2001	1,976,124 080	Local	1,975,498 40	625 68			
	200,000,000 00		1,042,603 06	Base	1,037,729 31	330 11	0 00		330 11

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SU Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
581		3 08 Aug 2001	2,964,113 910	Local	2,963,367 90	746 01			
	300,000,000 00		1,563,866 50	Base	1,556,657 16	393 59	0 00		393 59
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
585		1 08 Sep 2001	989,749 990	Local	988,086 12	1 663 87			
	100,000,000 00		489,926 25	Base	512,026 23	823 62	0 00		823 62
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
586		2 08 Sep 2001	1,979,451 660	Local	1,976,220 38	3,231 28			
	200,000,000 00		979,828 57	Base	1,024,077 40	1,599 48	0 00		1 599 48
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
608		1 08 Oct 2001	989,846 610	Local	987,532 74	2,313 87			
	100,000,000 00		495,715 18	Base	512,035 73	1,158 79	0 00		1,158 79
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
609		2 08 Oct 2001	1,979,596 600	Local	1,975,065 48	4,531 12			
	200,000,000 00		991,381 98	Base	1,024,071 45	2,269 18	0 00		2,269 18
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
619		2 07 Aug 2001	1,976,557 480	Local	1,975,474 36	1,083 12			
	200,000,000 00		1,058,248 87	Base	1,036,333 93	579 90	0 00		579 90
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
622		1 07 Aug 2001	988,254 660	Local	987,677 04	577 62			
	100,000,000 00		529,111 54	Base	517,444 00	309 26	0 00		309 26
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
627		7 08 Jul 2001	6,914,412 820	Local	6,920,288 15	-5,875 33			
	700,000,000 00		3,504,915 87	Base	3,505,025 00	-2,978 20	0 00		-2,978 20
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01						
633		1 08 Sep 2001	989,822 460	Local	988,110 19	1,712 27			
	100,000,000 00		479,568 98	Base	512 038 70	829 59	0 00		829 59

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Futures Gr/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Futures Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
634	3 Q0	Sep 2001	2,969,105 040	Local	2,964,186 13
	300,000,000 00		1,438,531 39	Base	1,534,065 18
					4,918 91
					2,383 21
					0 00
					2,383 21
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
649	2 Q0	Jun 2001	1,976,268 540	Local	1,977,098 26
	200,000,000 00		1,016,592 54	Base	976,686 54
					-829 72
					-426 81
					0 00
					-426 81
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
652	4 Q0	Aug 2001	3,953,307 640	Local	3,950,660 04
	400,000,000 00		2,099,997 02	Base	2,051,380 27
					2,647 60
					1,406 40
					0 00
					1,406 40
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
656	1 Q0	Aug 2001	988,351 000	Local	987,628 93
	100,000,000 00		525,012 05	Base	519,887 87
					722 07
					383 56
					0 00
					383 56
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
656	CXL	-1 Q0	Aug 2001	Local	-988,351 000
	-100,000,000 00		-525,012 05	Base	-519,887 87
					-722 07
					-383 56
					0 00
					-383 56
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
657	1 Q0	Aug 2001	988,351 000	Local	987,701 09
	100,000,000 00		525,012 05	Base	513,209 49
					649 91
					345 23
					0 00
					345 23
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
658	3 Q0	Oct 2001	2,968,815 240	Local	2,962,598 22
	300,000,000 00		1,486,485 80	Base	1,536,107 18
					6,217 02
					3,112 86
					0 00
					3,112 86
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
680	5 Q0	Sep 2001	4,948,749 950	Local	4,940,984 35
	500,000,000 00		2,404,102 73	Base	2,555,477 81
					7,765 60
					3,772 52
					0 00
					3,772 52
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
681	2 Q0	Sep 2001	1,979,548 280	Local	1,975,835 34
	200,000,000 00		961,664 55	Base	1,009,355 46
					3,712 94
					1,803 75
					0 00
					1,803 75

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
703	1 Q0	Aug 2001	988,254 660	Local	409 22
	100,000,000 00		532,570 44	Base	220 53
					0 00
					220 53
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
720	3 Q05	Oct 2001	2,969,032 590	Local	6,290 09
	300,000,000 00		1,524,004 43	Base	3,228 70
					0 00
					3,228 70
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
723	3 Q0	Sep 2001	2,969,322 420	Local	6,146 97
	300,000,000 00		1,469,220 74	Base	3,041 52
					0 00
					3,041 52
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
724	3 Q0	Sep 2001	2,969,539 830	Local	7,230 15
	300,000,000 00		1,469,328 31	Base	3,577 48
					0 00
					3,577 48
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
738	1 Q0	Aug 2001	988,423 260	Local	577 82
	100,000,000 00		526,434 23	Base	307 75
					0 00
					307 75
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
761	2 Q05	Oct 2001	1,979,596 600	Local	4,386 84
	200,000,000 00		1,016,918 77	Base	2,253 52
					0 00
					2,253 52
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
771	1 Q06	Jul 2001	987,244 260	Local	-1,154 91
	100,000,000 00		500,829 01	Base	-585 89
					0 00
					-585 89
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
773	1 Q0	Aug 2001	988,278 740	Local	433 30
	100,000,000 00		525,863 12	Base	230 56
					0 00
					230 56
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01		
793	10 Q05	Sep 2001	9,897,499 900	Local	23,134 24
	1,000,000,000 00		4,895,303 45	Base	11,442 19
					0 00
					11,442 19

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
99X020806	Total		240,296,633 75	Local	202,457 18
			121,732,134 61	Base	100,759 82
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
042	1 03	Feb 2001	151,138 270	Local	1,550 39
	100,000 00		78,894 18	Base	809 30
					0 00
					809 30
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
042	CXL	-1 03	Feb 2001	Local	-1,550 39
	-100,000 00		-78,894 18	Base	-809 30
					0 00
					-809 30
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
044	1 03	Feb 2001	151,138 270	Local	1,550 39
	100,000 00		79,408 05	Base	814 57
					0 00
					814 57
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
103	2 07	Feb 2001	302,679 720	Local	3,503 96
	200,000 00		158,846 32	Base	1,838 88
					0 00
					1,838 88
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
104	3 07	Feb 2001	454,170 930	Local	5,307 93
	300,000 00		238,348 90	Base	2,785 61
					0 00
					2,785 61
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
105	2 07	Feb 2001	302,881 560	Local	3,606 44
	200,000 00		158,952 24	Base	1,892 66
					0 00
					1,892 66
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
133	1 01	Jan 2001	149,786 740	Local	1,335 63
	100,000 00		83,595 98	Base	745 42
					0 00
					745 42
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
138	2 03	Feb 2001	303,893 520	Local	4,618 40
	200,000 00		160,303 83	Base	2,436 21
					0 00
					2,436 21



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
139	1	Feb 2001	151,845 390	Local	149,687 26	2,158 13			
	100,000 00		80,098 44	Base	85,441 49	1,138 41	0 00		1,138 41
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
150	2	Jan 2001	301,371 980	Local	296,902 22	4,469 76			
	200,000 00		164,036 77	Base	160,594 41	2,432 89	0 00		2,432 89
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
151	1	Jan 2001	150,736 150	Local	148,451 11	2,285 04			
	100,000 00		82,045 69	Base	80,297 21	1,243 75	0 00		1,243 75
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
208	6	Jan 2001	902,312 700	Local	890,706 66	11,606 04			
	600,000 00		492,752 97	Base	481,783 23	6,338 06	0 00		6,338 06
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
235	4	Jan 2001	603,547 120	Local	597,073 62	6,473 50			
	400,000 00		334,546 17	Base	323,077 19	3,588 26	0 00		3,588 26
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
236	5	Jan 2001	754,936 550	Local	751,828 51	3,108 04			
	500,000 00		418,461 33	Base	412,881 48	1,722 78	0 00		1,722 78
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
237	1	Jan 2001	150,836 550	Local	150,635 83	200 72			
	100,000 00		83,608 70	Base	83,512 50	111 26	0 00		111 26
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
262	4	Feb 2001	606,774 000	Local	602,543 32	4,230 68			
	400,000 00		334,878 57	Base	334,050 02	2,334 91	0 00		2,334 91
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
278	1	Mar 2001	152,098 990	Local	149,687 26	2,411 73			
	100,000 00		79,395 67	Base	85,441 49	1,258 92	0 00		1,258 92

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
279	2 05	Mar 2001	304,401 140	Local	299,374 52
	200,000 00		158,897 40	Base	170,882 97
					5,026 62
					2,623 90
					0 00
					2,623 90
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
280	2 05	Mar 2001	303,893 520	Local	299,474 00
	200,000 00		158,632 42	Base	170,939 76
					4,419 52
					2,306 99
					0 00
					2,306 99
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
295	2 02	Feb 2001	303,589 460	Local	301,271 66
	200,000 00		167,551 02	Base	167,025 01
					2,317 80
					1,279 19
					0 00
					1,279 19
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
296	4 02	Feb 2001	606,976 440	Local	602,844 28
	400,000 00		334,990 30	Base	334,216 87
					4,132 16
					2,280 54
					0 00
					2,280 54
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
322	2 05	Feb 2001	302,377 260	Local	302,025 57
	200,000 00		166,367 97	Base	169,061 77
					351 69
					193 50
					0 00
					193 50
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
358	1 05	Feb 2001	151,239 010	Local	151,289 42
	100,000 00		83,136 08	Base	85,493 65
					-50 41
					-27 71
					0 00
					-27 71
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
380	1 07	Feb 2001	151,138 270	Local	151,289 42
	100,000 00		82,068 08	Base	85,493 65
					-151 15
					-82 07
					0 00
					-82 07
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
381	2 07	Feb 2001	302,075 220	Local	302,679 72
	200,000 00		164,026 84	Base	171,044 31
					-604 50
					-328 24
					0 00
					-328 24
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01		
404	1 07	Mar 2001	152,302 260	Local	149,737 00
	100,000 00		77,293 40	Base	85,469 88
					2,565 26
					1,301 87
					0 00
					1,301 87

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
458	181 00	Mar 2001	27,826,080 250	Local	27,206,453 55	619,626 70			
	18,100,000 00		14,188,518 32	Base	15,039,803 79	315,947 66	0 00		315,947 66
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
466	1 00	Feb 2001	151,845 390	Local	151,339 86	505 53			
	100,000 00		81,055 07	Base	85,522 15	269 85	0 00		269 85
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
467	3 00	Feb 2001	455,384 190	Local	452,217 93	3,166 26			
	300,000 00		243,084 08	Base	256,400 72	1,690 15	0 00		1,690 15
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
501	2 00	Feb 2001	302,881 560	Local	299,076 42	3,805 14			
	200,000 00		159,012 82	Base	170,712 82	1,997 70	0 00		1,997 70
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
501	CXL	-2 00	Feb 2001 -302,881 560	Local	-299,076 42	-3,805 14			
	-200,000 00		-159,012 82	Base	-170,712 82	-1,997 70	0 00		-1,997 70
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
502	2 00	Feb 2001	302,578 840	Local	299,076 42	3,502 42			
	200,000 00		158,853 89	Base	170,712 82	1,838 77	0 00		1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
502	CXL	-2 00	Feb 2001 -302,578 840	Local	-299,076 42	-3,502 42			
	-200,000 00		-158,853 89	Base	-170,712 82	-1,838 77	0 00		-1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
538	2 00	Feb 2001	302,578 840	Local	299,076 42	3,502 42			
	200,000 00		158,853 89	Base	170,712 82	1,838 77	0 00		1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
538	CXL	-2 00	Feb 2001 -302,578 840	Local	-299,076 42	-3,502 42			
	-200,000 00		-158,853 89	Base	-170,712 82	-1,838 77	0 00		-1,838 77

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
539	2 00	Feb 2001	302,578 840	Local	298,877 90	3,700 94			
	200,000 00		158,853 89	Base	170,599 51	1,942 99	0 00		1,942 99
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
541	2 00	Feb 2001	302,881 560	Local	298,977 16	3,904 40			
	200,000 00		159,012 82	Base	170,656 16	2,049 81	0 00		2,049 81
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
549	48 00	Mar 2001	7,426,451 520	Local	7,334,070 19	92,381 33			
	4,800,000 00		3,705,799 31	Base	3,768,959 98	46,098 28	0 00		46,098 28
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
561	2 05	Feb 2001	300,470 940	Local	299,076 42	1,394 52			
	200,000 00		159,700 30	Base	170,712 82	741 19	0 00		741 19
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES	MAR01						
562	2 05	Feb 2001	301,071 220	Local	299,076 42	1,994 80			
	200,000 00		160,019 35	Base	170,712 82	1,060 24	0 00		1,060 24
	<b>99X021507 Total</b>								
			45,083,766 66	Local	44,282,218 80	801,547 86			
			23,198,286 28	Base	24,254,389 81	410,030 73	0 00		410,030 73
WB1M	99X021747	AUSTRALIA TBONDS 3YR FUTURES	MAR01						
518	9 00	Mar 2001	1,085,776 650	Local	1,062,502 74	23,273 91			
	900,000 00		541,802 55	Base	574,707 73	11,613 68	0 00		11,613 68
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
046	6 000	Jul 2001	5,917,847 280	Local	5,923,970 34	-6,123 06			
	600,000,000 00		2,991,471 80	Base	3,089,647 22	-3,095 21	0 00		-3,095 21

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
079	5 08	Sep 2001	4,947,059 700	Local	4,932,859 29	14,200 41			
	500,000,000 00		2,422,575 14	Base	2,559 558 08	6,953 95	0 00		6,953 95
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
085	2 07	Dec 2001	1,978,679 060	Local	1,971,441 11	7,237 95			
	200,000 000 00		1,021,394 13	Base	1,019,727 93	3,736 23	0 00		3,736 23
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
122	1 00	Dec 2001	989,822 460	Local	986,044 10	3,778 36			
	100,000,000 00		501,147 11	Base	500,022 97	1,912 98	0 00		1,912 98
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
135	2 02	Oct 2001	1,979,499 980	Local	1,973,215 66	6,284 32			
	200,000,000 00		1,005,190 09	Base	1,036,332 31	3,191 17	0 00		3,191 17
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
175	1 03	Oct 2001	989,701 680	Local	986,691 83	3,009 85			
	100,000,000 00		503,263 31	Base	511,303 71	1,530 51	0 00		1,530 51
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
202	2 06	Nov 2001	1,979,065 280	Local	1,972,256 03	6,809 25			
	200,000,000 00		1,026,145 35	Base	1,018,670 24	3,530 59	0 00		3,530 59
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
242	1 03	Sep 2001	988,230 580	Local	986,811 87	1,418 71			
	100,000,000 00		518,326 94	Base	516,793 38	744 11	0 00		744 11
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
259	1 00	Dec 2001	989,580 930	Local	985,708 58	3,872 35			
	100,000,000 00		509,139 39	Base	509,315 62	1,992 32	0 00		1,992 32
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
260	1 00	Dec 2001	989,653 380	Local	985,900 28	3,753 10			
	100,000,000 00		509,176 66	Base	499,851 44	1,930 87	0 00		1,930 97

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
271	1	05 Oct 2001	989,894 940	Local	986,691 83	3,203 11			
	100,000,000 00		501,183 81	Base	511,303 71	1,621 73	0 00		1,621 73
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
276	4	08 Dec 2001	3,958,516 920	Local	3,944,008 58	14,508 34			
	400,000,000 00		2,017,260 22	Base	2,004,147 96	7,393 45	0 00		7,393 45
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
309	3	06 Oct 2001	2,970,554 880	Local	2,960,435 65	10,119 23			
	300,000,000 00		1,490,030 33	Base	1,534,295 35	5,075 81	0 00		5,075 81
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
381	1	02 Dec 2001	989,629 230	Local	985,900 28	3,728 95			
	100,000,000 00		513,716 53	Base	499,851 44	1,935 70	0 00		1,935 70
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
389	2	00 Nov 2001	1,979,355 060	Local	1,972,280 00	7,075 06			
	200,000,000 00		1,026,493 53	Base	1,018,682 62	3,669 13	0 00		3,669 13
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
390	1	00 Nov 2001	989,701 680	Local	986,092 05	3,609 63			
	100,000,000 00		513,259 29	Base	510,598 46	1,871 95	0 00		1,871 95
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
414	1	09 Aug 2001	986,859 890	Local	986,811 87	48 02			
	100,000,000 00		506,357 81	Base	511,760 64	24 64	0 00		24 64
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
436	2	00 Oct 2001	1,980,708 440	Local	1,973,479 68	7,228 76			
	200,000,000 00		1,004,021 11	Base	1,008,053 42	3,664 26	0 00		3,664 26
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
438	1	08 Oct 2001	989,846 610	Local	986,283 90	3,562 71			
	100,000,000 00		497,199 95	Base	516,319 62	1,789 55	0 00		1,789 55

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 439	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1	00B Oct 2001	989,870 770	Local	986,235 93	3,634 84			
	100,000,000 00		497,212 09	Base	516,689 00	1,825 78	0 00		1,825 78
WB1Q 454	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	9	0Q Sep 2001	8,899,062 660	Local	8,889,093 36	9,969 30			
	900,000,000 00		4,627,512 58	Base	4,646,329 10	5,184 04	0 00		5,184 04
WB1Q 455	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	9	0Q Sep 2001	8,899,279 650	Local	8,889,093 36	10,186 29			
	900,000,000 00		4,627,625 42	Base	4,646,329 10	5,296 87	0 00		5,296 87
WB1Q 464	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	9	0Q Sep 2001	8,899,279 650	Local	8,889,093 36	10,186 29			
	900,000,000 00		4,627,625 42	Base	4,646,329 10	5,296 87	0 00		5,296 87
WB1Q 464	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	CXL	-9 0Q Sep 2001	-8,899,279 650	Local	-8,889,093 36	-10,186 29			
	-900,000,000 00		-4,627,625 42	Base	-4,646,329 10	-5,296 87	0 00		-5,296 87
WB1Q 465	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	9	0Q Sep 2001	8,899,062 660	Local	8,889,093 36	9,969 30			
	900,000,000 00		4,627,512 58	Base	4,646,329 10	5,184 04	0 00		5,184 04
WB1Q 465	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	CXL	-9 0Q Sep 2001	-8,899,062 660	Local	-8,889,093 36	-9,969 30			
	-900,000,000 00		-4,627,512 58	Base	-4,646,329 10	-5,184 04	0 00		-5,184 04
WB1M 470	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1	0Q Oct 2001	990,402 590	Local	986,355 86	4,046 73			
	100,000,000 00		505,699 56	Base	503,929 21	2,066 26	0 00		2,066 26
WB1M 471	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1	0Q Oct 2001	990,426 780	Local	986,355 86	4,070 92			
	100,000,000 00		505,711 91	Base	503,929 21	2,078 61	0 00		2,078 61

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gn/Ls			
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
473	89 00 Sep 2001	88,023,303 320	Local	87,903,256 56	120,046 76		
	8,900,000,000 00	45,772,117 73	Base	45,947,032 21	62,424 32	0 00	62,424 32
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
473	CXL -89 00 Sep 2001	-88,023,303 320	Local	-87,903,256 56	-120,046 76		
	-8,900,000,000 00	-45,772,117 73	Base	-45,947,032 21	-62,424 32	0 00	-62,424 32
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
474	10 00 Sep 2001	9,890,982 400	Local	9,876,770 40	14,212 00		
	1,000,000,000 00	4,961,316 77	Base	5,162,587 89	7,128 74	0 00	7,128 74
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
474	1 00 Dec 2001	989,798 300	Local	985,996 15	3,802 15		
	100,000,000 00	514,101 24	Base	503,646 84	1,974 84	0 00	1,974 84
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
474	CXL -10 00 Sep 2001	-9,890,982 400	Local	-9,876,770 40	-14,212 00		
	-1,000,000,000 00	-4,961,316 77	Base	-5,162,587 89	-7,128 74	0 00	-7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
475	96 00 Sep 2001	94,951,115 520	Local	94,816,995 84	134,119 68		
	9,600,000,000 00	47,627,479 56	Base	49,560,843 74	67,274 43	0 00	67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
475	CXL -96 00 Sep 2001	-94,951,115 520	Local	-94,816,995 84	-134,119 68		
	-9,600,000,000 00	-47,627,479 56	Base	-49,560,843 74	-67,274 43	0 00	-67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
476	19 00 Sep 2001	18,791,950 000	Local	18,765,863 76	26,086 24		
	1,900,000,000 00	9,426,042 12	Base	9,808,916 99	13,084 86	0 00	13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02				
476	CXL -19 00 Sep 2001	-18,791,950 000	Local	-18,765,863 76	-26,086 24		
	-1,900,000,000 00	-9,426,042 12	Base	-9,808,916 99	-13,084 86	0 00	-13,084 86



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET.**

Serving institutional investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1Q 479	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		10 00 Sep 2001	9,890,982 40	Local	9,876,770 40	14,212 00			
		1,000,000,000 00	4,961,316 77	Base	5,162,587 89	7,128 74	0 00		7,128 74
WB1Q 479	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		CXL -10 00 Sep 2001	-9,890,982 40	Local	-9,876,770 40	-14,212 00			
		-1,000,000,000 00	-4,961,316 77	Base	-5,162,587 89	-7,128 74	0 00		-7,128 74
WB1Q 480	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		96 00 Sep 2001	94,951,115 520	Local	94,816,995 84	134,119 68			
		9,600,000,000 00	47,627,479 56	Base	49,560,843 74	67,274 43	0 00		67,274 43
WB1Q 480	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		CXL -96 00 Sep 2001	-94,951,115 520	Local	-94,816,995 84	-134,119 68			
		-9,600,000,000 00	-47,627,479 56	Base	-49,560,843 74	-67,274 43	0 00		-67,274 43
WB1Q 481	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		19 00 Sep 2001	18,791,950 000	Local	18,765,863 76	26,086 24			
		1,900,000,000 00	9,426,042 12	Base	9,808,916 99	13,084 86	0 00		13,084 86
WB1Q 481	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		CXL -19 00 Sep 2001	-18,791,950 000	Local	-18,765,863 76	-26,086 24			
		-1,900,000,000 00	-9,426,042 12	Base	-9,808,916 99	-13,084 86	0 00		-13,084 86
WB1Q 482	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		89 00 Sep 2001	88,023,303 320	Local	87,903,256 56	120,046 76			
		8,900,000,000 00	44,152,488 96	Base	45,947,032 21	60,215 45	0 00		60,215 45
WB1Q 482	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		CXL -89 00 Sep 2001	-88,023,303 320	Local	-87,903,256 56	-120,046 76			
		-8,900,000,000 00	-44,152,488 96	Base	-45,947,032 21	-60,215 45	0 00		-60,215 45
WB1Q 483	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
		9 00 Sep 2001	8,899,062 660	Local	8,889,093 36	9,969 30			
		900,000,000 00	4,627,512 58	Base	4,646,329 10	5,184 04	0 00		5,184 04

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 30, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1Q 483	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
	CXL	-9 00 Sep 2001	-8,899,062 660	Local	
				-8,889,093 36	
		-900,000,000 00	-4,627,512 58	Base	
				-4,646,329 10	0 00
					-5,184 04
WB1Q 484	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		10 00 Sep 2001	9,890,982 400	Local	
				9,876,770 40	
		1,000,000,000 00	4,961,316 77	Base	
				5,162,587 89	0 00
					7,128 74
WB1Q 484	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
	CXL	-10 00 Sep 2001	-9,890,982 400	Local	
				-9,876,770 40	
		-1,000,000,000 00	-4,961,316 77	Base	
				-5,162,587 89	0 00
					-7,128 74
WB1Q 485	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		96 00 Sep 2001	94,951,115 520	Local	
				94,816,995 84	
		9,600,000,000 00	47,627,479 56	Base	
				49,560,843 74	0 00
					67,274 43
WB1Q 485	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
	CXL	-96 00 Sep 2001	-94,951,115 520	Local	
				-94,816,995 84	
		-9,600,000,000 00	-47,627,479 56	Base	
				-49,560,843 74	0 00
					-67,274 43
WB1Q 486	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		19 00 Sep 2001	18,791,950 000	Local	
				18,765,863 76	
		1,900,000,000 00	9,426,042 12	Base	
				9,808,916 99	0 00
					13,084 86
WB1Q 486	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
	CXL	-19 00 Sep 2001	-18,791,950 000	Local	
				-18,765,863 76	
		-1,900,000,000 00	-9,426,042 12	Base	
				-9,808,916 99	0 00
					-13,084 86
WB1Q 487	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		89 00 Sep 2001	88,023,303 320	Local	
				87,903,256 56	
		8,900,000,000 00	44,152,488 96	Base	
				45,947,032 21	0 00
					60,215 45
WB1Q 487	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
	CXL	-89 00 Sep 2001	-88,023,303 320	Local	
				-87,903,256 56	
		-8,900,000,000 00	-44,152,488 96	Base	
				-45,947,032 21	0 00
					-60,215 45

# Realized Gain/Loss - Futures Contracts

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Composite

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
488		10 07 Sep 2001	9,890,982 400	Local	9,876,770 40	14,212 00			
	1,000,000,000 00		4,961,316 77	Base	5,162,587 89	7,128 74	0 00		7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
488		CXL -10 07 Sep 2001	-9,890,982 400	Local	-9,876,770 40	-14,212 00			
	-1,000,000,000 00		-4,961,316 77	Base	-5,162,587 89	-7,128 74	0 00		-7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
489		96 07 Sep 2001	94,951,115 520	Local	94,816,995 84	134,119 68			
	9,600,000,000 00		47,627,479 56	Base	49,560,843 74	67,274 43	0 00		67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
489		CXL -96 07 Sep 2001	-94,951,115 520	Local	-94,816,995 84	-134,119 68			
	-9,600,000,000 00		-47,627,479 56	Base	-49,560,843 74	-67,274 43	0 00		-67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
490		19 07 Sep 2001	18 791,950 000	Local	18,765,863 76	26,086 24			
	1,900,000,000 00		9,426,042 12	Base	9,808,916 99	13,084 86	0 00		13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
490		CXL -19 07 Sep 2001	-18,791,950 000	Local	-18,765,863 76	-26,086 24			
	-1,900,000,000 00		-9,426,042 12	Base	-9,808,916 99	-13,084 86	0 00		-13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
491		89 07 Sep 2001	88,023,303 320	Local	87,903,256 56	120,046 76			
	8,900,000,000 00		44,152,488 96	Base	45,947,032 21	60,215 45	0 00		60,215 45
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
491		CXL -89 07 Sep 2001	-88,023,303 320	Local	-87,903,256 56	-120,046 76			
	-8,900,000,000 00		-44,152,488 96	Base	-45,947,032 21	-60,215 45	0 00		-60,215 45
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
495		9 08 Sep 2001	8,899,279 650	Local	8,889,093 36	10,186 29			
	900,000 000 00		4,581,349 17	Base	4,646,329 10	5,243 90	0 00		5,243 90

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1Q 496	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		10 07 Sep 2001	9,890,982 400	Local	14,212 00
				Base	7,128 74
		1,000,000,000 00	4,961,316 77		0 00
					7,128 74
WB1Q 496	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		CXL -10 07 Sep 2001	-9,890,982 400	Local	-14,212 00
				Base	-7,128 74
		-1,000,000,000 00	-4,961,316 77		0 00
					-7,128 74
WB1Q 497	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		96 07 Sep 2001	94,951,115 520	Local	134,119 68
				Base	67,274 43
		9,600,000,000 00	47,627,479 56		0 00
					67,274 43
WB1Q 497	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		CXL -96 07 Sep 2001	-94,951,115 520	Local	-134,119 68
				Base	-67,274 43
		-9,600,000,000 00	-47,627,479 56		0 00
					-67,274 43
WB1Q 498	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		19 07 Sep 2001	18,791,950 000	Local	26,086 24
				Base	13,084 86
		1,900,000,000 00	9,426,042 12		0 00
					13,084 86
WB1Q 498	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		CXL -19 07 Sep 2001	-18,791,950 000	Local	-26,086 24
				Base	-13,084 86
		-1,900,000,000 00	-9,426,042 12		0 00
					-13,084 86
WB1Q 499	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		89 07 Sep 2001	88,023,303 320	Local	120,046 76
				Base	60,215 45
		8,900,000,000 00	44,152,488 96		0 00
					60,215 45
WB1Q 499	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		CXL -89 07 Sep 2001	-88,023,303 320	Local	-120,046 76
				Base	-60,215 45
		-8,900,000,000 00	-44,152,488 96		0 00
					-60,215 45
WB1Q 500	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
		9 00 Sep 2001	8,899,062 660	Local	9,969 30
				Base	5,132 20
		900,000,000 00	4,581,237 46		0 00
					5,132 20

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	SI Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
501		10 07 Sep 2001	9,890,982 400	Local	9,876,770 40	14,212 00			
	1,000,000,000 00		4,961,316 77	Base	5,162,587 89	7,128 74	0 00		7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
502		96 07 Sep 2001	94,951,115 520	Local	94,816,995 84	134,119 68			
	9,600,000,000 00		47,627,479 56	Base	49,560,843 74	67,274 43	0 00		67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
503		19 07 Sep 2001	18,791,950 000	Local	18,765,863 76	26,086 24			
	1,900,000,000 00		9,426,042 12	Base	9,808,916 99	13,084 86	0 00		13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
504		89 07 Sep 2001	88,023,303 320	Local	87,903,256 56	120,046 76			
	8,900,000,000 00		44,152,488 96	Base	45,947,032 21	60,215 45	0 00		60,215 45
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
512		2 00 Dec 2001	1,979,499 980	Local	1,972,232 06	7,267 92			
	200,000,000 00		1,025,578 94	Base	1,021,221 76	3,765 51	0 00		3,765 51
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
530		1 00 Nov 2001	990,354 220	Local	986,116 03	4,238 19			
	100,000,000 00		504,486 44	Base	509,328 93	2,158 93	0 00		2,158 93
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
583		1 02 Nov 2001	990,257 490	Local	986,116 03	4,141 46			
	100,000,000 00		502,555 68	Base	509,328 93	2,101 79	0 00		2,101 79
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
587		1 00 Dec 2001	989,846 610	Local	985,708 58	4,138 03			
	100,000,000 00		510,067 96	Base	510,399 90	2,132 33	0 00		2,132 33
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
587		1 07 Dec 2001	989,653 380	Local	985,996 15	3,657 23			
	100,000,000 00		512,541 49	Base	503,646 83	1,894 08	0 00		1,894 08

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M 630	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 000	Jul 2001	986,475 820	Local	987,244 26	-768 44			
	100,000,000	00	500,044 59	Base	513,959 36	-389 52	0 00		-389 52
WB1M 637	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 00	Sep 2001	989,194 740	Local	986,811 87	2,382 87			
	100,000,000	00	479,264 85	Base	516,793 37	1,154 50	0 00		1,154 50
WB1M 638	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 00	Sep 2001	989,243 000	Local	986,883 91	2,359 09			
	100,000,000	00	479,288 23	Base	522,258 97	1,142 98	0 00		1,142 98
WB1M 651	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 00	Aug 2001	987,436 560	Local	986,859 89	576 67			
	100,000,000	00	524,526 30	Base	511,785 54	306 33	0 00		306 33
WB1M 653	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 00	Aug 2001	987,460 600	Local	986,859 89	600 71			
	100,000,000	00	524,539 07	Base	511,785 54	319 10	0 00		319 10
WB1M 677	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	1 00	Dec 2001	989,653 380	Local	985,732 53	3,920 85			
	100,000,000	00	511,155 87	Base	510,412 31	2,025 12	0 00		2,025 12
WB1M 684	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	2 00	Sep 2001	1,978,486 000	Local	1,972,807 68	5,678 32			
	200,000,000	00	961,148 50	Base	1,023,689 90	2,758 53	0 00		2,758 53
WB1M 685	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	3 00	Sep 2001	2,967,801 390	Local	2,959,211 52	8,589 87			
	300,000,000	00	1,441,757 82	Base	1,535,534 86	4,172 96	0 00		4,172 96
WB1M 721	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02						
	3 00	Sep 2001	2,968,163 400	Local	2,959,379 48	8,783 92			
	300,000,000	00	1,468,647 25	Base	1,534,142 44	4,346 28	0 00		4,346 28

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
722	1 Q2	Sep 2001	989,315 390	Local	986,427 83
	100,000,000 00		489,513 26	Base	508,996 76
					2,887 56
					1,428 76
0 00					1,428 76
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
724	3 Q0	Dec 2001	2,969,684 820	Local	2,958,276 17
	300,000,000 00		1,501,472 65	Base	1,499,648 01
					11,408 65
					5,768 22
0 00					5,768 22
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
758	1 Q05	Oct 2001	989,605 080	Local	986,259 91
	100,000,000 00		508,360 13	Base	516,701 57
					3,345 17
					1,718 41
0 00					1,718 41
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
759	1 Q05	Oct 2001	989,629 230	Local	986,331 87
	100,000,000 00		508,372 54	Base	519,205 10
					3,297 36
					1,693 85
0 00					1,693 85
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02		
792	6 Q05	Sep 2001	5,935,602 780	Local	5,919,046 91
	600,000,000 00		2,935,749 14	Base	3,035,385 52
					16,555 87
					8,188 53
0 00					8,188 53
<b>99X022836 Total</b>					
			320,456,106 15	Local	319,915,389 30
			161,574,200 25	Base	166,783,353 21
					540,716 85
					272,666 51
0 00					272,666 51
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
042	302 Q02	Jun 2001	43,621,650 100	Local	46,072,131 92
	30,200,000 00		22,853,382 50	Base	23,166,333 82
					-2,450,481 82
					-1,283,807 46
0 00					-1,283,807 46
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
043	60 Q02	Jun 2001	8,669,398 800	Local	8,733,836 37
	6,000,000 00		4,541,898 03	Base	4,548,527 80
					-64,437 57
					-33,758 83
0 00					-33,758 83
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
044	15 Q02	Jun 2001	2,168,061 750	Local	2,154,216 30
	1,500,000 00		1,135,847 55	Base	1,114,753 32
					13,845 45
					7,253 62
0 00					7,253 62

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 045	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 002	Jun 2001	144,584 930	Local	143,404 12	1,180 81			
	100,000 00		75,748 04	Base	73,681 04	618 63	0 00		618 63
WB1M 046	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 002	Jun 2001	144,632 420	Local	143,498 12	1,134 30			
	100,000 00		75,772 92	Base	73,729 33	594 26	0 00		594 26
WB1M 047	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 002	Jun 2001	144,775 040	Local	143,686 35	1,088 69			
	100,000 00		75,847 64	Base	73,826 05	570 36	0 00		570 36
WB1M 048	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	9 002	Jun 2001	1,299,556 170	Local	1,298,993 08	563 09			
	900,000 00		680,837 48	Base	660,799 24	295 01	0 00		295 01
WB1M 065	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 008	May 2001	143,827 740	Local	153,580 88	-9,753 14			
	100,000 00		75,552 71	Base	78,310 89	-5,123 32	0 00		-5,123 32
WB1M 066	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 008	May 2001	143,780 590	Local	153,580 88	-9,800 29			
	100,000 00		75,527 94	Base	78,310 89	-5,148 09	0 00		-5,148 09
WB1M 096	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	3 003	Apr 2001	437,191 950	Local	460,742 64	-23,550 69			
	300,000 00		221,350 28	Base	234,932 67	-11,923 71	0 00		-11,923 71
WB1M 107	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	2 000	May 2001	287,184 380	Local	307,161 76	-19,977 38			
	200,000 00		150,455 90	Base	156,621 78	-10,466 15	0 00		-10,466 15
WB1M 333	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	1 000	May 2001	146,308 010	Local	153,580 88	-7,272 87			
	100,000 00		75,626 61	Base	78,310 89	-3,759 35	0 00		-3,759 35



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 333	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
	CXL	-1 00 May 2001	-146,308 010	Local	-153,580 88	7,272 87			
		-100,000 00	-75,626 61	Base	-78,310 89	3,759 35	0 00		3,759 35
WB1M 364	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		1 00 May 2001	146,308 010	Local	153,580 88	-7,272 87			
		100,000 00	75,626 61	Base	78,310 89	-3,759 35	0 00		-3,759 35
WB1M 407	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		7 00 Apr 2001	1,061,496 770	Local	1,074,706 22	-13,209 45			
		700,000 00	520,133 42	Base	547,992 70	-6,472 63	0 00		-6,472 63
WB1M 408	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		1 00 Apr 2001	151,588 750	Local	153,529 46	-1,940 71			
		100,000 00	74,278 49	Base	78,284 67	-950 95	0 00		-950 95
WB1M 600	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		2 00 Jun 2001	289,835 700	Local	307,161 76	-17,326 06			
		200,000 00	147,062 63	Base	156,621 78	-8,791 24	0 00		-8,791 24
WB1M 601	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		3 00 Jun 2001	434,610 690	Local	460,742 64	-26,131 95			
		300,000 00	220,521 46	Base	234,932 67	-13,259 35	0 00		-13,259 35
WB1M 601	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		1 00 Apr 2001	148,058 390	Local	153,529 46	-5,471 07			
		100,000 00	75,169 24	Base	78,284 67	-2,777 66	0 00		-2,777 66
WB1M 602	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		3 00 Apr 2001	444,322 200	Local	460,588 38	-16,266 18			
		300,000 00	225,582 38	Base	234,854 02	-8,258 34	0 00		-8,258 34
WB1M 603	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
		3 00 Apr 2001	443,881 260	Local	460,588 38	-16,707 12			
		300,000 00	225,358 52	Base	234,854 02	-8,482 20	0 00		-8,482 20

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
631	2 00	May 2001	295,138 800	Local	307,161 76
	200,000 00		154,328 08	Base	156,621 78
					-12,022 96
					-6,286 81
					0 00
					-6,286 81
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
632	3 00	May 2001	442,561 890	Local	460,742 64
	300,000 00		231,415 61	Base	234,932 67
					-18,180 75
					-9,506 71
					0 00
					-9,506 71
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
641	2 00	Jun 2001	290,503 600	Local	307,161 76
	200,000 00		149,435 05	Base	156,621 78
					-16,658 16
					-8,568 96
					0 00
					-8,568 96
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
642	1 00	Jun 2001	145,299 590	Local	153,580 88
	100,000 00		74,742 11	Base	78,310 89
					-8,281 29
					-4,259 90
					0 00
					-4,259 90
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
643	1 00	Jun 2001	145,204 030	Local	153,580 88
	100,000 00		74,692 95	Base	78,310 89
					-8,376 85
					-4,309 05
					0 00
					-4,309 05
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
644	4 00	Jun 2001	581,389 640	Local	614,323 52
	400,000 00		299,066 83	Base	313,243 56
					-32,933 88
					-16,941 19
					0 00
					-16,941 19
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
645	2 00	Jun 2001	290,790 480	Local	307,161 76
	200,000 00		149,582 62	Base	156,621 78
					-16,371 28
					-8,421 39
					0 00
					-8,421 39
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
665	4 00	Apr 2001	588,719 080	Local	614,169 26
	400,000 00		297,774 11	Base	313,164 90
					-25,450 18
					-12,872 70
					0 00
					-12,872 70
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01		
666	9 00	Apr 2001	1,324,180 350	Local	1,382,227 92
	900,000 00		669,770 42	Base	704,798 02
					-58,047 57
					-29,360 46
					0 00
					-29,360 46

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr	Gr/Ls	Net Base Future Gr/Ls	
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
691	4	Jun 2001	581,389 640	Local	614,323 52				
	400,000 00		301,857 50	Base	313,243 56		0 00		-17 099 27
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
744	2	Jun 2001	289,550 080	Local	307,161 76				
	200,000 00		151,492 60	Base	156,621 78		0 00		-9,214 43
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
745	1	Jun 2001	144,727 480	Local	153,580 88				
	100,000 00		75,721 42	Base	78,310 89		0 00		-4,632 10
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
770	4	Mar 2001	618,248 240	Local	613,809 56		4,438 68		
	400,000 00		306,527 48	Base	312,981 49		2,200 69		2,200 69
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
785	5	Apr 2001	738,579 350	Local	767,904 40		-29,325 05		
	500,000 00		378,965 06	Base	391,554 45		-15,046 68		-15,046 68
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
786	3	Apr 2001	443,294 190	Local	460,742 64		-17,448 45		
	300,000 00		227,454 25	Base	234,932 67		-8,952 80		-8,952 80
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES	JUN01						
787	1	Apr 2001	147,618 210	Local	153,580 88		-5,962 67		
	100,000 00		75,742 90	Base	78,310 89		-3,059 45		-3,059 45
99X023545 Total				Local	70,360,473 62		-2,968,533 33		
				Base	35,662,544 25		-1,549,978 61		-1,549,978 61
WB1M	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02						
278	1	Dec 2001	988,013 900	Local	989,267 13		-1,253 23		
	100,000,000 00		503,491 88	Base	502,053 07		-638 65		-638 65

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M 515	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02				
	1 00	Dec 2001	988,302 830	Local			
	100,000,000 00		512,039 70	Base	-1,012 56	0 00	-524 61
					-524 61		
WB1M 590	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02				
	1 07	Dec 2001	987,701 090	Local			
	100,000,000 00		511,530 39	Base	-1,662 57	0 00	-861 05
					-861 05		
WB1M 726	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02				
	1 00	Dec 2001	988,134 270	Local			
	100,000,000 00		499,600 69	Base	-1,156 99	0 00	-584 97
					-584 97		
99X025888 Total			3,952,152 09	Local	-5,085 35		
			2,026,662 66	Base	-2,609 28	0 00	-2,609 28
WB1M 049	99X026522	AUSTRALIA TBONDS 3YR FUTURES	JUN01				
	8 02	Jun 2001	941,053 600	Local			
	800,000 00		493,017 98	Base	-25,330 56	0 00	-13,270 68
					-13,270 68		
WB1M 409	99X026522	AUSTRALIA TBONDS 3YR FUTURES	JUN01				
	1 00	Apr 2001	120,019 690	Local			
	100,000 00		58,809 65	Base	-778 33	0 00	-381 38
					-381 38		
99X026522 Total			1,061,073 29	Local	-26,108 89		
			551,827 63	Base	-13,652 06	0 00	-13,652 06
WB1M 196	99X031977	AUSTRALIA TBONDS 3YR FUTURES	SEP01				
	1 00	Aug 2001	102,838 110	Local			
	100,000 00		53,938 59	Base	1,857 17	0 00	974 09
					974 09		
WB1M 480	99X031977	AUSTRALIA TBONDS 3YR FUTURES	SEP01				
	9 00	Sep 2001	925,290 720	Local			
	900,000 00		481,613 82	Base	15,524 99	0 00	8,080 76
					8,080 76		

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
99X031977	Total		1,028,128 83	Local	1,010,746 67	17,382 16			
			535,552 41	Base	529,305 96	9,054 85	0 00	9,054 85	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
04		2 00 Aug 2001	204,525 780	Local	198,961 94	5,563 84			
		200,000 00	108,378 21	Base	104,236 16	2,948 28	0 00	2,948 28	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
047		3 00 Aug 2001	308,169 180	Local	298,442 91	9,726 27			
		300,000 00	162,959 86	Base	156,354 24	5,143 25	0 00	5,143 25	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
048		3 000 Jul 2001	297,557 640	Local	298,442 91	-885 27			
		300,000 00	150,415 39	Base	156,354 24	-447 50	0 00	-447 50	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
048		1 00 Aug 2001	102,915 560	Local	99,480 97	3,434 59			
		100,000 00	54,421 75	Base	52,118 08	1,816 21	0 00	1,816 21	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
049		1 000 Jul 2001	99,222 710	Local	99,480 97	-258 26			
		100,000 00	50,157 08	Base	52,118 08	-130 55	0 00	-130 55	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
049		1 00 Aug 2001	102,992 680	Local	99,480 97	3,511 71			
		100,000 00	54,462 53	Base	52,118 08	1,856 99	0 00	1,856 99	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
050		6 000 Jul 2001	594,894 480	Local	596,885 82	-1,991 34			
		600,000 00	300,719 16	Base	312,708 48	-1,006 62	0 00	-1,006 62	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
051		4 000 Jul 2001	396,449 120	Local	397,923 88	-1,474 76			
		400,000 00	200,405 03	Base	208,472 32	-745 49	0 00	-745 49	

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valid Date: June 3, 2002



**STATE STREET**  
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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Ticker	Notional Pa	StU Date	Proceeds	Cost					
WB1M 052	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	4 080	Jul 2001	396,302 040	Local	397,923 88	-1,621 84			
	400,000 00		200,330 68	Base	208,472 32	-819 84	0 00		-819 84
WB1M 053	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 080	Jul 2001	99,259 550	Local	99,480 97	-221 42			
	100,000 00		50,175 70	Base	52,118 08	-111 93	0 00		-111 93
WB1M 104	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 080	Aug 2001	103,495 730	Local	99,480 97	4,014 76			
	100,000 00		54,904 48	Base	52,118 08	2,129 83	0 00		2,129 83
WB1M 105	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 080	Aug 2001	207,224 500	Local	198,961 94	8,262 56			
	200,000 00		109,932 60	Base	104,236 16	4,383 29	0 00		4,383 29
WB1M 106	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 080	Aug 2001	103,690 020	Local	99,480 97	4,209 05			
	100,000 00		55,007 56	Base	52,118 08	2,232 90	0 00		2,232 90
WB1M 107	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	3 000	Jun 2001	434,467 860	Local	431,624 73	2,843 13			
	300,000 00		228,703 88	Base	226,128 20	1,496 62	0 00		1,496 62
WB1M 107	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 080	Aug 2001	207,302 260	Local	198,961 94	8,340 32			
	200,000 00		109,973 85	Base	104,236 16	4,424 54	0 00		4,424 54
WB1M 107	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	CXL	-3 000 Jun 2001	-434,467 860	Local	-431,624 73	-2,843 13			
	-300,000 00		-228,703 88	Base	-226,128 20	-1,496 62	0 00		-1,496 62
WB1M 123	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 000	Aug 2001	198,888 040	Local	198,961 94	-73 90			
	200,000 00		103,521 22	Base	104,236 16	-38 46	0 00		-38 46

# Realized Gain/Loss - Futures Contracts

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Composite

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
124	5 00	Aug 2001	497,035 500	Local	497,404 85	-369 35			
	500,000 00		258,706 98	Base	260,590 40	-192 25	0 00		-192 25
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
125	1 00	Aug 2001	99,370 180	Local	99,480 97	-110 79			
	100,000 00		51,722 18	Base	52,118 08	-57 67	0 00		-57 67
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
144	1 00	Aug 2001	103,728 930	Local	99,480 97	4,247 96			
	100,000 00		55,121 55	Base	52,118 08	2,257 37	0 00		2,257 37
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
145	2 00	Aug 2001	207,613 620	Local	198,961 94	8,651 68			
	200,000 00		110,325 88	Base	104,236 16	4,597 50	0 00		4,597 50
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
146	1 00	Aug 2001	103,651 130	Local	99,480 97	4,170 16			
	100,000 00		55,080 21	Base	52,118 08	2,216 02	0 00		2,216 02
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
174	2 00	Aug 2001	198,888 040	Local	198,961 94	-73 90			
	200,000 00		103,401 89	Base	104,236 16	-38 42	0 00		-38 42
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
176	6 00	Aug 2001	596,442 600	Local	596,885 82	-443 22			
	600,000 00		310,090 51	Base	312,708 48	-230 43	0 00		-230 43
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
177	1 00	Aug 2001	99,370 180	Local	99,480 97	-110 79			
	100,000 00		51,662 56	Base	52,118 08	-57 60	0 00		-57 60
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
195	1 00	Aug 2001	103,379 370	Local	99,480 97	3,898 40			
	100,000 00		54,222 48	Base	52,118 08	2,044 71	0 00		2,044 71

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional		Cost	Future Gr/Ls			
Ticker	Notional Pa	Stl Date	Proceeds			Future Gr/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
245	2 00	Sep 2001	206,991 460	Local	198,961 94	8,029 52			
	200,000 00		108,567 02	Base	104,236 16	4,211 48	0 00		4,211 48
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
289	1 000	Jul 2001	98,161 630	Local	99,480 97	-1,319 34			
	100,000 00		50,121 33	Base	52,118 08	-673 66	0 00		-673 66
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
290	1 000	Jul 2001	98,197 980	Local	99,480 97	-1,282 99			
	100,000 00		50,139 89	Base	52,118 08	-655 09	0 00		-655 09
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
291	1 000	Jul 2001	98,125 290	Local	99,480 97	-1,355 68			
	100,000 00		50,102 77	Base	52,118 08	-692 21	0 00		-692 21
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
334	7 00	Aug 2001	696,625 510	Local	696,366 79	258 72			
	700,000 00		359,180 11	Base	364,826 56	133 40	0 00		133 40
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
335	2 00	Aug 2001	199,109 820	Local	198,961 94	147 88			
	200,000 00		102,661 02	Base	104,236 16	76 25	0 00		76 25
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
376	1 00	Aug 2001	99,591 910	Local	99,480 97	110 94			
	100,000 00		51,518 90	Base	52,118 08	57 39	0 00		57 39
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
377	1 00	Aug 2001	99,703 000	Local	99,480 97	222 03			
	100,000 00		51,576 36	Base	52,118 08	114 86	0 00		114 86
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES		SEP01					
378	2 00	Aug 2001	199,257 840	Local	198,961 94	295 90			
	200,000 00		103,076 08	Base	104,236 16	153 07	0 00		153 07



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 379	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	6 00	Aug 2001	597,995 700	Local	596,885 82	1,109 88			
	600,000 00		309,343 18	Base	312,708 48	574 14	0 00		574 14
WB1M 416	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	9 00	Aug 2001	902,347 020	Local	895,328 73	7,018 29			
	900,000 00		462,994 26	Base	469,062 72	3,601 08	0 00		3,601 08
WB1M 417	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	3 00	Aug 2001	300,894 300	Local	298,442 91	2,451 39			
	300,000 00		154,388 87	Base	156,354 24	1,257 81	0 00		1,257 81
WB1M 418	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 00	Aug 2001	200,670 880	Local	198,961 94	1,708 94			
	200,000 00		102,964 23	Base	104,236 16	876 86	0 00		876 86
WB1M 419	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	3 00	Aug 2001	301,118 400	Local	298,442 91	2,675 49			
	300,000 00		154,503 85	Base	156,354 24	1,372 79	0 00		1,372 79
WB1M 445	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 00	Sep 2001	102,800 000	Local	99,480 97	3,319 03			
	100,000 00		52,664 44	Base	52,118 08	1,700 34	0 00		1,700 34
WB1M 446	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	6 00	Aug 2001	615,416 280	Local	596,885 82	18,530 46			
	600,000 00		316,693 22	Base	312,708 48	9,535 77	0 00		9,535 77
WB1M 446	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 00	Sep 2001	102,646 190	Local	99,480 97	3,165 22			
	100,000 00		52,585 64	Base	52,118 08	1,621 54	0 00		1,621 54
WB1M 447	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 00	Aug 2001	204,985 300	Local	198,961 94	6,023 36			
	200,000 00		105,485 44	Base	104,236 16	3,099 62	0 00		3,099 62

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr	Gn/Ls	Net Base	Future Gr/Ls
WB1M 447	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 00	Sep 2001	205,446 120	Local	198,961 94				
	200,000 00		105,250 05	Base	104,236 16		0 00		3,321 85
WB1M 469	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 006	Jul 2001	197,271 060	Local	198,961 94				
	200,000 00		99,759 98	Base	104,236 16		0 00		-855 08
WB1M 470	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 00	Aug 2001	102,033 760	Local	99,480 97				
	100,000 00		52,771 86	Base	52,118 08		0 00		1 320 30
WB1M 471	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	4 00	Aug 2001	407,982 520	Local	397,923 88				
	400,000 00		211,008 56	Base	208,472 32		0 00		5,202 33
WB1M 472	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 00	Aug 2001	101,843 300	Local	99,480 97				
	100,000 00		52,673 35	Base	52,118 08		0 00		1,221 80
WB1M 473	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	5 00	Aug 2001	509,787 600	Local	497,404 85				
	500,000 00		263,662 15	Base	260,590 40		0 00		6,404 36
WB1M 479	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	46 00	Sep 2001	4,728,800 000	Local	4,576,124 62				
	4,600,000 00		2,461,340 40	Base	2,397,431 71		0 00		79,467 54
WB1M 495	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 00	Sep 2001	104,589 590	Local	99,480 97				
	100,000 00		54,083 28	Base	52,118 08		0 00		2,641 67
WB1M 496	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	189 00	Sep 2001	19,745,153 190	Local	18,805,118 89				
	18,900,000 00		10,210,218 73	Base	9,852,001 82		0 00		486,091 73

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
497		28 02 Sep 2001	2,924,108 880	Local	2,778,732 83
	2,800,000 00		1,512,056 70	Base	1,438,416 82
					145,376 05
					75,173 97
					0 00
					75,173 97
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
498		123 02 Sep 2001	12,816,267 900	Local	12,264,361 26
	12,300,000 00		6,627,292 14	Base	6,345,376 56
					551,906 64
					285,390 96
					0 00
					285,390 96
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
501		2 007 Jul 2001	198,298 160	Local	198,961 94
	200,000 00		101,191 55	Base	104,236 16
					-663 78
					-338 73
					0 00
					-338 73
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
502		1 007 Jul 2001	99,222 710	Local	99,480 97
	100,000 00		50,633 35	Base	52,118 08
					-258 26
					-131 79
					0 00
					-131 79
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
505		2 00 Aug 2001	203,534 500	Local	198,961 94
	200,000 00		105,166 28	Base	104,236 16
					4,572 56
					2,362 64
					0 00
					2,362 64
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
506		2 00 Aug 2001	203,838 860	Local	198,961 94
	200,000 00		105,323 54	Base	104,236 16
					4,876 92
					2,519 90
					0 00
					2,519 90
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
507		1 00 Aug 2001	101,881 360	Local	99,480 97
	100,000 00		52,642 10	Base	52,118 08
					2,400 39
					1,240 28
					0 00
					1,240 28
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
508		2 00 Aug 2001	203,686 600	Local	198,961 94
	200,000 00		105,244 87	Base	104,236 16
					4,724 66
					2,441 23
					0 00
					2,441 23
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
509		3 00 Aug 2001	305,415 810	Local	298,442 91
	300,000 00		157,808 35	Base	156,354 24
					6,972 90
					3,602 90
					0 00
					3,602 90

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
539	1 008 Jul 2001	98,965 280	Local	99,480 97	-515 69
	100,000 00	50,887 95	Base	52,118 08	-265 17
					0 00
					-265 17
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
540	1 008 Jul 2001	99,002 010	Local	99,480 97	-478 96
	100,000 00	50,906 83	Base	52,118 08	-246 28
					0 00
					-246 28
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
543	1 008 Aug 2001	101,350 180	Local	99,480 97	1,869 21
	100,000 00	53,330 46	Base	52,118 08	983 58
					0 00
					983 58
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
544	2 008 Aug 2001	202,776 020	Local	198,961 94	3,814 08
	200,000 00	106,700 74	Base	104,236 16	2,006 97
					0 00
					2,006 97
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
545	2 008 Aug 2001	203,003 200	Local	198,961 94	4,041 26
	200,000 00	106,820 28	Base	104,236 16	2,126 51
					0 00
					2,126 51
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
546	1 008 Aug 2001	101,615 340	Local	99,480 97	2,134 37
	100,000 00	53,469 99	Base	52,118 08	1,123 11
					0 00
					1,123 11
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
582	1 008 Aug 2001	100,935 240	Local	99,480 97	1,454 27
	100,000 00	53,253 43	Base	52,118 08	767 27
					0 00
					767 27
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
583	2 008 Aug 2001	201,795 240	Local	198,961 94	2,833 30
	200,000 00	106,467 17	Base	104,236 16	1,494 85
					0 00
					1,494 85
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
584	1 008 Aug 2001	100,822 440	Local	99,480 97	1,341 47
	100,000 00	53,193 92	Base	52,118 08	707 76
					0 00
					707 76

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 585	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		3 08 Aug 2001	302,580 060	Local	298,442 91	4,137 15			
		300,000 00	159,641 24	Base	156,354 24	2,182 76	0 00		2,182 76
WB1M 585	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		2 09 Jul 2001	200,074 400	Local	198,961 94	1,112 46			
		200,000 00	101,677 81	Base	104,236 16	565 35	0 00		565 35
WB1M 586	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		2 09 Jul 2001	199,628 500	Local	198,961 94	666 56			
		200,000 00	101,451 20	Base	104,236 16	338 75	0 00		338 75
WB1M 587	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		1 09 Jul 2001	99,851 360	Local	99,480 97	370 39			
		100,000 00	50,744 46	Base	52,118 08	188 23	0 00		188 23
WB1M 588	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		2 09 Jul 2001	199,925 620	Local	198,961 94	963 68			
		200,000 00	101,602 20	Base	104,236 16	489 74	0 00		489 74
WB1M 589	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		2 09 Jul 2001	200,000 000	Local	198,961 94	1,038 06			
		200,000 00	101,640 00	Base	104,236 16	527 54	0 00		527 54
WB1M 593	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		3 08 Jun 2001	434,467 860	Local	431,624 73	2,843 13			
		300,000 00	228,703 88	Base	226,128 20	1,496 62	0 00		1,496 62
WB1M 593	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	CXL	-3 08 Jun 2001	-434,467 860	Local	-431,624 73	-2,843 13			
		-300,000 00	-228,703 88	Base	-226,128 20	-1,496 62	0 00		-1,496 62
WB1M 606	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
		3 08 Jun 2001	300,446 730	Local	298,221 30	2,225 43			
		300,000 00	158,155 16	Base	156,238 14	1,171 47	0 00		1 171 47

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
607	4 00	Jun 2001	402,539 120	Local	397,628 40
	400,000 00		212,258 88	Base	208,317 52
					4,910 72
					2,589 42
					0 00
					2,589 42
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
608	2 00	Jun 2001	201,344 560	Local	198,814 20
	200,000 00		106,168 99	Base	104,158 76
					2,530 36
					1,334 26
					0 00
					1,334 26
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
609	5 00	Jun 2001	503,548 950	Local	497,183 24
	500,000 00		265,521 36	Base	260,474 30
					6,365 71
					3,356 64
					0 00
					3,356 64
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
611	2 00	Jun 2001	201,569 740	Local	198,961 94
	200,000 00		106,408 67	Base	104,236 16
					2,607 80
					1,376 66
					0 00
					1,376 66
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
612	2 00	Jun 2001	201,720 040	Local	198,961 94
	200,000 00		106,488 01	Base	104,236 16
					2,758 10
					1,456 00
					0 00
					1,456 00
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
613	3 00	Jun 2001	302,692 860	Local	298,442 91
	300,000 00		159,791 56	Base	156,354 24
					4,249 95
					2,243 55
					0 00
					2,243 55
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
614	1 00	Jun 2001	101,010 530	Local	99,480 97
	100,000 00		53,323 46	Base	52,118 08
					1,529 56
					807 45
					0 00
					807 45
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
615	1 00	Jun 2001	100,597 310	Local	99,480 97
	100,000 00		52,622 45	Base	52,118 08
					1,116 34
					583 96
					0 00
					583 96
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
616	3 00	Jun 2001	301,904 340	Local	298,442 91
	300,000 00		157,926 16	Base	156,354 24
					3,461 43
					1,810 67
					0 00
					1,810 67

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 617	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 000	Jun 2001	100,672 280	Local	99,480 97	1,191 31			
	100,000 00		52,661 67	Base	52,118 08	623 17	0 00		623 17
WB1M 618	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 000	Jun 2001	201,419 580	Local	198,961 94	2,457 64			
	200,000 00		105,362 58	Base	104,236 16	1,285 59	0 00		1,285 59
WB1M 619	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 000	Jun 2001	201,494 640	Local	198,961 94	2,532 70			
	200,000 00		105,401 85	Base	104,236 16	1,324 86	0 00		1,324 86
WB1M 620	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	4 000	Jun 2001	401,939 880	Local	397,923 88	4,016 00			
	400,000 00		209,330 29	Base	208,472 32	2,091 53	0 00		2,091 53
WB1M 621	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	4 000	Jun 2001	402,089 600	Local	397,923 88	4,165 72			
	400,000 00		209,408 26	Base	208,472 32	2,169 51	0 00		2,169 51
WB1M 622	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	5 000	Jun 2001	502,237 800	Local	497,404 85	4,832 95			
	500,000 00		261,565 45	Base	260,590 40	2,517 00	0 00		2,517 00
WB1M 624	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 000	Aug 2001	101,501 600	Local	99,480 97	2,020 63			
	100,000 00		54,343 96	Base	52,118 08	1,081 85	0 00		1,081 85
WB1M 625	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 000	Jun 2001	201,269 560	Local	198,961 94	2,307 62			
	200,000 00		104,096 62	Base	104,236 16	1,193 50	0 00		1,193 50
WB1M 625	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 000	Aug 2001	101,425 850	Local	99,480 97	1,944 88			
	100,000 00		54,303 40	Base	52,118 08	1,041 29	0 00		1,041 29

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
626	2 02	Jun 2001	201,344 560	Local	198,961 94
	200,000 00		104,135 41	Base	1,232 29
					0 00
					1,232 29
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
627	1 02	Jun 2001	100,709 790	Local	99,480 97
	100,000 00		52,087 10	Base	1,228 82
					635 55
					0 00
					635 55
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
628	1 03	Jun 2001	101,199 050	Local	99,480 97
	100,000 00		52,502 07	Base	1,718 08
					891 34
					0 00
					891 34
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
629	1 03	Jun 2001	101,388 010	Local	99,480 97
	100,000 00		52,600 10	Base	1,907 04
					989 37
					0 00
					989 37
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
630	3 03	Jun 2001	303,937 110	Local	298,442 91
	300,000 00		157,682 57	Base	5,494 20
					2,850 39
					0 00
					2,850 39
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
631	1 03	Jun 2001	101,274 580	Local	99,480 97
	100,000 00		52,541 25	Base	1,793 61
					930 52
					0 00
					930 52
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
632	5 00	Jul 2001	499,814 050	Local	497,404 85
	500,000 00		253,355 74	Base	2,409 20
					1,221 22
					0 00
					1,221 22
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
632	1 03	Jun 2001	101,236 810	Local	99,480 97
	100,000 00		52,521 66	Base	1,755 84
					910 93
					0 00
					910 93
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01		
633	5 00	Jul 2001	500,000 000	Local	497,404 85
	500,000 00		253,450 00	Base	2,595 15
					1,315 48
					0 00
					1,315 48



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
Ticker	Notional Pa	St Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
WB1M 633	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 06	Jun 2001	202,171 760	Local	198,961 94	3,209 82			
	200,000 00		104,886 71	Base	104,236 16	1,665 25	0 00		1,665 25
WB1M 634	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 07	Jun 2001	200,969 940	Local	198,961 94	2,008 00			
	200,000 00		102,655 45	Base	104,236 16	1,025 69	0 00		1,025 69
WB1M 634	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 08	Jul 2001	100,037 200	Local	99,480 97	556 23			
	100,000 00		50,708 86	Base	52,118 08	281 95	0 00		281 95
WB1M 635	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 07	Jun 2001	100,522 400	Local	99,480 97	1,041 43			
	100,000 00		51,346 84	Base	52,118 08	531 96	0 00		531 96
WB1M 659	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	3 00	Aug 2001	306,788 670	Local	298,442 91	8,345 76			
	300,000 00		162,966 14	Base	156,354 24	4,433 27	0 00		4,433 27
WB1M 660	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	3 00	Aug 2001	306,559 320	Local	298,442 91	8,116 41			
	300,000 00		162,844 31	Base	156,354 24	4,311 44	0 00		4,311 44
WB1M 661	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 00	Aug 2001	204,296 480	Local	198,961 94	5,334 54			
	200,000 00		108,522 29	Base	104,236 16	2,833 71	0 00		2,833 71
WB1M 662	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	4 00	Aug 2001	408,135 040	Local	397,923 88	10,211 16			
	400,000 00		216,801 33	Base	208,472 32	5,424 17	0 00		5,424 17
WB1M 663	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 00	Aug 2001	204,143 800	Local	198,961 94	5,181 86			
	200,000 00		108,441 19	Base	104,236 16	2,752 60	0 00		2,752 60

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Future Gn/Ls	Trds
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 667	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 023 Jul 2001	100,000 000	Local	99,480 97	519 03				
	100,000 00	50,850 00	Base	52,118 08	263 93	0 00			263 93
WB1M 707	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 024 Jul 2001	199,851 300	Local	198,961 94	889 36				
	200,000 00	101,444 52	Base	104,236 16	451 44	0 00			451 44
WB1M 708	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 024 Jul 2001	199,777 000	Local	198,961 94	815 06				
	200,000 00	101,406 81	Base	104,236 16	413 72	0 00			413 72
WB1M 709	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	1 024 Jul 2001	99,851 360	Local	99,480 97	370 39				
	100,000 00	50,684 55	Base	52,118 08	188 01	0 00			188 01
WB1M 739	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	6 025 Jul 2001	599,776 860	Local	596,885 82	2,891 04				
	600,000 00	305,286 42	Base	312,708 48	1,471 54	0 00			1,471 54
WB1M 774	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 023 Aug 2001	203,458 480	Local	198,961 94	4,496 54				
	200,000 00	108,260 26	Base	104,236 16	2,392 61	0 00			2,392 61
WB1M 775	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 023 Aug 2001	203,534 500	Local	198,961 94	4,572 56				
	200,000 00	108,300 71	Base	104,236 16	2,433 06	0 00			2,433 06
WB1M 776	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 023 Aug 2001	203,610 540	Local	198,961 94	4,648 60				
	200,000 00	108,341 17	Base	104,236 16	2,473 52	0 00			2,473 52
WB1M 777	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01						
	2 023 Aug 2001	203,762 720	Local	198,961 94	4,800 78				
	200,000 00	108,422 14	Base	104,236 16	2,554 50	0 00			2,554 50

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds					
Lot	Contracts	Trd Date	Notional	Future Gr/Ls						
Notional Pa	Std Date	Proceeds	Notional Cost	Future Gr/Ls	Base Curr Gr/Ls					
Ticker	Notional Pa	Std Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls				
99X031985	Total		67,018,070 46	Local	64,885,389 18	2,132,681 28				
			34,712,765 25	Base	33,896,171 79	1,105 546 24	0 00			1,105,546 24
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
01		4 Q6 Sep 2001	406,006 400	Local	415,695 08	-9,688 68				
		400,000 00	200,810 77	Base	214,955 93	-4,792 02	0 00			-4,792 02
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
01		4 Q6 Sep 2001	-406,006 400	Local	-415,695 08	9,688 68				
		-400,000 00	-200,810 77	Base	-214,955 93	4,792 02	0 00			4,792 02
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
02		5 Q6 Sep 2001	511,123 250	Local	519,618 85	-8,495 60				
		500,000 00	252,801 56	Base	268,694 91	-4,201 92	0 00			-4,201 92
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
02		5 Q6 Sep 2001	-511,123 250	Local	-519,618 85	8,495 60				
		-500,000 00	-252,801 56	Base	-268,694 91	4,201 92	0 00			4,201 92
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
03		3 Q6 Sep 2001	305,986 890	Local	311,771 31	-5,784 42				
		300,000 00	151,341 12	Base	161,216 94	-2,860 97	0 00			-2,860 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
03		3 Q6 Sep 2001	-305,986 890	Local	-311,771 31	5,784 42				
		-300,000 00	-151,341 12	Base	-161,216 94	2,860 97	0 00			2,860 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
07		2 Q7 Oct 2001	208,551 220	Local	208,394 60	156 62				
		200,000 00	107,174 47	Base	107,760 85	80 49	0 00			80 49
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01							
08		3 Q7 Oct 2001	312,474 510	Local	312,591 90	-117 39				
		300,000 00	160,580 65	Base	161,641 27	-60 33	0 00			-60 33

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Proceeds	Stl Date	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
09	4 007 Oct 2001	416,945 760	Local	156 56	
400,000 00		214,268 43	Base	80 46	0 00
					80 46
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
042	5 026 Sep 2001	511,123 250	Local	-8,495 60	
500,000 00		252,801 56	Base	-4,201 92	0 00
					-4,201 92
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
043	3 026 Sep 2001	305,986 890	Local	-5,784 42	
300,000 00		151,341 12	Base	-2,860 97	0 00
					-2,860 97
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
044	4 026 Sep 2001	408,745 760	Local	-6,949 32	
400,000 00		202,165 65	Base	-3,437 13	0 00
					-3,437 13
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
047	2 008 Oct 2001	208,786 440	Local	391 84	
200,000 00		106,439 33	Base	199 76	0 00
					199 76
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
048	7 008 Oct 2001	731,027 220	Local	1,646 12	
700,000 00		372,677 68	Base	839 19	0 00
					839 19
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
049	5 008 Oct 2001	522,554 950	Local	1,568 45	
500,000 00		266,398 51	Base	799 60	0 00
					799 60
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
050	3 008 Oct 2001	313,415 130	Local	823 23	
300,000 00		159,779 03	Base	418 68	0 00
					418 68
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01			
081	2 026 Sep 2001	205,138 780	Local	-2,708 78	
200,000 00		100,456 45	Base	-1,326 49	0 00
					-1,326 49

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 082	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	4 Q8 Sep 2001	410,431 120	Local	415,695 08	-5,263 96				
	400,000 00	200,988 12	Base	214,955 93	-2,577 76	0 00			-2,577 76
WB1M 083	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	5 Q8 Sep 2001	512,655 050	Local	519,618 85	-6,963 80				
	500,000 00	251,047 18	Base	268,694 91	-3,410 17	0 00			-3,410 17
WB1M 084	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	3 Q8 Sep 2001	307,477 950	Local	311,771 31	-4,293 36				
	300,000 00	150,571 95	Base	161,216 94	-2,102 46	0 00			-2,102 46
WB1M 089	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	12 Q8 Dec 2001	1,223,033 160	Local	1,253,389 11	-30,355 95				
	1,200,000 00	631,329 72	Base	633,112 87	-15,669 74	0 00			-15,669 74
WB1M 094	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	7 Q9 Oct 2001	729,655 080	Local	729,381 10	273 98				
	700,000 00	370,226 99	Base	377,162 97	139 02	0 00			139 02
WB1M 131	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	6 Q7 Sep 2001	618,187 620	Local	623,542 62	-5,355 00				
	600,000 00	305,261 05	Base	322,433 89	-2,644 30	0 00			-2,644 30
WB1M 132	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	1 Q7 Sep 2001	102,992 680	Local	103,923 77	-931 09				
	100,000 00	50,857 79	Base	53,738 98	-459 77	0 00			-459 77
WB1M 133	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	2 Q7 Sep 2001	205,908 220	Local	207,847 54	-1,939 32				
	200,000 00	101,677 48	Base	107,477 96	-957 64	0 00			-957 64
WB1M 137	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	4 Q2 Oct 2001	416,163 520	Local	416,789 20	-625 68				
	400,000 00	211,327 84	Base	215,521 70	-317 72	0 00			-317 72

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Std Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M 138	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		9 02 Oct 2001	936,719 640	Local	937,775 70
		900,000 00	475,666 23	Base	484,923 81
					-1,056 06
					-536.27
					0 00
					-536 27
WB1M 139	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		2 02 Oct 2001	208,238 100	Local	208,394 60
		200,000 00	105,743 31	Base	107,760 85
					-156 50
					-79 47
					0 00
					-79 47
WB1M 169	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		3 00 Dec 2001	302,918 610	Local	314,872 19
		300,000 00	155,912 21	Base	157,939 90
					-11,953 58
					-6,152 51
					0 00
					-6,152 51
WB1M 170	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		4 00 Dec 2001	403,590 480	Local	420,093 44
		400,000 00	207,728 02	Base	211,917 72
					-16,502 96
					-8,494 07
					0 00
					-8,494 07
WB1M 171	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		5 00 Dec 2001	504,676 200	Local	526,184 64
		500,000 00	259,756 84	Base	266,933 47
					-21,508 44
					-11,070 40
					0 00
					-11,070 40
WB1M 177	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		7 02 Oct 2001	725,830 140	Local	729,381 10
		700,000 00	369,084 63	Base	377,162 97
					-3,550 96
					-1,805 66
					0 00
					-1,805 66
WB1M 178	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		5 02 Oct 2001	518,644 650	Local	520,986 50
		500,000 00	263,730 81	Base	269,402 12
					-2,341 85
					-1,190 83
					0 00
					-1,190 83
WB1M 207	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		4 02 Nov 2001	408,898 600	Local	416,789 20
		400,000 00	212,013 93	Base	215,521 70
					-7,890 60
					-4,091 28
					0 00
					-4,091 28
WB1M 237	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
		9 02 Oct 2001	932,160 510	Local	935,313 93
		900,000 00	462,538 05	Base	483,650 84
					-3,153 42
					-1,564 73
					0 00
					-1,564 73

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
238	11	01 Oct 2001	1,138,880 050	Local	1,143,161 47	-4,281 42			
	1,100,000 00		565,112 28	Base	591,128 80	-2,124 44	0 00		-2,124 44
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
264	5	00 Dec 2001	505,806 550	Local	527,535 11	-21,728 56			
	500,000 00		260,237 47	Base	267,491 75	-11,179 34	0 00		-11,179 34
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
265	1	00 Dec 2001	101,236 810	Local	105,697 79	-4,460 98			
	100,000 00		52,086 34	Base	53,578 21	-2,295 17	0 00		-2,295 17
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
266	2	00 Dec 2001	202,549 160	Local	211,754 48	-9,205 32			
	200,000 00		104,211 54	Base	108,121 84	-4,736 14	0 00		-4,736 14
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
287	6	01 Oct 2001	623,776 740	Local	623,542 62	234 12			
	600,000 00		310,017 04	Base	322,433 89	116 36	0 00		116 36
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
288	2	01 Oct 2001	208,003 660	Local	207,847 54	156 12			
	200,000 00		103,377 82	Base	107,477 96	77 59	0 00		77 59
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
290	4	01 Oct 2001	415,539 040	Local	415,695 08	-156 04			
	400,000 00		206,522 90	Base	214,955 93	-77 55	0 00		-77 55
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
291	1	01 Oct 2001	103,845 780	Local	103,923 77	-77 99			
	100,000 00		51,611 35	Base	53,738 98	-38 76	0 00		-38 76
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
308	1	09 Nov 2001	102,224 650	Local	104,197 30	-1,972 65			
	100,000 00		52,931 92	Base	53,880 42	-1,021 44	0 00		-1,021 44

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M 309	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	1 09	Nov 2001	102,262 890	Local	
	100,000 00		52,951 72	Base	
				104,197 30	
				-1,934 41	
				-1,001 64	0 00
					-1,001 64
WB1M 310	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	2 09	Nov 2001	204,678 800	Local	
	200,000 00		105,982 68	Base	
				208,394 60	
				-3,715 80	
				-1,924 04	0 00
					-1,924 04
WB1M 333	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	4 09	Oct 2001	416,163 520	Local	
	400,000 00		207,041 35	Base	
				415,695 08	
				468 44	
				233 05	0 00
					233 05
WB1M 334	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	9 09	Oct 2001	936,016 470	Local	
	900,000 00		465,668 19	Base	
				935,313 93	
				349 51	0 00
					349 51
WB1M 384	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	5 02	Dec 2001	505,995 250	Local	
	500,000 00		262,662 13	Base	
				530,969 44	
				-24,974 19	
				-12,964 10	0 00
					-12,964 10
WB1M 385	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	2 02	Dec 2001	202,247 180	Local	
	200,000 00		104,986 51	Base	
				213,237 90	
				-10,990 72	
				-5,705 28	0 00
					-5,705 28
WB1M 386	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	38 02	Dec 2001	3,844,129 780	Local	
	3,800,000 00		1,995,487 77	Base	
				4,046,266 20	
				-202,136 42	
				-104,929 01	0 00
					-104,929 01
WB1M 395	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	1 00	Nov 2001	103,031 270	Local	
	100,000 00		53,432 02	Base	
				104,197 30	
				-1,166 03	
				-604 70	0 00
					-604 70
WB1M 395	89X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	CXL	-1 00	Nov 2001	-103,031 270	Local
	-100,000 00		-53,432 02	Base	
				-104,197 30	
				1,166 03	
				604 70	0 00
					604 70



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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M 396	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	1 00	Nov 2001	103,147 140	Local	104,197 30	-1,050 16			
	100,000 00		53,492 11	Base	53,880 42	-544 61	0 00		-544 61
WB1M 396	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL -1 00	Nov 2001	-103,147 140	Local	-104,197 30	1,050 16			
	-100,000 00		-53,492 11	Base	-53,880 42	544 61	0 00		544 61
WB1M 397	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	1 00	Nov 2001	102,992 680	Local	104,197 30	-1,204 62			
	100,000 00		53,412 00	Base	53,880 42	-624 72	0 00		-624 72
WB1M 397	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL -1 00	Nov 2001	-102,992 680	Local	-104,197 30	1,204 62			
	-100,000 00		-53,412 00	Base	-53,880 42	624 72	0 00		624 72
WB1M 398	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	1 00	Nov 2001	102,800 000	Local	104,197 30	-1,397 30			
	100,000 00		53,312 08	Base	53,880 42	-724 64	0 00		-724 64
WB1M 398	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL -1 00	Nov 2001	-102,800 000	Local	-104,197 30	1,397 30			
	-100,000 00		-53,312 08	Base	-53,880 42	724 64	0 00		724 64
WB1M 399	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	2 00	Nov 2001	205,369 220	Local	208,394 60	-3,025 38			
	200,000 00		106,504 48	Base	107,760 85	-1,568 96	0 00		-1,568 96
WB1M 399	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL -2 00	Nov 2001	-205,369 220	Local	-208,394 60	3,025 38			
	-200,000 00		-106,504 48	Base	-107,760 85	1,568 96	0 00		1,568 96
WB1M 400	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	6 00	Nov 2001	616,338 360	Local	625,183 80	-8,845 44			
	600,000 00		319,633 07	Base	323,282 55	-4,587 25	0 00		-4,587 25

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 400	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL	-6 00 Nov 2001	-616,338 360	Local	-625,183 80	8,845 44			
		-600,000 00	-319,633 07	Base	-323,282 55	4,587 25	0 00		4,587 25
WB1M 401	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		1 00 Nov 2001	102,877 020	Local	104,197 30	-1,320 28			
		100,000 00	53,352 02	Base	53,880 42	-684 70	0 00		-684 70
WB1M 401	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
	CXL	-1 00 Nov 2001	-102,877 020	Local	-104,197 30	1,320 28			
		-100,000 00	-53,352 02	Base	-53,880 42	684 70	0 00		684 70
WB1M 402	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		2 00 Oct 2001	208,081 760	Local	207,847 54	234 22			
		200,000 00	105,247 75	Base	107,477 96	118 47	0 00		118 47
WB1M 403	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		3 00 Oct 2001	312,357 150	Local	311,771 31	585 84			
		300,000 00	157,990 25	Base	161,216 95	296 32	0 00		296 32
WB1M 403	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		1 00 Nov 2001	103,031 270	Local	104,197 30	-1,166 03			
		100,000 00	53,432 02	Base	53,880 42	-604 70	0 00		-604 70
WB1M 404	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		3 00 Oct 2001	312,005 490	Local	311,771 31	234 18			
		300,000 00	157,812 38	Base	161,216 94	118 45	0 00		118 45
WB1M 404	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		1 00 Nov 2001	103,147 140	Local	104,197 30	-1,050 16			
		100,000 00	53,492 11	Base	53,880 42	-544 61	0 00		-544 61
WB1M 405	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
		5 00 Oct 2001	520,790 850	Local	519,618 85	1,172 00			
		500,000 00	263,416 01	Base	268,694 91	592 80	0 00		592 80

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Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date		Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
405		1 00	Nov 2001	Local	102,992 680	-1,204 62			
		100,000 00		Base	53,412 00	-624 72	0 00		-624 72
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
406		1 00	Nov 2001	Local	102,800 000	-1,397 30			
		100,000 00		Base	53,312 08	-724 64	0 00		-724 64
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
406	CXL	-1 00	Nov 2001	Local	-102,800 000	1,397 30			
		-100,000 00		Base	-53,312 08	724 64	0 00		724 64
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
407		2 00	Nov 2001	Local	205,369 220	-3,025 38			
		200,000 00		Base	106,504 48	-1,568 96	0 00		-1,568 96
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
407	CXL	-2 00	Nov 2001	Local	-205,369 220	3,025 38			
		-200,000 00		Base	-106,504 48	1,568 96	0 00		1,568 96
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
408		6 00	Nov 2001	Local	616,338 360	-8,845 44			
		600,000 00		Base	319,633 07	-4,587 25	0 00		-4,587 25
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
408	CXL	-6 00	Nov 2001	Local	-616,338 360	8,845 44			
		-600,000 00		Base	-319,633 07	4,587 25	0 00		4,587 25
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
409		1 00	Nov 2001	Local	102,877 020	-1,320 28			
		100,000 00		Base	53,352 02	-684 70	0 00		-684 70
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01					
409	CXL	-1 00	Nov 2001	Local	-102,877 020	1,320 28			
		-100,000 00		Base	-53,352 02	684 70	0 00		684 70

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 440	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	8 <del>00</del> Oct 2001	838,606 800	Local	5,575 84	
	800,000 00	421,232 20	Base	2,800 74	0 00
					2,800 74
WB1M 441	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	5 <del>00</del> Oct 2001	524,326 450	Local	3,535 60	
	500,000 00	263,369 18	Base	1,775 93	0 00
					1,775 93
WB1M 473	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	6 <del>00</del> Oct 2001	628,245 840	Local	3,296 82	
	600,000 00	315,442 24	Base	1,655 33	0 00
					1,655 33
WB1M 474	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	10 <del>00</del> Oct 2001	1,046,289 200	Local	4,707 50	
	1,000,000 00	525,341 81	Base	2,363 64	0 00
					2,363 64
WB1M 475	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	6 <del>00</del> Oct 2001	628,009 620	Local	2,825 82	
	600,000 00	315,323 63	Base	1,418 84	0 00
					1,418 84
WB1M 477	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	52 <del>00</del> Dec 2001	5,272,176 520	Local	-227,005 77	
	5,200,000 00	2,738,368 48	Base	-117,906 78	0 00
					-117,906 78
WB1M 487	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	2 <del>00</del> Nov 2001	205,369 220	Local	-3,025 38	
	200,000 00	106,504 48	Base	-1,568 96	0 00
					-1,568 96
WB1M 488	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	6 <del>00</del> Nov 2001	616,338 360	Local	-8,845 44	
	600,000 00	319,633 07	Base	-4,587 25	0 00
					-4,587.25
WB1M 489	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	1 <del>00</del> Nov 2001	102,877 020	Local	-1,320 28	
	100,000 00	53,352 02	Base	-684 70	0 00
					-684 70

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
490	1 00	Nov 2001	102,800 000	Local	102,877 02
	100,000 00		53,312 08	Base	53,352 02
					-77 02
					-39 94
					0 00
					-39 94
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
516	1 00	Dec 2001	102,877 020	Local	104,197 30
	100,000 00		53,300 58	Base	53,880 42
					-1,320 28
					-684 04
					0 00
					-684 04
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
517	3 00	Dec 2001	308,746 680	Local	312,591 90
	300,000 00		159,961 65	Base	161,641 27
					-3,845 22
					-1,992 21
					0 00
					-1,992 21
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
518	1 00	Dec 2001	103,069 880	Local	104,197 30
	100,000 00		53,400 50	Base	53,880 43
					-1,127 42
					-584 12
					0 00
					-584 12
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
532	7 00	Sep 2001	724,470 110	Local	717,640 35
	700,000 00		359,047 39	Base	373,531 80
					6,829 76
					3,384 83
					0 00
					3,384 83
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
533	1 00	Sep 2001	103,534 550	Local	102,531 01
	100,000 00		51,311 72	Base	53,367 39
					1,003 54
					497 35
					0 00
					497 35
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
534	1 00	Sep 2001	103,456 930	Local	102,531 01
	100,000 00		51,273 25	Base	53,367 39
					925 92
					458 89
					0 00
					458 89
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
535	19 00	Oct 2001	1,983,471 180	Local	1,979,748 70
	1,900,000 00		995,504 19	Base	1,023,728 05
					3,722 48
					1,868 31
					0 00
					1,868 31
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
546	99 00	Dec 2001	10,003,771 800	Local	10,076,741 19
	9 900,000 00		5,184,954 92	Base	5,237,113 50
					-72,969 39
					-37,820 04
					0 00
					-37,820 04

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
590		12 00 Dec 2001	1,240,552 440	Local	
	1,200,000 00		639,256 67	Base	
				1,246,129 89	-5,577 45
				640,826 84	-2,874 06
					0 00
					-2,874 06
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
590		2 00 Sep 2001	206,139 760	Local	
	200,000 00		102,039 18	Base	
				205,062 02	1,077 74
				106,734 78	533 48
					0 00
					533 48
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
591		1 00 Sep 2001	103,108 500	Local	
	100,000 00		51,038 71	Base	
				102,531 01	577 49
				53,367 39	285 86
					0 00
					285 86
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
591		1 00 Dec 2001	103,418 140	Local	
	100,000 00		53,291 37	Base	
				103,185 80	232 34
				52,469 98	119 72
					0 00
					119 72
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
615		1 00 Oct 2001	104,158 170	Local	
	100,000 00		52,162 41	Base	
				104,197 30	-39 13
				53,880 42	-19 60
					0 00
					-19 60
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
616		9 00 Oct 2001	937,071 450	Local	
	900,000 00		469,285 38	Base	
				937,775 70	-704 25
				484,923 82	-352 69
					0 00
					-352 69
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
617		8 00 Oct 2001	832,639 680	Local	
	800,000 00		416,985 95	Base	
				833,578 40	-938 72
				431,043 39	-470 11
					0 00
					-470 11
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
640		2 00 Sep 2001	205,985 360	Local	
	200,000 00		99,799 91	Base	
				205,062 02	923 34
				106,734 78	447 36
					0 00
					447 36
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
641		2 00 Sep 2001	206,284 280	Local	
	200,000 00		99,949 58	Base	
				205,062 02	1,232 26
				106,734 78	597 03
					0 00
					597 03

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
642	2 00	Sep 2001	206,062 540	Local	205,062 02	1,000 52			
	200,000 00		99,837 30	Base	106,734 78	484 75	0 00		484 75
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
643	3 00	Sep 2001	308,746 680	Local	307,593 03	1,153 65			
	300,000 00		149,587 77	Base	160,102 17	558 94	0 00		558 94
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
644	19 00	Sep 2001	1,954,663 380	Local	1,948,089 19	6,574 19			
	1,900,000 00		947,034 41	Base	1,013,980 43	3,185 20	0 00		3,185 20
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
645	1 00	Sep 2001	103,108 500	Local	102,531 01	577 49			
	100,000 00		49,956 07	Base	53,367 39	279 79	0 00		279 79
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
662	3 00	Oct 2001	310,487 190	Local	312,591 90	-2,104 71			
	300,000 00		155,460 94	Base	161,641 27	-1,053 83	0 00		-1,053 83
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
663	3 00	Oct 2001	310,370 790	Local	312,591 90	-2,221 11			
	300,000 00		155,402 66	Base	161,641 27	-1,112 11	0 00		-1,112 11
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
664	1 00	Oct 2001	103,534 550	Local	104,197 30	-662 75			
	100,000 00		51,839 75	Base	53,880 42	-331 84	0 00		-331 84
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
665	3 00	Oct 2001	310,254 420	Local	312,591 90	-2,337 48			
	300,000 00		155,344 39	Base	161,641 27	-1,170 38	0 00		-1,170 38
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
682	1 00	Dec 2001	103,224 480	Local	103,185 80	38 68			
	100,000 00		53,315 44	Base	52,469 98	19 98	0 00		19 98

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Trd Date	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Still Date	Proceeds	Cost	Future Gn/Ls		
Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M 683	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	1 06	Dec 2001	103,301 890	Local 38 71	
100,000 00			53,355 43	Base 19 99	0 00
					19 99
WB1M 687	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	8 00	Sep 2001	820,862 240	Local -778 60	
800,000 00			398,774 88	Base -378 25	0 00
					-378 25
WB1M 688	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	2 00	Sep 2001	205,292 380	Local -2,555 16	
200,000 00			99,731 04	Base -1,241 30	0 00
					-1,241 30
WB1M 689	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	5 00	Sep 2001	513,615 300	Local -6,003 55	
500,000 00			249,514 31	Base -2,916 52	0 00
					-2,916 52
WB1M 699	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	1 00	Nov 2001	106,618 950	Local 2,421 65	
100,000 00			54,642 21	Base 1,241 10	0 00
					1,241 10
WB1M 721	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	3 00	Oct 2001	311,420 430	Local -1,171 47	
300,000 00			159,852 11	Base -601 32	0 00
					-601 32
WB1M 722	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	7 00	Oct 2001	726,920 460	Local -2,460 64	
700,000 00			373,128 27	Base -1,263 05	0 00
					-1,263 05
WB1M 723	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	3 00	Oct 2001	311,303 580	Local -1,288 32	
300,000 00			159,792 13	Base -661 29	0 00
					-661 29
WB1M 724	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
	4 00	Oct 2001	414,915 720	Local -1,873 48	
400,000 00			212,976 24	Base -961 66	0 00
					-961 66



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
729	2 00 Sep 2001	205,754 040	Local	207,847 54	-2,093 50
	200,000 00	101,807 10	Base	107,477 96	-1,035 86
					0 00
					-1,035 86
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
730	4 00 Sep 2001	411,354 000	Local	415,695 08	-4,341 08
	400,000 00	203,537 96	Base	214,955 93	-2,147 97
					0 00
					-2,147 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
731	2 00 Sep 2001	205,908 220	Local	207,847 54	-1,939 32
	200,000 00	101,883 39	Base	107,477 96	-959 58
					0 00
					-959 58
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
762	4 00 Oct 2001	415,695 080	Local	416,789 20	-1,094 12
	400,000 00	213,542 56	Base	215,521 70	-562 05
					0 00
					-562 05
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
763	10 00 Oct 2001	1,039,627 900	Local	1,041,973 00	-2,345 10
	1,000,000 00	534,056 85	Base	538,804 24	-1,204 68
					0 00
					-1,204 68
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
797	10 00 Dec 2001	1,021,482 400	Local	1,041,274 26	-19,791 86
	1,000,000 00	527,187 07	Base	527,424 32	-10,214 58
					0 00
					-10,214 58
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
797	2 00 Sep 2001	204,067 520	Local	207,847 54	-3,780 02
	200,000 00	100,931 80	Base	107,477 96	-1,869 60
					0 00
					-1,869 60
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
798	1 00 Sep 2001	102,071 900	Local	103,923 77	-1,851 87
	100,000 00	50,484 76	Base	53,738 98	-915 93
					0 00
					-915 93
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01		
799	1 00 Sep 2001	102,148 240	Local	103,923 77	-1,775 53
	100,000 00	50,522 52	Base	53,738 98	-878 18
					0 00
					-878 18

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls				
Net Base Future Gn/Ls									
99X035887	Total		63,159,311 63	Local	63,928,454 80	-769,143 17			
			32,093,178 47	Base	33,012,472 70	-397,389 23	0 00		-397,389 23
WB1M	99X038022	AUSTRALIA TBONDS 3YR FUTURES	DEC01						
292	1 00	Oct 2001	103,796 520	Local	102,502 43	1,294 09			
	100,000 00		51,586 87	Base	53,352 51	643 16	0 00		643 16
WB1M	99X038022	AUSTRALIA TBONDS 3YR FUTURES	DEC01						
387	9 00	Dec 2001	924,786 540	Local	923,420 00	1,366 54			
	900,000 00		480,056 69	Base	480,443 65	709 37	0 00		709 37
99X038022	Total		1,028,583 06	Local	1,025,922 43	2,660 63			
			531,643 56	Base	533,796 16	1,352 53	0 00		1,352 53
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES	MAR02						
214	1 00	Dec 2001	99,038 750	Local	100,634 78	-1,596 03			
	100,000 00		50,569 19	Base	52,239 51	-814 93	0 00		-814 93
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES	MAR02						
215	2 00	Dec 2001	198,224 560	Local	201,269 56	-3,045 00			
	200,000 00		101,213 46	Base	104,479 03	-1,554 78	0 00		-1,554 78
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES	MAR02						
727	1 00	Dec 2001	100,935 240	Local	100,634 78	300 46			
	100,000 00		51,032 88	Base	52,239 51	151 91	0 00		151 91
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES	MAR02						
729	1 00	Dec 2001	101,048 200	Local	100,634 78	413 42			
	100,000 00		51,089 97	Base	52,239 51	209 03	0 00		209 03
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES	MAR02						
730	2 00	Dec 2001	202,247 180	Local	201,269 56	977 62			
	200,000 00		102,256 17	Base	104,479 03	494 28	0 00		494 28

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
99X042628	Total		701,493 93	Local	704,443 46	-2,949 53			
			356,161 65	Base	365,676 59	-1,514 49	0 00	-1,514 49	
<hr/>									
AUSTRALIAN DOLLAR	Total		1,499,484,387 57	Local	1,499,160,844 45	323,543 12			
			762,932,725 93	Base	775,313,403 92	131,321 86	0 00	131,321 86	
<hr/>									
CANADIAN DOLLAR									
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
02		25 03 Feb 2001	2,594,500 000	Local	2,556,000 00	38,500 00			
		2,500,000 00	1,687,151 46	Base	1,664,712 57	25,035 78	0 00	25,035 78	
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
03		44 03 Feb 2001	4,572,040 000	Local	4,548,180 00	23,860 00			
		4,400,000 00	2,973,106 17	Base	2,985,723 98	15,515 70	0 00	15,515 70	
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
108		1 03 Jan 2001	103,650 000	Local	102,150 00	1,500 00			
		100,000 00	68,815 52	Base	65,988 39	995 88	0 00	995 88	
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
240		1 03 Jan 2001	103,950 000	Local	102,150 00	1,800 00			
		100,000 00	69,555 04	Base	65,988 39	1,204 42	0 00	1,204 42	
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
241		1 03 Jan 2001	103,970 000	Local	102,150 00	1,820 00			
		100,000 00	69,568 42	Base	65,988 39	1,217 80	0 00	1,217 80	
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
250		1 03 Jan 2001	104,040 000	Local	102,150 00	1,890 00			
		100,000 00	69,401 65	Base	65,988 39	1,260 76	0 00	1,260 76	

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Fund	Asset ID	Security Name	Security Description	Notional	Notional	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date		Notional	Cost	Future Gr/Ls			
Ticker	Notional Pa	Stl Date		Proceeds		Future Gr/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
251	1 001	Jan 2001	Local	103,910 000	102,150 00	1,760 00			
	100,000 00		Base	69,314 93	65,988 39	1,174 04	0 00		1,174 04
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
252	2 001	Jan 2001	Local	207,860 000	204,300 00	3,560 00			
	200,000 00		Base	138,656 55	131,976 78	2,374 76	0 00		2,374 76
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
253	1 001	Jan 2001	Local	103,940 000	102,150 00	1,790 00			
	100,000 00		Base	69,334 94	65,988 39	1,194 05	0 00		1,194 05
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
254	1 001	Jan 2001	Local	103,960 000	102,150 00	1,810 00			
	100,000 00		Base	69,348 29	65,988 39	1,207 39	0 00		1,207 39
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
255	1 001	Jan 2001	Local	104,000 000	102,150 00	1,850 00			
	100,000 00		Base	69,374 97	65,988 39	1,234 07	0 00		1,234 07
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
256	3 001	Jan 2001	Local	312,060 000	306,450 00	5,610 00			
	300,000 00		Base	208,164 93	197,965 16	3,742 25	0 00		3,742 25
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
257	2 001	Jan 2001	Local	208,100 000	204,300 00	3,800 00			
	200,000 00		Base	138,816 64	131,976 78	2,534 85	0 00		2,534 85
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
258	3 001	Jan 2001	Local	311,700 000	306,450 00	5,250 00			
	300,000 00		Base	207,924 78	197,965 17	3,502 10	0 00		3,502 10
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
299	1 002	Feb 2001	Local	104,050 000	102,150 00	1,900 00			
	100,000 00		Base	69,640 56	65,988 39	1,271 67	0 00		1,271 67

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 300	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		1 02 Feb 2001	104,090 000	Local	1,940 00				
		100,000 00	69,667 33	Base	1,298 44	0 00			1,298 44
WB1M 421	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		1 09 Jan 2001	104,050 000	Local	1,900 00				
		100,000 00	69,580 00	Base	1,270 56	0 00			1 270 56
WB1M 665	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		9 01 Feb 2001	933,030 000	Local	12,840 00				
		900,000 00	606,809 12	Base	8,350 67	0 00			8,350 67
WB1M 666	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		1 01 Feb 2001	103,690 000	Local	1,400 00				
		100,000 00	67,436 24	Base	910 51	0 00			910 51
WB1M 667	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		2 01 Feb 2001	207,360 000	Local	2,780 00				
		200,000 00	134,859 48	Base	1,808 01	0 00			1,808 01
WB1M 668	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		2 01 Feb 2001	207,380 000	Local	2,800 00				
		200,000 00	134,872 49	Base	1,821 02	0 00			1,821 02
WB1M 718	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		42 02 Feb 2001	4,353,300 000	Local	58,620 00				
		4,200,000 00	2,831,599 63	Base	38,129 32	0 00			38,129 32
WB1M 719	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		30 02 Feb 2001	3,111,000 000	Local	43,800 00				
		3,000,000 00	2,023,546 84	Base	28,489 67	0 00			28,489 67
WB1M 720	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01						
		21 02 Feb 2001	2,175,180 000	Local	28,140 00				
		2,100,000 00	1,414,843 66	Base	18,303 63	0 00			18,303 63

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls						
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
134990936	Total		20,440,810 00	Local	20,189,890 00	250,920 00				
			13,331,389 64	Base	13,154,048 37	163,847 35	0 00			163,847 35
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
042	1 00	May 2001	239,075 000	Local	239,325 00	-250 00				
	250,000 00		155,698 55	Base	152,894 02	-162 81	0 00			-162 81
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
055	1 00	Apr 2001	238,225 000	Local	239,025 00	-800 00				
	250,000 00		154,151 11	Base	154,060 70	-517 67	0 00			-517 67
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
055	CXL	-1 00	Apr 2001	-238,225 000	Local	-239,025 00	800 00			
	-250,000 00		-154,151 11	Base	-154,060 70	517 67	0 00			517 67
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
056	2 00	Apr 2001	478,650 000	Local	478,050 00	600 00				
	500,000 00		309,725 80	Base	308,121 39	388 25	0 00			388 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
056	CXL	-2 00	Apr 2001	-478,650 000	Local	-478,050 00	-600 00			
	-500,000 00		-309,725 80	Base	-308,121 39	-388 25	0 00			-388 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
058	5 00	Jun 2001	1,197,625 000	Local	1,196,750 00	875 00				
	1,250,000 00		786,100 69	Base	763,379 94	574 34	0 00			574 34
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
071	1 00	May 2001	238,950 000	Local	239,325 00	-375 00				
	250,000 00		155,779 39	Base	152,894 01	-244 47	0 00			-244 47
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
088	1 00	Jul 2001	238,925 000	Local	239,275 00	-350 00				
	250,000 00		158,176 00	Base	156,235 71	-231 71	0 00			-231 71

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date June 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
092	2	001 Apr 2001	478,650 000	Local	478,050 00	600 00			
	500,000 00		309,725 80	Base	308,121 39	388 25	0 00		388 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
101	1	003 Apr 2001	239,475 000	Local	239,025 00	450 00			
	250,000 00		154,689 62	Base	154,060 70	290 68	0 00		290 68
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
108	2	003 Jun 2001	478,800 000	Local	478,650 00	150 00			
	500,000 00		315,664 70	Base	305,203 04	98 89	0 00		98 89
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
109	2	003 Jun 2001	478,850 000	Local	478,650 00	200 00			
	500,000 00		315,697 66	Base	305,203 03	131 86	0 00		131 86
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
137	2	004 Apr 2001	478,800 000	Local	478,050 00	750 00			
	500,000 00		309,002 68	Base	308,121 39	484 03	0 00		484 03
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
153	1	002 May 2001	238,900 000	Local	239,350 00	-450 00			
	250,000 00		154 858 33	Base	152,909 99	-291 70	0 00		-291 70
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
160	1	006 Jul 2001	239,150 000	Local	239,550 00	-400 00			
	250,000 00		157,615 39	Base	156,241 94	-263 63	0 00		-263 63
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
169	1	004 Jun 2001	239,475 000	Local	239,325 00	150 00			
	250,000 00		157,705 06	Base	152,601 52	98 78	0 00		98 78
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
170	2	004 Jun 2001	479,000 000	Local	478,450 00	550 00			
	500,000 00		315,443 06	Base	306,345 31	362 20	0 00		362 20

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 209	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 May 2001	238,950 000	Local	239,350 00	-400 00			
		250,000 00	154,590 14	Base	152,909 99	-258 78	0 00		-258 78
WB1M 209	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 Jun 2001	239,450 000	Local	239,225 00	225 00			
		250,000 00	157,140 02	Base	153,172 66	147 66	0 00		147 66
WB1M 210	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 Jun 2001	239,425 000	Local	239,500 00	-75 00			
		250,000 00	157,123 61	Base	152,179 50	-49 22	0 00		-49 22
WB1M 211	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 Apr 2001	239,325 000	Local	239,025 00	300 00			
		250,000 00	155,023 25	Base	154,060 70	194 33	0 00		194 33
WB1M 226	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 009 Jul 2001	239,150 000	Local	239,550 00	-400 00			
		250,000 00	157,087 59	Base	156,241 93	-262 74	0 00		-262 74
WB1M 272	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 Jun 2001	239,500 000	Local	239,325 00	175 00			
		250,000 00	156,444 03	Base	153,236 65	114 31	0 00		114 31
WB1M 273	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 Jun 2001	239,525 000	Local	239,500 00	25 00			
		250,000 00	156,460 36	Base	152,470 08	16 33	0 00		16 33
WB1M 274	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		1 00 May 2001	238,975 000	Local	239,350 00	-375 00			
		250,000 00	154,366 62	Base	152,909 99	-242 23	0 00		-242 23
WB1M 314	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
		3 00 Jun 2001	718,275 000	Local	716,950 00	1,325 00			
		750,000 00	468,633 50	Base	455,882 15	864 50	0 00		864 50



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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
316		1 00 May 2001	239,025 000	Local	239,350 00	-325 00			
		250,000 00	154,618 58	Base	152,909 98	-210 23	0 00		-210 23
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
340		1 00 Jul 2001	239,225 000	Local	239,575 00	-350 00			
		250,000 00	156,530 18	Base	155,699 56	-229 01	0 00		-229 01
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
347		1 00 Jun 2001	239,575 000	Local	238,825 00	750 00			
		250,000 00	156,523 69	Base	151,692 80	490 00	0 00		490 00
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
348		1 00 Jun 2001	239,550 000	Local	239,250 00	300 00			
		250,000 00	156,507 36	Base	153,720 04	196 00	0 00		196 00
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
365		2 00 Apr 2001	477,300 000	Local	478,050 00	-750 00			
		500,000 00	301,973 87	Base	308,121 39	-474 50	0 00		-474 50
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
388		3 00 May 2001	717,225 000	Local	718,050 00	-825 00			
		750,000 00	465,519 19	Base	458,729 96	-535 47	0 00		-535 47
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
391		2 00 Jun 2001	478,900 000	Local	477,250 00	1,650 00			
		500,000 00	313,580 37	Base	307,032 69	1,080 41	0 00		1,080 41
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
432		1 00 Jun 2001	239,450 000	Local	239,175 00	275 00			
		250,000 00	157,284 55	Base	155,510 40	180 64	0 00		180 64
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
448		2 00 May 2001	478,100 000	Local	478,700 00	-600 00			
		500,000 00	309,951 27	Base	305,819 97	-388 98	0 00		-388 98

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M 466	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	1 003 Jul 2001	239,225 000	Local	-350 00	
	250,000 00	155,462 04	Base	-227 45	0 00
					-227 45
WB1M 484	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	1 00 May 2001	239,000 000	Local	-350 00	
	250,000 00	155,669 90	Base	-227 97	0 00
					-227 97
WB1M 484	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	1 05 Jun 2001	239,500 000	Local	525 00	
	250,000 00	157,638 42	Base	345 55	0 00
					345 55
WB1M 514	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	1 05 Jun 2001	239,525 000	Local	550 00	
	250,000 00	157,987 60	Base	362 77	0 00
					362 77
WB1M 537	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	2 00 Jun 2001	478,250 000	Local	-450 00	
	500,000 00	312,275 73	Base	-293 83	0 00
					-293 83
WB1M 538	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	2 00 Jun 2001	478,300 000	Local	-400 00	
	500,000 00	312,308 38	Base	-261 18	0 00
					-261 18
WB1M 555	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	1 07 Jun 2001	239,375 000	Local	175 00	
	250,000 00	157,826 16	Base	115 38	0 00
					115 38
WB1M 559	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	4 08 May 2001	958,400 000	Local	2,300 00	
	1,000,000 00	620,323 44	Base	1,488 67	0 00
					1,488 67
WB1M 597	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
	2 09 May 2001	479,300 000	Local	1,250 00	
	500,000 00	311,011 54	Base	811 11	0 00
					811 11

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
611	4 00	Jun 2001	956,500 000	Local	957,400 00	-900 00			
	1,000,000 00		624,102 86	Base	611,639 94	-587 24	0 00		-587 24
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
637	1 00	May 2001	239,525 000	Local	239,025 00	500 00			
	250,000 00		155,515 44	Base	154,060 69	324 63	0 00		324 63
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
662	1 00	May 2001	239,175 000	Local	239,025 00	150 00			
	250,000 00		154,107 60	Base	154,060 70	96 65	0 00		96 65
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
683	3 00	Jun 2001	717,450 000	Local	718,050 00	-600 00			
	750,000 00		469,965 94	Base	458,729 96	-393 03	0 00		-393 03
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
698	4 00	Jun 2001	957,100 000	Local	957,600 00	-500 00			
	1,000,000 00		626,908 16	Base	611,767 71	-327 50	0 00		-327 50
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
705	1 00	May 2001	239,175 000	Local	239,025 00	150 00			
	250,000 00		154,038 03	Base	154,060 69	96 61	0 00		96 61
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
748	1 00	May 2001	239,075 000	Local	239,400 00	-325 00			
	250,000 00		155,142 51	Base	153,648 60	-210 90	0 00		-210 90
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
752	4 00	Jun 2001	957,200 000	Local	957,775 00	-575 00			
	1,000,000 00		628,992 39	Base	611,879 51	-377 84	0 00		-377 84
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01						
775	2 00	Jul 2001	477,650 000	Local	478,475 00	-825 00			
	500,000 00		316,659 98	Base	312,473 50	-546 94	0 00		-546 94

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
777	1 00	May 2001	239,450 000	Local	239,325 00
	250,000 00		155,426 52	Base	152,894 01
					125 00
					81 14
					0 00
					81 14
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01		
797	3 00	Jun 2001	718,050 000	Local	718,350 00
	750,000 00		471,997 96	Base	458,921 62
					-300 00
					-197 20
					0 00
					-197 20
<b>134993922 Total</b>			20,817,825 00	Local	20,814,850 00
			13,588,875 71	Base	13,352,868 87
					2,975 00
					1,939 16
					0 00
					1,939 16
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
010	1 00	Oct 2001	243,025 000	Local	241,325 00
	250,000 00		155,030 02	Base	154,102 81
					1,700 00
					1,084 46
					0 00
					1,084 46
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
052	1 00	Oct 2001	243,125 000	Local	241,375 00
	250,000 00		154,159 53	Base	154,105 15
					1,750 00
					1,109 63
					0 00
					1,109 63
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
057	5 00	Apr 2001	1,194,125 000	Local	1,193,125 00
	1,250,000 00		772,696 79	Base	758,446 39
					1,000 00
					647 07
					0 00
					647 07
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
085	2 00	Jul 2001	477,000 000	Local	478,050 00
	500,000 00		315,789 26	Base	309,899 44
					-1,050 00
					-696 14
					0 00
					-696 14
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
086	2 00	Jul 2001	477,050 000	Local	477,475 00
	500,000 00		315,822 37	Base	307,651 41
					-425 00
					-281 37
					0 00
					-281 37
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
097	1 00	Oct 2001	243,275 000	Local	241,375 00
	250,000 00		154,244 87	Base	154,105 14
					1,900 00
					1,204 67
					0 00
					1,204 67

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
102	5	Apr 2001	1,194,750 000	2,525 00	
	1,250,000 00		771,752 47	1,631 03	1,631 03
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
138	2	Apr 2001	477,750 000	500 00	
	500,000 00		308,325 04	322 68	322 68
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
143	1	Oct 2001	243,275 000	825 00	
	250,000 00		154,098 41	522 58	522 58
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
159	2	Jul 2001	477,600 000	550 00	
	500,000 00		314,769 44	362 49	362 49
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
182	2	Oct 2001	487,550 000	2,600 00	
	500,000 00		310,403 10	1,655 31	1 655 31
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
197	1	Oct 2001	242,775 000	1,800 00	
	250,000 00		154,015 73	1,141 91	1,141 91
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
223	2	Jul 2001	477,700 000	800 00	
	500,000 00		313,781 07	525 49	525 49
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
236	1	Oct 2001	243,850 000	1,375 00	
	250,000 00		155,249 30	875 41	875 41
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
239	1	Oct 2001	242,850 000	1,875 00	
	250,000 00		154,859 07	1,195 64	1,195 64

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	St Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
276	2 <del>035</del>	Oct 2001	488,500 000	Local	3,050 00
	500,000 00		309,608 37	Base	1,933 07
					0 00
					1,933 07
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
293	3 <del>000</del>	Jul 2001	716,700 000	Local	1,900 00
	750,000 00		471,141 20	Base	1,249 01
					0 00
					1,249 01
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
315	1 <del>003</del>	Jun 2001	239,275 000	Local	625 00
	250,000 00		156,113 30	Base	407 78
					0 00
					407 78
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
319	1 <del>006</del>	Oct 2001	244,225 000	Local	1,475 00
	250,000 00		155,063 59	Base	936 51
					0 00
					936 51
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
338	2 <del>001</del>	Jul 2001	477,900 000	Local	1,375 00
	500,000 00		312,700 48	Base	899 70
					0 00
					899 70
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
350	1 <del>000</del>	Jun 2001	239,425 000	Local	975 00
	250,000 00		156,425 69	Base	637 01
					0 00
					637 01
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
365	1 <del>009</del>	Oct 2001	244,300 000	Local	1,400 00
	250,000 00		155,081 57	Base	888 72
					0 00
					888 72
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
366	1 <del>008</del>	Oct 2001	244,275 000	Local	1,375 00
	250,000 00		155,065 70	Base	872 85
					0 00
					872 85
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
384	2 <del>002</del>	Jul 2001	477,800 000	Local	1,250 00
	500,000 00		312,839 55	Base	818 44
					0 00
					818 44

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
				Cost					
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
392	1 001	Jun 2001	239,300 000	Local	238,600 00	700 00			
	250,000 00		156,691 96	Base	155,845 88	458 36	0 00		458 36
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
423	1 003	Jul 2001	238,975 000	Local	238,400 00	575 00			
	250,000 00		155,299 58	Base	154,234 31	373 67	0 00		373 67
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
439	1 000	Oct 2001	244,550 000	Local	243,050 00	1,500 00			
	250,000 00		154,047 24	Base	154,705 70	944 88	0 00		944 88
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
471	2 006	Jul 2001	478,050 000	Local	476,800 00	1,250 00			
	500,000 00		310,240 59	Base	308,229 51	811 22	0 00		811 22
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
478	2 009	Oct 2001	486,300 000	Local	482,025 00	4,275 00			
	500,000 00		311,232 00	Base	309,446 55	2,736 00	0 00		2,736 00
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
478	1 001	Oct 2001	244,350 000	Local	242,800 00	1,550 00			
	250,000 00		153,486 18	Base	155,094 22	973 62	0 00		973 62
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
479	1 001	Oct 2001	244,500 000	Local	242,850 00	1,650 00			
	250,000 00		153,580 40	Base	154,415 93	1,036 43	0 00		1,036 43
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
506	2 007	Jul 2001	478,250 000	Local	476,825 00	1,425 00			
	500,000 00		310,693 20	Base	308,444 75	925 74	0 00		925 74
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
541	3 008	Jul 2001	718,050 000	Local	715,500 00	2,550 00			
	750,000 00		465,691 68	Base	464,218 78	1,653 81	0 00		1,653 81

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
592	6 009	Jul 2001	1,436,550 000	Local	1,432,550 00
	1,500,000 00		933,612 41	Base	935,409 06
					4,000 00
					2,599 60
					0 00
					2,599 60
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
598	1 009	May 2001	239,125 000	Local	238,650 00
	250,000 00		155,165 10	Base	151,226 06
					475 00
					308 22
					0 00
					308 22
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
613	1 001	Jun 2001	238,725 000	Local	238,650 00
	250,000 00		155,764 72	Base	152,951 26
					75 00
					48 94
					0 00
					48 94
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
669	1 002	Oct 2001	242,900 000	Local	241,325 00
	250,000 00		155,019 51	Base	154,102 81
					1,575 00
					1,005 17
					0 00
					1,005 17
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
699	1 006	Jun 2001	238,900 000	Local	238,825 00
	250,000 00		156,481 41	Base	154,699 37
					75 00
					49 13
					0 00
					49 13
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
729	1 003	Apr 2001	237,900 000	Local	238,725 00
	250,000 00		153,434 38	Base	151,879 95
					-825 00
					-532 09
					0 00
					-532 09
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
751	1 007	Jun 2001	239,075 000	Local	238,825 00
	250,000 00		157,100 25	Base	154,699 37
					250 00
					164 28
					0 00
					164 28
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
764	1 005	Oct 2001	243,050 000	Local	241,325 00
	250,000 00		154,976 73	Base	154,102 81
					1,725 00
					1,099 92
					0 00
					1,099 92
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01		
776	2 008	May 2001	477,550 000	Local	477,335 80
	500,000 00		309,976 75	Base	305,360 14
					214 20
					139 04
					0 00
					139 04



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description		Close Ex. Rate			Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls	
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
778	3 003 Jul 2001	715,275 000	Local	717,075 00	-1,800 00				
	750,000 00	474,194 42	Base	465,316 65	-1,193 31	0 00		-1 193 31	
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
793	3 003 Apr 2001	716,400 000	Local	716,250 00	150 00				
	750,000 00	463,689 32	Base	455,745 59	97 09	0 00		97 09	
<b>134994987 Total</b>									
		18,735,875 00	Local	18,683,335 80	52,539 20				
		12,129,413 75	Base	12,010,249 76	33,644 67	0 00		33,644 67	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
527	8 003 Mar 2001	1,909,600 000	Local	1,908,100 00	1,500 00				
	2,000,000 00	1,233,750 55	Base	1,240,637 19	969 12	0 00		969 12	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
586	20 003 Mar 2001	4,777,500 000	Local	4,768,800 00	8,700 00				
	5,000,000 00	3,079,280 30	Base	3,093,572 87	5,607 48	0 00		5,607 48	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
628	7 003 Mar 2001	1,674,050 000	Local	1,668,500 00	5,550 00				
	1,750,000 00	1,074,417 01	Base	1,079,661 48	3,562 03	0 00		3,562 03	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01						
629	6 003 Mar 2001	1,434,150 000	Local	1,432,025 00	2,125 00				
	1,500,000 00	920,447 51	Base	923,380 94	1,363 84	0 00		1,363 84	
<b>134994995 Total</b>									
		9,795,300 00	Local	9,777,425 00	17,875 00				
		6,307,895 37	Base	6,337,252 48	11,502 47	0 00		11,502 47	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
108	1 007 Feb 2001	104,200 000	Local	103,380 00	820 00				
	100,000 00	68,229 43	Base	67,234 63	536 93	0 00		536 93	

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
122	1 03	Mar 2001	105,220 000	Local	1,840 00
	100,000 00		67,117 42	Base	1,173 69
					0 00
					1,173 69
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
143	1 03	Feb 2001	104,510 000	Local	1,130 00
	100,000 00		67,951 89	Base	734 72
					0 00
					734 72
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
144	1 03	Feb 2001	104,550 000	Local	1,170 00
	100,000 00		67,977 89	Base	760 73
					0 00
					760 73
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
202	3 00	May 2001	300,930 000	Local	-8,970 00
	300,000 00		194,688 47	Base	-5,803 20
					0 00
					-5,803 20
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
203	2 00	May 2001	200,640 000	Local	-5,960 00
	200,000 00		129,805 25	Base	-3,855 86
					0 00
					-3,855 86
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
204	21 00	May 2001	2,105,880 000	Local	-64,770 00
	2,100,000 00		1,362,411 70	Base	-41,903 34
					0 00
					-41,903 34
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
205	19 00	May 2001	1,905,510 000	Local	-58,900 00
	1,900,000 00		1,232,781 13	Base	-38,105 71
					0 00
					-38,105 71
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
269	5 00	May 2001	501,200 000	Local	-15,750 00
	500,000 00		323,751 64	Base	-10,173 76
					0 00
					-10,173 76
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01		
270	55 00	May 2001	5,509,350 000	Local	-180,500 00
	5,500,000 00		3,558,781 16	Base	-116,594 52
					0 00
					-116,594 52

# Realized Gain/Loss - Futures Contracts

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
271	5 00	May 2001	499,250 000	Local	517,730 00	-18,480 00			
	500,000 00		322,492 04	Base	336,669 46	-11,937 21	0 00		-11,937 21
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
300	1 00	Apr 2001	101,150 000	Local	103,380 00	-2,230 00			
	100,000 00		65,895 77	Base	67,234 63	-1,452 77	0 00		-1,452 77
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
301	1 00	Apr 2001	101,190 000	Local	103,380 00	-2,190 00			
	100,000 00		65,921 82	Base	67,234 63	-1,426 71	0 00		-1,426 71
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
302	1 00	Apr 2001	101,260 000	Local	103,300 00	-2,040 00			
	100,000 00		65,967 43	Base	67,191 38	-1,328 99	0 00		-1,328 99
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
313	42 00	May 2001	4,198,320 000	Local	4,352,460 00	-154,140 00			
	4,200,000 00		2,715,775 67	Base	2,830,317 69	-99,708 85	0 00		-99,708 85
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
314	23 00	May 2001	2,296,780 000	Local	2,372,650 80	-75,870 80			
	2,300,000 00		1,485,722 68	Base	1,530,208 75	-49,078 69	0 00		-49,078 69
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
315	1 00	May 2001	99,830 000	Local	100,650 00	-820 00			
	100,000 00		64,577 23	Base	64,822 53	-530 44	0 00		-530 44
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
370	3 00	May 2001	304,140 000	Local	309,900 00	-5,760 00			
	300,000 00		198,654 52	Base	201,574 15	-3,762 25	0 00		-3,762 25
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
371	1 00	May 2001	101,390 000	Local	103,300 00	-1,910 00			
	100,000 00		66,224 70	Base	67,191 38	-1,247 55	0 00		-1,247 55

# Realized Gain/Loss - Futures Contracts

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Fund	Asset ID	Security Name	Security Description		Close Ex. Rate		Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds		Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
372	1 00	May 2001	101,430 000	Local	103,300 00	-1,870 00			
	100,000 00		66,250 83	Base	67,191 38	-1,221 42	0 00		-1,221 42
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
455	1 005	Apr 2001	103,650 000	Local	103,380 00	270 00			
	100,000 00		65,680 21	Base	67,234 63	171 09	0 00		171 09
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
464	1 00	May 2001	102,350 000	Local	103,300 00	-950 00			
	100,000 00		66,755 84	Base	67,191 38	-619 62	0 00		-619 62
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
465	1 00	May 2001	102,400 000	Local	103,300 00	-900 00			
	100,000 00		66,788 45	Base	67,191 38	-587 01	0 00		-587 01
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
503	2 000	Apr 2001	207,800 000	Local	206,760 00	1,040 00			
	200,000 00		132,872 93	Base	134,469 26	665 00	0 00		665 00
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
635	1 00	May 2001	101,750 000	Local	103,300 00	-1,550 00			
	100,000 00		66,062 82	Base	67,191 38	-1,006 36	0 00		-1,006 36
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
775	1 00	May 2001	100,150 000	Local	103,300 00	-3,150 00			
	100,000 00		65,007 16	Base	67,191 38	-2,044 66	0 00		-2,044 66
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01						
792	1 000	Apr 2001	102,630 000	Local	103,380 00	-750 00			
	100,000 00		66,427 18	Base	67,234 63	-485 44	0 00		-485 44
<b>13599B949 Total</b>									
			19,667,460 00	Local	20,268,650 80	-601,190 80			
			12,720,573 26	Base	13,168,703 18	-388,832 20	0 00		-388,832 20

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 053	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	61	08 Nov 2001	6,340,950 000	Local	6,306,180 00	34,770 00			
			6,100,000 00	Base	4,091,202 79	21,716 33	0 00		21,716 33
WB1M 054	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	21	06 Nov 2001	2,183,790 000	Local	2,170,980 00	12,810 00			
			2,100,000 00	Base	1,408,446 86	8,000 75	0 00		8,000 75
WB1M 055	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	1	06 Nov 2001	104,020 000	Local	103,380 00	640 00			
			100,000 00	Base	67,068 90	399 73	0 00		399 73
WB1M 095	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	29	07 Nov 2001	3,001,500 000	Local	2,998,020 00	3,480 00			
			2,900,000 00	Base	1,944,998 05	2,191 44	0 00		2,191 44
WB1M 096	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	83	07 Nov 2001	8,593,820 000	Local	8,635,390 00	-41,570 00			
			8,300,000 00	Base	5,556,366 55	-26,177 60	0 00		-26,177 60
WB1M 233	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	1	04 Oct 2001	104,800 000	Local	103,380 00	1,420 00			
			100,000 00	Base	67,068 90	904 06	0 00		904 06
WB1M 293	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	1	03 Oct 2001	104,850 000	Local	103,380 00	1,470 00			
			100,000 00	Base	67,068 90	937 20	0 00		937 20
WB1M 317	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	1	06 Oct 2001	105,720 000	Local	103,380 00	2,340 00			
			100,000 00	Base	67,068 90	1,485 72	0 00		1,485 72
WB1M 367	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
	1	08 Sep 2001	103,360 000	Local	103,380 00	-20 00			
			100,000 00	Base	67,068 90	-12 84	0 00		-12 84

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
413	1 07	Sep 2001	104,510 000	Local 1,130 00	
	100,000 00		66,736 91	Base 67,068 90	721 58
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
476	1 08	Oct 2001	104,600 000	Local 1,220 00	
	100,000 00		66,944 00	Base 67,068 90	780 80
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
557	2 08	Sep 2001	217,340 000	Local 10,580 00	
	200,000 00		138,327 35	Base 134,137 80	6,733 70
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
557	CXL	-2 08	Sep 2001	Local -206,760 00	
	-200,000 00		-138,327 35	Base -134,137 80	-6,733 70
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
640	1 00	Nov 2001	104,620 000	Local 1,240 00	
	100,000 00		65,691 32	Base 67,068 90	778 60
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
640	CXL	-1 00	Nov 2001	Local -103,380 00	
	-100,000 00		-65,691 32	Base -67,068 90	-778 60
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
641	1 00	Nov 2001	104,620 000	Local 1,240 00	
	100,000 00		65,489 83	Base 67,068 90	776 21
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
646	1 00	Sep 2001	104,800 000	Local 1,420 00	
	100,000 00		66,743 14	Base 67,068 90	904 34
					0 00
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01		
700	1 08	Nov 2001	107,250 000	Local 3,870 00	
	100,000 00		67,414 67	Base 67,068 90	2,432 59
					0 00

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01						
725	1 015	Oct 2001	104,030 000	Local	103,380 00	650 00			
	100,000 00		66,780 08	Base	67,068 90	417 26	0 00		417 26
<b>13599D929 Total</b>			<b>21,272,620 00</b>	<b>Local</b>	<b>21,247,750 00</b>	<b>24,870 00</b>			
			<b>13,358,268 14</b>	<b>Base</b>	<b>13,738,772 15</b>	<b>15,477 57</b>	<b>0 00</b>		<b>15,477 57</b>
<hr/>									
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
013	1 027	Jul 2001	102,100 000	Local	99,880 00	2,220 00			
	100,000 00		66,610 13	Base	64,617 96	1,448 33	0 00		1,448 33
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
031	129 027	Aug 2001	13,403,100 000	Local	12,861,020 00	542,080 00			
	12,900,000 00		8,695,406 77	Base	8,313,576 35	351,680 28	0 00		351,680 28
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
032	1 027	Aug 2001	103,770 000	Local	99,570 00	4,200 00			
	100 000 00		67,321 92	Base	64,409 05	2,724 80	0 00		2,724 80
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
033	1 027	Aug 2001	103,750 000	Local	99,570 00	4,180 00			
	100,000 00		67,308 94	Base	64,409 05	2,711 82	0 00		2,711 82
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
053	23 028	Aug 2001	2,392,000 000	Local	2,290,110 00	101,890 00			
	2,300,000 00		1,553,548 98	Base	1,481,408 03	66,175 21	0 00		66,175 21
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
054	21 028	Aug 2001	2,182,530 000	Local	2,124,610 00	57,920 00			
	2,100,000 00		1,417,503 04	Base	1,386,180 10	37,617 72	0 00		37,617 72
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
054	1 080	Jul 2001	102,240 000	Local	99,880 00	2,360 00			
	100,000 00		66,806 07	Base	64,617 97	1,542 08	0 00		1,542 08

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Fund	Asset ID	Security Name	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls
						Net Base Future Gn/Ls
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
222	1 009 Jul 2001	100,060 000	Local	99,880 00	180 00	
	100,000 00	65,725 21	Base	64,617 97	118 23	0 00 118 23
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
241	1 08 Aug 2001	101,510 000	Local	99,880 00	1,630 00	
	100,000 00	66,108 79	Base	64,617 96	1,061 54	0 00 1,061 54
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
337	1 001 Jul 2001	100,480 000	Local	99,880 00	600 00	
	100,000 00	65,746 27	Base	64,617 96	392 59	0 00 392 59
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
385	1 08 May 2001	99,900 000	Local	99,880 00	20 00	
	100,000 00	64,840 69	Base	64,617 97	12 98	0 00 12 98
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
387	1 01 Jun 2001	101,950 000	Local	99,880 00	2,070 00	
	100,000 00	66,756 15	Base	64,617 96	1,355 42	0 00 1,355 42
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
474	1 08 Aug 2001	103,050 000	Local	99,880 00	3,170 00	
	100,000 00	66,963 44	Base	64,617 97	2,059 91	0 00 2,059 91
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
482	1 05 Jun 2001	102,160 000	Local	99,880 00	2,280 00	
	100,000 00	67,241 51	Base	64,617 97	1,500 69	0 00 1,500 69
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
503	1 007 Jul 2001	100,720 000	Local	99,880 00	840 00	
	100,000 00	65,432 35	Base	64,617 96	545 70	0 00 545 70
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01			
536	1 01 Jun 2001	101,000 000	Local	99,880 00	1,120 00	
	100,000 00	65,948 46	Base	64,617 97	731 31	0 00 731 31



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls				
WB1M 607	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Jun 2001	101,200 000	Local	99,880 00	1,320 00			
		100,000 00	66,031 58	Base	64,617 96	861 28	0 00		861 28
WB1M 609	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Jun 2001	101,280 000	Local	99,880 00	1,400 00			
		100,000 00	66,083 78	Base	64,617 97	913 48	0 00		913 48
WB1M 610	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Jun 2001	101,210 000	Local	99,880 00	1,330 00			
		100,000 00	66,038 11	Base	64,617 96	867 81	0 00		867 81
WB1M 651	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		3 @ Jun 2001	286,980 000	Local	299,640 00	-12,660 00			
		300,000 00	187,986 37	Base	193,853 90	-8,292 94	0 00		-8,292 94
WB1M 651	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
	CXL	-3 @ Jun 2001	-286,980 000	Local	-299,640 00	12,660 00			
		-300,000 00	-187,986 37	Base	-193,853 90	8,292 94	0 00		8,292 94
WB1M 710	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Jul 2001	101,730 000	Local	99,880 00	1,850 00			
		100,000 00	66,084 21	Base	64,617 97	1,201 77	0 00		1,201 77
WB1M 750	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Jun 2001	101,320 000	Local	99,880 00	1,440 00			
		100,000 00	66,579 09	Base	64,617 97	946 25	0 00		946 25
WB1M 778	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01						
		1 @ Aug 2001	103,640 000	Local	99,880 00	3,760 00			
		100,000 00	67,172 19	Base	64,617 96	2,436 97	0 00		2,436 97
13599D945 Total									
			19,910,700 00	Local	19,172,840 00	737,860 00			
			12,927,257 68	Base	12,408,487 99	478,906 17	0 00		478,906 17

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
195	1 00	Nov 2001	103,320 000	Local 270 00	
	100,000 00		65,082 97	Base 64,362 04	170 03
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
311	1 00	Nov 2001	103,630 000	Local 580 00	
	100,000 00		65,859 55	Base 64,362 04	368 61
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
411	1 00	Nov 2001	104,180 000	Local 1,130 00	
	100,000 00		66,137 63	Base 64,362 04	717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
411	CXL	-1 00	Nov 2001 -104,180 000	Local -1,130 00	
	-100,000 00		-66,137 63	Base -64,362 04	-717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
412	1 00	Nov 2001	104,330 000	Local 1,280 00	
	100,000 00		66,232 86	Base 64,362 04	812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
412	CXL	-1 00	Nov 2001 -104,330 000	Local -1,280 00	
	-100,000 00		-66,232 86	Base -64,362 04	-812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
413	1 00	Nov 2001	104,120 000	Local 1,070 00	
	100,000 00		66,099 54	Base 64,362 04	679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
413	CXL	-1 00	Nov 2001 -104,120 000	Local -1,070 00	
	-100,000 00		-66,099 54	Base -64,362 04	-679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
414	2 00	Nov 2001	208,020 000	Local 1,920 00	
	200,000 00		132,059 42	Base 128,724 08	1,218 89

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
414	CXL	-2 00	Nov 2001	-208,020 000	Local	-1,920 00			
		-200,000 00		-132,059 42	Base	-1,218 89	0 00		-1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
416		1 00	Nov 2001	104,180 000	Local	1,130 00			
		100,000 00		66,137 63	Base	717 37	0 00		717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
417		1 00	Nov 2001	104,330 000	Local	1,280 00			
		100,000 00		66,232 86	Base	812 60	0 00		812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
417	CXL	-1 00	Nov 2001	-104,330 000	Local	-1,280 00			
		-100,000 00		-66,232 86	Base	-812 60	0 00		-812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
418		1 00	Nov 2001	104,120 000	Local	1,070 00			
		100,000 00		66,099 54	Base	679 28	0 00		679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
418	CXL	-1 00	Nov 2001	-104,120 000	Local	-1,070 00			
		-100,000 00		-66,099 54	Base	-679 28	0 00		-679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
419		2 00	Nov 2001	208,020 000	Local	1,920 00			
		200,000 00		132,059 42	Base	1,218 89	0 00		1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
419	CXL	-2 00	Nov 2001	-208,020 000	Local	-1,920 00			
		-200,000 00		-132,059 42	Base	-1,218 89	0 00		-1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES		MAR02					
478		1 00	Dec 2001	102,440 000	Local	-610 00			
		100,000 00		65,486 16	Base	-389 95	0 00		-389 95

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	St/ Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
484	1 00	Nov 2001	104,120 000	1,070 00	
	100,000 00		66,099 54	679 28	0 00
					679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
485	2 00	Nov 2001	208,020 000	1,920 00	
	200,000 00		132,059 42	1,218 89	0 00
					1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
486	1 00	Nov 2001	104,330 000	-180 00	
	100,000 00		66,232 86	-114 27	0 00
					-114 27
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	MAR02		
731	1 00	Dec 2001	102,730 000	-320 00	
	100,000 00		65,159 17	-202 97	0 00
					-202 97
<b>136999984 Total</b>					
			932,770 00	3,860 00	
			592,097 30	2,446 99	0 00
					2,446 99
WB1M	137993986	CANADA BANKERS ACCEP FUTURES	SEP02		
09	1 08	Nov 2001	243,975 000	6,625 00	
	250,000 00		152,809 11	4,149 44	0 00
					4,149 44
WB1M	137993986	CANADA BANKERS ACCEP FUTURES	SEP02		
420	1 00	Nov 2001	242,375 000	4,850 00	
	250,000 00		153,869 35	3,078 97	0 00
					3,078 97
<b>137993986 Total</b>					
			486,350 00	11,475 00	
			306,678 46	7,228 41	0 00
					7,228 41
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
06	3 08	Nov 2001	735,225 000	18,725 00	
	750,000 00		460,494 21	11,728 05	0 00
					11,728 05

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gr/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
014		1 027 Jul 2001	239,150 00	Local	237,600 00	1,550 00			
		250,000 00	156,021 66	Base	154,899 28	1,011 22	0 00		1,011 22
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
056		4 090 Jul 2001	956,400 00	Local	950,475 00	5,925 00			
		1,000,000 00	624,934 71	Base	615,493 28	3,871 53	0 00		3,871 53
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
056		3 08 Aug 2001	720,525 00	Local	716,125 00	4,400 00			
		750,000 00	467,964 42	Base	469,959 90	2,857 70	0 00		2,857 70
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
058		2 08 Nov 2001	488,450 00	Local	478,400 00	10,050 00			
		500,000 00	305,071 71	Base	311,205 08	6,276 94	0 00		6,276 94
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
076		2 09 Nov 2001	490,150 00	Local	477,700 00	12,450 00			
		500,000 00	305,770 28	Base	314,421 19	7,766 68	0 00		7,766 68
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
093		1 010 Apr 2001	238,225 00	Local	237,725 00	500 00			
		250,000 00	154,151 11	Base	152,750 20	323 54	0 00		323 54
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
099		2 07 Nov 2001	488,150 00	Local	478,350 00	9,800 00			
		500,000 00	307,399 24	Base	311,476 58	6,171 28	0 00		6,171 28
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
125		1 00 Dec 2001	245,275 00	Local	243,025 00	2,250 00			
		250,000 00	154,737 87	Base	154,689 79	1,419 47	0 00		1,419 47
WB1M	137993994	CANADA BANKERS ACCEP FUTURES		MAR02					
139		2 07 Apr 2001	476,450 00	Local	475,100 00	1,350 00			
		500,000 00	307,486 06	Base	306,417 28	871 25	0 00		871 25

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
156	5 00	Nov 2001	1,224,500 000	Local 1,193,875 00	30,625 00
	1,250,000 00		769,158 29	Base 787,339 93	19,236 81
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
201	1 00	Aug 2001	240,775 000	Local 238,850 00	1,925 00
	250,000 00		155,138 53	Base 156,019 45	1,240 34
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
209	1 00	Nov 2001	244,500 000	Local 239,100 00	5,400 00
	250,000 00		153,967 25	Base 155,816 22	3,400 50
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
220	5 00	Dec 2001	1,225,750 000	Local 1,214,475 00	11,275 00
	1,250,000 00		767,388 14	Base 773,863 35	7,058 78
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
221	1 00	Dec 2001	245,175 000	Local 242,875 00	2,300 00
	250,000 00		153,493 28	Base 154,431 82	1,439 93
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
222	1 00	Dec 2001	245,125 000	Local 242,950 00	2,175 00
	250,000 00		153,461 98	Base 153,970 54	1,361 67
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
230	3 00	Nov 2001	734,025 000	Local 715,125 00	18,900 00
	750,000 00		461,302 79	Base 469,872 87	11,877 82
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
267	2 00	Dec 2001	490,250 000	Local 484,500 00	5,750 00
	500,000 00		313,058 75	Base 308,362 93	3,671 78
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
268	1 00	Sep 2001	240,775 000	Local 238,850 00	1,925 00
	250,000 00		154,551 00	Base 156,019 44	1,235 64

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
281	2 00	Dec 2001	490,350 000	Local	485,725 00	4,625 00			
	500,000 00		307,083 16	Base	307,986 26	2,896 42	0 00		2,896 42
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
302	1 05	Nov 2001	244,375 000	Local	237,925 00	6,450 00			
	250,000 00		153,530 82	Base	157,733 33	4,052 27	0 00		4,052 27
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
303	1 05	Nov 2001	244,300 000	Local	237,950 00	6,350 00			
	250,000 00		153,483 70	Base	157,749 90	3,989 45	0 00		3,989 45
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
312	2 00	Nov 2001	488,950 000	Local	479,725 00	9,225 00			
	500,000 00		310,740 39	Base	311,368 41	5,862 72	0 00		5,862 72
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
337	1 00	Aug 2001	239,250 000	Local	237,625 00	1,625 00			
	250,000 00		156,005 59	Base	153,712 96	1,059 60	0 00		1,059 60
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
338	1 00	Aug 2001	239,275 000	Local	237,775 00	1,500 00			
	250,000 00		156,021 90	Base	154,149 06	978 09	0 00		978 09
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
382	1 00	Aug 2001	239,325 000	Local	237,775 00	1,550 00			
	250,000 00		155,638 29	Base	154,872 01	1,008 00	0 00		1,008 00
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
389	2 00	Dec 2001	490,300 000	Local	484,450 00	5,850 00			
	500,000 00		312,791 07	Base	308,331 11	3,732 06	0 00		3,732 06
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
398	2 00	Nov 2001	487,950 000	Local	476,275 00	11,675 00			
	500,000 00		254,758 70	Base	314,602 41	6,095 52	0 00		6,095 52

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dis of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
398	CXL	-2 08 Nov 2001	-487,950 000	Local	-11,675 00
				Base	-6,095 52
			-254,758 70		0 00
					-6,095 52
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
421		1 09 Aug 2001	239,650 000	Local	1,575 00
				Base	1,024 86
			155,940 97		0 00
					1,024 86
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
422		4 00 Nov 2001	979,200 000	Local	15,700 00
				Base	9,968 99
			621,635 35		0 00
					9,968 99
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
436		1 08 May 2001	238,025 000	Local	-50 00
				Base	-32 65
			154,419 52		0 00
					-32 65
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
475		1 08 Aug 2001	239,775 000	Local	1,400 00
				Base	909 74
			155,809 39		0 00
					909 74
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
479		2 03 Dec 2001	489,800 000	Local	4,600 00
				Base	2,940 61
			313,111 30		0 00
					2,940 61
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
512		2 08 Nov 2001	487,950 000	Local	9,075 00
				Base	5,735 69
			308,399 70		0 00
					5,735 69
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
547		1 06 Aug 2001	239,575 000	Local	1,050 00
				Base	685 87
			156,493 03		0 00
					685 87
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
551		1 08 Dec 2001	244,900 000	Local	2,300 00
				Base	1,469 09
			154,425 71		0 00
					1,469 09



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
579	1 09	Nov 2001	244,025 000	Local	238,250 00
	250,000 00		153,224 29	Base	157,022 24
					5,775 00
					3,626 15
					0 00
					3,626 15
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
580	1 09	Nov 2001	244,000 000	Local	238,300 00
	250,000 00		153,208 59	Base	156,529 26
					5,700 00
					3,579 05
					0 00
					3,579 05
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
587	1 08	Aug 2001	239,625 000	Local	238,400 00
	250,000 00		156,566 42	Base	157,173 07
					1,225 00
					800 39
					0 00
					800 39
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
591	2 009	Jul 2001	477,700 000	Local	475,750 00
	500,000 00		310,456 75	Base	310,035 77
					1,950 00
					1,267 30
					0 00
					1,267 30
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
595	1 09	Dec 2001	244,725 000	Local	242,625 00
	250,000 00		155,697 29	Base	154,656 45
					2,100 00
					1,336 05
					0 00
					1,336 05
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
626	1 07	Aug 2001	239,825 000	Local	238,400 00
	250,000 00		155,599 18	Base	157,173 06
					1,425 00
					924 54
					0 00
					924 54
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
634	1 08	Dec 2001	244,925 000	Local	242,850 00
	250,000 00		155,468 45	Base	154,661 94
					2,075 00
					1,317 13
					0 00
					1,317 13
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
637	2 090	Jul 2001	478,100 000	Local	475,875 00
	500,000 00		309,790 63	Base	308,266 70
					2,225 00
					1,441 71
					0 00
					1,441 71
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
652	2 05	Nov 2001	489,100 000	Local	477,600 00
	500,000 00		306,799 71	Base	311,820 81
					11,500 00
					7,213 65
					0 00
					7,213 65

# Realized Gain/Loss - Futures Contracts

Statement 31

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
684	1 00	Dec 2001	244,500 000	3,325 00	
	250,000 00		155,346 59	2,112 59	2,112 59
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
688	1 00	Dec 2001	245,075 000	2,225 00	
	250,000 00		155,376 28	1,410 64	1,410 64
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
697	1 00	Nov 2001	243,875 000	5,475 00	
	250,000 00		152,288 72	3,418 89	3,418 89
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
701	2 00	Nov 2001	489,100 000	11,525 00	
	500,000 00		307,436 04	7,244 33	7,244 33
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
712	2 00	Jul 2001	478,200 000	2,850 00	
	500,000 00		310,640 63	1,851 38	1,851 38
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
733	2 00	Dec 2001	490,400 000	4,700 00	
	500,000 00		311,048 95	2,981 10	2,981 10
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
764	1 00	Nov 2001	245,075 000	6,275 00	
	250,000 00		153,459 61	3,929 24	3,929 24
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
780	1 00	Aug 2001	240,025 000	1,325 00	
	250,000 00		155,567 40	858 77	858 77
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02		
791	3 00	Nov 2001	732,375 000	16,975 00	
	750,000 00		458,020 64	10,616 01	10,616 01

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
<b>137993994 Total</b>			22,114,525 00	Local	21,805,775 00	308,750 00			
			14,070,077 34	Base	14,145,513 51	195,028 66	0 00	195,028 66	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
08	1 00	Nov 2001	244,750 000	Local	237,000 00	7,750 00			
	250,000 00		153,294 51	Base	154,367 22	4,854 07	0 00	4,854 07	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
057	2 00	Jul 2001	476,650 000	Local	473,900 00	2,750 00			
	500,000 00		311,454 55	Base	307,090 15	1,796 92	0 00	1,796 92	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
231	1 00	Nov 2001	244,150 000	Local	237,325 00	6,825 00			
	250,000 00		153,437 66	Base	154,851 24	4,289 22	0 00	4,289 22	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
304	1 00	Nov 2001	243,650 000	Local	237,475 00	6,175 00			
	250,000 00		153,075 33	Base	155,548 02	3,879 50	0 00	3,879 50	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
421	2 00	Nov 2001	487,600 000	Local	475,500 00	12,100 00			
	500,000 00		309,547 99	Base	312,768 62	7,681 57	0 00	7,681 57	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
539	1 00	Jun 2001	237,325 000	Local	237,000 00	325 00			
	250,000 00		154,962 55	Base	154,347 20	212 21	0 00	212 21	
WB1M	137994976	CANADA BANKERS ACCEP FUTURES	JUN02						
593	1 00	Jul 2001	237,950 000	Local	236,800 00	1,150 00			
	250,000 00		154,643 47	Base	153,497 08	747 38	0 00	747 38	
<b>137994976 Total</b>			2,172,075 00	Local	2,135,000 00	37,075 00			
			1,390,416 06	Base	1,392,469 53	23,460 87	0 00	23,460 87	

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Net Base Future Gn/Ls

CANADIAN DOLLAR Total			156,346,310 00	Local	155,499,301 60	847,008 40			
			100,722,942 71	Base	100,599,165 87	544,650 12	0 00		544,650 12

## EURO CURRENCY

### FRANCE

WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES	MAR01						
642		2 05 Mar 2001	180,400 000	Local	177,680 00	2,720 00			
		200,000 00	163,550 64	Base	157,673 23	2,465 95	0 00		2,465 95
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES	MAR01						
722		32 06 Mar 2001	2,895,360 000	Local	2,842,880 00	52,480 00			
		3,200,000 00	2,595,690 24	Base	2,522,771 71	47,048 32	0 00		47,048 32
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES	MAR01						
723		5 06 Mar 2001	452,300 000	Local	444,200 00	8,100 00			
		500,000 00	405,486 95	Base	394,183 08	7,261 65	0 00		7,261 65
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES	MAR01						
724		70 06 Mar 2001	6,331,500 000	Local	6,232,340 00	99,160 00			
		7,000,000 00	5,676,189 75	Base	5,563,158 45	88,896 94	0 00		88,896 94
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES	MAR01						
725		10 06 Mar 2001	904,200 000	Local	896,210 00	7,990 00			
		1,000,000 00	810,615 30	Base	826,754 26	7,163 04	0 00		7,163 04
99X021887 Total			10,763,760 00	Local	10,593,310 00	170,450 00			
			9,651,532 88	Base	9,464,540 73	152,835 90	0 00		152,835 90
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	JUN01						
180		109 00 Jun 2001	9,639,960 000	Local	9,874,470 00	-234,510 00			
		10,900,000 00	8,337,601 41	Base	8,852,976 44	-202,827 71	0 00		-202,827 71

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	JUN01						
181	1 000	Jun 2001	88,390 000	Local	90,190 00	-1,800 00			
	100,000 00		76,448 51	Base	81,369 42	-1,556 82	0 00		-1,556 82
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	JUN01						
381	4 000	May 2001	352,440 000	Local	362,240 00	-9,800 00			
	400,000 00		314,235 50	Base	324,748 16	-8,737 68	0 00		-8,737 68
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	JUN01						
382	4 000	May 2001	352,600 000	Local	362,240 00	-9,640 00			
	400,000 00		314,378 16	Base	324,748 16	-8,595 02	0 00		-8,595 02
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	JUN01						
660	1 000	Jun 2001	88,470 000	Local	90,560 00	-2,090 00			
	100,000 00		75,234 89	Base	81,187 04	-1,777 34	0 00		-1,777 34
<b>99X026647 Total</b>									
			10,521,860 00	Local	10,779,700 00	-257,840 00			
			9,117,898 47	Base	9,665,029 22	-223,494 57	0 00		-223,494 57
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	SEP01						
502	71 000	Sep 2001	6,419,820 000	Local	6,277,820 00	142,000 00			
	7,100,000 00		5,953,099 09	Base	5,429,686 52	131,676 60	0 00		131,676 60
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	SEP01						
503	12 000	Sep 2001	1,083,480 000	Local	1,061,040 00	22,440 00			
	1,200,000 00		1,004,711 00	Base	917,693 49	20,808 61	0 00		20,808 61
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	SEP01						
504	41 000	Sep 2001	3,701,480 000	Local	3,636,690 00	64,790 00			
	4,100,000 00		3,432,382 41	Base	3,164,946 50	60,079 77	0 00		60,079 77
<b>99X032330 Total</b>									
			11,204,760 00	Local	10,975,550 00	229,230 00			
			10,390,192 50	Base	9,512,326 51	212,564 98	0 00		212,564 98

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dta of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES	DEC01		
247	6 02	Oct 2001	538,740 000	Local	2,980 00
	600,000 00		496,448 91	Base	2,748 07
					0 00
					2,746 07
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES	DEC01		
248	8 02	Oct 2001	718,720 000	Local	4,240 00
	800,000 00		662,300 48	Base	3,907 16
					0 00
					3,907 16
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES	DEC01		
480	8 00	Dec 2001	718,080 000	Local	2,560 00
	800,000 00		648,067 20	Base	2,310 40
					0 00
					2,310 40
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES	DEC01		
529	110 00	Dec 2001	9,908,800 000	Local	68,230 00
	11,000,000 00		8,942,692 00	Base	61,577 57
					0 00
					61,577 57
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES	DEC01		
604	1 02	Nov 2001	92,700 000	Local	3,390 00
	100,000 00		83,087 01	Base	3,038 46
					0 00
					3,038 46
99X038410	Total				
			11,977,040 00	Local	81,400 00
			10,832,595 60	Base	73,579 66
					0 00
					73,579 66
<b>FRANCE Total</b>					
			44,467,440 00	Local	223,240 00
			39,992,219 45	Base	215,485 97
					0 00
					215,485 97
<b>GERMANY</b>					
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
248	4 02	Mar 2001	425,160 000	Local	6,280 00
	400,000 00		397,737 18	Base	5,874 94
					0 00
					5,874 94

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
249	5	02 Mar 2001	531,300 000	Local	523,600 00
				Base	462,862 40
					7,700 00
					7,203 35
					0 00
					7,203 35
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
297	59	05 Mar 2001	6,262,850 000	Local	6,179,260 00
				Base	5,462,465 84
					83,590 00
					77,655 11
					0 00
					77,655 11
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
298	3	03 Mar 2001	318,540 000	Local	314,550 00
				Base	278,062 20
					3,990 00
					3,706 71
					0 00
					3,706 71
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
299	56	03 Mar 2001	5,946,640 000	Local	5,871,660 00
				Base	5,190,547 44
					74,980 00
					69,656 42
					0 00
					69,656 42
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
301	22	05 Mar 2001	2,336,180 000	Local	2,307,140 00
				Base	2,039,511 76
					29,040 00
					26,978 16
					0 00
					26,978 16
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
334	60	06 Mar 2001	6,370,200 000	Local	6,292,200 00
				Base	5,562,304 80
					78,000 00
					72,571 20
					0 00
					72,571 20
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
335	120	06 Mar 2001	12,744,000 000	Local	12,596,550 00
				Base	11,184,688 59
					147,450 00
					137,187 48
					0 00
					137,187 48
WB1M	99X020848	GERMANY FED REP BONDS 5YR FUT	MAR01		
336	29	08 Mar 2001	3,081,540 000	Local	3,070,930 00
				Base	2,854,123 90
					10,610 00
					9,871 54
					0 00
					9,871 54
99X020848	Total				
			38,016,410 00	Local	37,574,770 00
			35,354,535 93	Base	33,404,856 85
					441,640 00
					410,704 91
					0 00
					410,704 91

# Realized Gain/Loss - Futures Contracts

Statement 31

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**STATE STREET**  
Serving Institutional Investors Worldwide™

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls
Ticker	Notional Pa	SI Date	Proceeds	Cost	Cost	Base Curr Gn/Ls	Net Base	Future Gn/Ls	Future Gn/Ls
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01						
294	52	03 Mar 2001	5,335,720 000	Local	5,306,080 00	29,640 00			
	5,200,000 00		4,956,883 88	Base	4,690,574 72	27,535 56	0 00		27,535 56
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01						
295	54	05 Mar 2001	5,541,480 000	Local	5,510,160 00	31,320 00			
	5,400,000 00		5,148,034 92	Base	4,870,981 44	29,096 28	0 00		29,096 28
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01						
331	109	06 Mar 2001	11,181,220 000	Local	11,125,210 00	56,010 00			
	10,900,000 00		10,403,007 10	Base	9,843,579 66	52,111 70	0 00		52,111 70
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01						
388	105	07 Mar 2001	10,775,100 000	Local	10,756,920 00	18,180 00			
	10,500,000 00		9,991,750 24	Base	9,792,024 19	16,858 32	0 00		16,858 32
99X021184 Total									
			32,833,520 00	Local	32,698,370 00	135,150 00			
			30,499,676 14	Base	29,197,160 01	125,601 86	0 00		125,601 86
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
08	2	02 Jan 2001	216,840 000	Local	217,000 00	-160 00			
	200,000 00		201,270 89	Base	198,359 70	-148 51	0 00		-148 51
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
09	1	03 Jan 2001	108,470 000	Local	108,250 00	220 00			
	100,000 00		100,681 85	Base	99,968 88	204 20	0 00		204 20
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
010	1	03 Jan 2001	108,440 000	Local	108,250 00	190 00			
	100,000 00		100,654 01	Base	99,968 87	176 36	0 00		176 36
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
050	1	03 Jan 2001	108,130 000	Local	108,270 00	-140 00			
	100,000 00		99,393 10	Base	100,756 06	-128 69	0 00		-128 69



# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
051	1	01 Jan 2001	108,100 000	-170 00	
	100,000 00		99,365 52	-156 26	0 00
					-156 26
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
052	1	01 Jan 2001	108,180 000	-90 00	
	100,000 00		99,439 06	-82 73	0 00
					-82 73
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
088	1	05 Jan 2001	108,310 000	30 00	
	100,000 00		100,186 75	27 75	0 00
					27 75
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
113	2	06 Jan 2001	216,980 000	410 00	
	200,000 00		200,055 56	378 02	0 00
					378 02
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
114	1	06 Jan 2001	108,510 000	210 00	
	100,000 00		100,046 22	193 62	0 00
					193 62
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
115	2	06 Jan 2001	217,040 000	400 00	
	200,000 00		200,110 88	368 80	0 00
					368 80
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
219	2	09 Jan 2001	217,140 000	490 00	
	200,000 00		201,918 49	455 66	0 00
					455 66
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
312	3	02 Feb 2001	327,360 000	2,360 00	
	300,000 00		305,557 82	2,202 82	0 00
					2,202 82
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01		
342	142	03 Mar 2001	15,500,720 000	23,730 00	
	14,200,000 00		14,421,869 90	22,078 39	0 00
					22,078 39

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 343	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	72	03 Mar 2001	7,858,800 000	Local	7,837,270 00	21,530 00			
	7,200,000 00		7,311,827 53	Base	7,272,007 34	20,031 50	0 00		20,031 50
WB1M 391	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	1	07 Feb 2001	109,360 000	Local	108,340 00	1,020 00			
	100,000 00		100,403 42	Base	100,821 21	936 46	0 00		936 46
WB1M 391	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	1	07 Mar 2001	109,180 000	Local	108,720 00	460 00			
	100,000 00		101,242 61	Base	99,794 09	426 56	0 00		426 56
WB1M 392	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	48	07 Mar 2001	5,238,720 000	Local	5,211,850 00	26,870 00			
	4,800,000 00		4,857,865 06	Base	4,736,913 42	24,916 57	0 00		24,916 57
WB1M 393	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	21	07 Mar 2001	2,292,360 000	Local	2,279,520 00	12,840 00			
	2,100,000 00		2,125,705 43	Base	2,071,825 28	11,906 52	0 00		11,906 52
WB1M 394	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	1	07 Mar 2001	109,170 000	Local	108,600 00	570 00			
	100,000 00		101,233 34	Base	98,793 42	528 58	0 00		528 56
WB1M 395	99X021200	GERMANY FED REP BONDS 10YR FTR	MAR01						
	27	07 Mar 2001	2,948,130 000	Local	2,947,270 00	860 00			
	2,700,000 00		2,733,800 95	Base	2,729,025 93	797 48	0 00		797 48
<b>99X021200 Total</b>									
			36,119,940 00	Local	36,028,310 00	91,630 00			
			33,562,628 39	Base	33,514,390 19	85,113 08	0 00		85,113 08
WB1M 04	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	7	09 Apr 2001	753,060 000	Local	762,090 00	-9,030 00			
	700,000 00		677,151 55	Base	707,698 18	-8,119 78	0 00		-8,119 78

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
05	5 000	Apr 2001	537,700 000	Local	544,500 00
	500,000 00		483,499 84	Base	504,914 85
					-6,800 00
					-6,114 56
					0 00
					-6,114 56
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
06	3 000	Apr 2001	322,650 000	Local	326,700 00
	300,000 00		290,126 88	Base	302,948 91
					-4,050 00
					-3,641 76
					0 00
					-3,641 76
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
07	1 000	Apr 2001	107,560 000	Local	108,900 00
	100,000 00		96,717 95	Base	100,982 97
					-1,340 00
					-1,204 93
					0 00
					-1,204 93
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
08	3 000	Apr 2001	322,710 000	Local	326,700 00
	300,000 00		290,180 83	Base	302,948 91
					-3,990 00
					-3,587 81
					0 00
					-3,587 81
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
09	2 000	Apr 2001	215,260 000	Local	217,800 00
	200,000 00		193,561 79	Base	201,965 94
					-2,540 00
					-2,283 97
					0 00
					-2,283 97
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
010	4 000	Apr 2001	430,480 000	Local	435,600 00
	400,000 00		387,087 62	Base	403,931 88
					-5,120 00
					-4,603 90
					0 00
					-4,603 90
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
011	4 000	Apr 2001	430,440 000	Local	435,600 00
	400,000 00		387 051 65	Base	403,931 88
					-5,160 00
					-4,639 87
					0 00
					-4,639 87
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
012	6 000	Apr 2001	645,600 000	Local	653,400 00
	600,000 00		580,523 52	Base	605,897 82
					-7,800 00
					-7,013 76
					0 00
					-7,013 76
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
049	5 000	May 2001	533,100 000	Local	546,680 00
	500,000 00		469,821 03	Base	491,652 43
					-13,580 00
					-11,968 06
					0 00
					-11,968 06

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
050	4 00	May 2001	426,200 000	Local	429,930 00
	400,000 00		375,610 06	Base	386,614 29
					-3,730 00
					-3,287 25
					0 00
					-3,287 25
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
051	4 00	May 2001	426,240 000	Local	429,690 00
	400,000 00		375,645 31	Base	386,549 13
					-3,450 00
					-3,040 48
					0 00
					-3,040 48
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
052	4 00	May 2001	426,280 000	Local	429,800 00
	400,000 00		375,680 56	Base	386,648 09
					-3,520 00
					-3,102 18
					0 00
					-3,102 18
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
053	3 00	May 2001	319,770 000	Local	322,290 00
	300,000 00		281,813 30	Base	289,932 09
					-2 520 00
					-2,220 88
					0 00
					-2,220 88
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
054	14 00	May 2001	1,492,400 000	Local	1,504,360 00
	1,400,000 00		1,315,252 12	Base	1,353,322 26
					-11,960 00
					-10,540 35
					0 00
					-10,540 35
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
055	4 00	May 2001	426,440 000	Local	430,210 00
	400,000 00		375,821 57	Base	385,209 74
					-3,770 00
					-3,322 50
					0 00
					-3,322 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
067	7 00	Apr 2001	752,010 000	Local	762,300 00
	700,000 00		677,711 41	Base	706,880 79
					-10,290 00
					-9,273 35
					0 00
					-9,273 35
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
068	3 00	Apr 2001	322,470 000	Local	326,700 00
	300,000 00		290,609 98	Base	302,948 91
					-4,230 00
					-3,812 08
					0 00
					-3,812 08
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
069	3 00	Apr 2001	322,200 000	Local	326,700 00
	300,000 00		290,366 64	Base	302,948 91
					-4,500 00
					-4,055 40
					0 00
					-4,055 40

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 070	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	4	000 Apr 2001	429,640 000	Local	435,610 00	-5,970 00			
	400,000 00		387,191 57	Base	403,941 15	-5,380 16	0 00		-5,380 16
WB1M 071	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2	000 Apr 2001	214,940 000	Local	217,820 00	-2,880 00			
	200,000 00		193,703 93	Base	201,984 49	-2,595 46	0 00		-2,595 46
WB1M 072	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3	000 Apr 2001	322,500 000	Local	326,730 00	-4,230 00			
	300,000 00		290,637 00	Base	302,976 73	-3,812 08	0 00		-3,812 08
WB1M 073	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3	000 Apr 2001	322,350 000	Local	326,730 00	-4,380 00			
	300,000 00		290,501 82	Base	302,976 73	-3,947 26	0 00		-3,947 26
WB1M 074	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2	000 Apr 2001	214,880 000	Local	217,820 00	-2,940 00			
	200,000 00		193,649 86	Base	201,984 49	-2,649 53	0 00		-2,649 53
WB1M 082	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3	000 May 2001	319,950 000	Local	322,770 00	-2,820 00			
	300,000 00		280,564 16	Base	288,556 38	-2,472 86	0 00		-2,472 86
WB1M 114	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2	000 May 2001	213,080 000	Local	215,220 00	-2,140 00			
	200,000 00		184,825 59	Base	192,406 68	-1,856 24	0 00		-1,856 24
WB1M 115	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	5	000 May 2001	532,750 000	Local	538,060 00	-5,310 00			
	500,000 00		462,107 35	Base	481,025 64	-4,605 90	0 00		-4,605 90
WB1M 116	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	1	000 May 2001	106,570 000	Local	107,620 00	-1,050 00			
	100,000 00		92,438 82	Base	96,212 28	-910 77	0 00		-910 77

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Futures Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
169	2 @	May 2001	212,640 000	Local	215,260 00	-2,620 00			
	200,000 00		182,721 55	Base	192,442 44	-2,251 37	0 00		-2,251 37
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
170	1 @	May 2001	106,340 000	Local	107,640 00	-1,300 00			
	100,000 00		91,377 96	Base	96,230 16	-1,117 09	0 00		-1,117 09
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
171	1 @	May 2001	106,350 000	Local	107,640 00	-1,290 00			
	100,000 00		91,386 56	Base	96,230 16	-1,108 50	0 00		-1,108 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
172	3 @	May 2001	319,080 000	Local	322,950 00	-3,870 00			
	300,000 00		274,185 44	Base	288,717 30	-3,325 49	0 00		-3,325 49
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
173	2 @	May 2001	212,620 000	Local	215,300 00	-2,680 00			
	200,000 00		182,704 37	Base	192,478 20	-2,302 92	0 00		-2,302 92
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
174	2 @	May 2001	212,540 000	Local	215,320 00	-2,780 00			
	200,000 00		182,635 62	Base	192,496 08	-2,388 85	0 00		-2,388 85
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
219	2 @	May 2001	212,180 000	Local	215,340 00	-3,160 00			
	200,000 00		182,644 54	Base	192,513 86	-2,720 13	0 00		-2,720 13
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
220	4 @	May 2001	424,000 000	Local	430,810 00	-6,810 00			
	400,000 00		364,979 20	Base	385,144 14	-5,862 04	0 00		-5,862 04
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
221	2 @	May 2001	212,160 000	Local	215,420 00	-3,260 00			
	200,000 00		182,627 33	Base	192,585 48	-2,806 21	0 00		-2,806 21

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
222	2 00	May 2001	212,100 000	Local	215,420 00	-3,320 00			
	200,000 00		182,575 68	Base	192,585 48	-2,857 86	0 00		-2,857 86
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
223	2 00	May 2001	212,200 000	Local	215,430 00	-3,230 00			
	200,000 00		182,661 76	Base	192,594 42	-2,780 39	0 00		-2,780 39
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
224	2 00	May 2001	212,280 000	Local	215,460 00	-3,180 00			
	200,000 00		182,730 62	Base	192,621 24	-2,737 34	0 00		-2,737 34
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
225	2 00	May 2001	212,300 000	Local	215,480 00	-3,180 00			
	200,000 00		182,747 84	Base	192,639 12	-2,737 34	0 00		-2,737 34
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
226	2 00	May 2001	212,340 000	Local	214,720 00	-2,380 00			
	200,000 00		182,782 27	Base	190,649 89	-2,048 70	0 00		-2,048 70
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
227	3 00	May 2001	318,060 000	Local	322,140 00	-4,080 00			
	300,000 00		273,786 05	Base	286,028 10	-3,512 06	0 00		-3,512 06
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
254	3 00	Mar 2001	329,010 000	Local	326,700 00	2,310 00			
	300,000 00		290,713 24	Base	303,961 68	2,041 12	0 00		2,041 12
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
294	7 00	Mar 2001	766,220 000	Local	762,300 00	3,920 00			
	700,000 00		678,181 32	Base	709,243 92	3,469 59	0 00		3,469 59
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
310	5 00	Apr 2001	533,500 000	Local	544,550 00	-11,050 00			
	500,000 00		475,455 20	Base	504,961 21	-9,847 76	0 00		-9,847 76

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Future Gn/Ls				
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls			
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
311	12	00 Apr 2001	1,280,520 000	Local	1,307,080 00	-26,560 00		
	1,200,000 00		1,141,199 42	Base	1,212,055 28	-23,670 27	0 00	-23,670 27
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
312	13	00 Apr 2001	1,387,360 000	Local	1,416,090 00	-28,730 00		
	1,300,000 00		1,236,415 23	Base	1,313,140 26	-25,604 18	0 00	-25,604 18
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
313	7	00 Apr 2001	747,110 000	Local	762,660 00	-15,550 00		
	700,000 00		665,824 43	Base	706,156 55	-13,858 16	0 00	-13,858 16
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
314	14	00 Apr 2001	1,494,360 000	Local	1,527,390 00	-33,030 00		
	1,400,000 00		1,331,773 63	Base	1,401,533 06	-29,436 33	0 00	-29,436 33
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
315	5	00 Apr 2001	533,750 000	Local	546,440 00	-12,690 00		
	500,000 00		475,678 00	Base	497,770 77	-11,309 34	0 00	-11,309 34
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
330	4	08 May 2001	423,040 000	Local	429,720 00	-6,680 00		
	400,000 00		362,460 67	Base	383,609 62	-5,723 43	0 00	-5,723 43
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
331	4	08 May 2001	422,960 000	Local	430,100 00	-7,140 00		
	400,000 00		362,392 13	Base	383,219 10	-6,117 55	0 00	-6,117 55
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
332	4	08 May 2001	422,840 000	Local	430,160 00	-7,320 00		
	400,000 00		362,289 31	Base	383,272 57	-6,271 78	0 00	-6,271 78
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01					
332	2	00 Apr 2001	218,840 000	Local	217,800 00	1,040 00		
	200,000 00		194,001 66	Base	202,641 12	921 96	0 00	921 96



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 333	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	4 08	May 2001	422,800 000	Local	430,190 00	-7,390 00			
	400,000 00		362,255 04	Base	383,299 30	-6,331 75	0 00		-6,331 75
WB1M 333	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 08	Apr 2001	218,860 000	Local	217,800 00	1,060 00			
	200,000 00		194,019 39	Base	202,641 12	939 69	0 00		939 69
WB1M 334	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 08	Apr 2001	218,820 000	Local	217,800 00	1,020 00			
	200,000 00		193,983 93	Base	202,641 12	904 23	0 00		904 23
WB1M 335	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 08	Apr 2001	218,680 000	Local	217,800 00	880 00			
	200,000 00		193,859 82	Base	202,641 12	780 12	0 00		780 12
WB1M 369	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 08	May 2001	211,760 000	Local	215,100 00	-3,340 00			
	200,000 00		181,435 97	Base	191,654 10	-2,861 71	0 00		-2,861 71
WB1M 370	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 08	May 2001	211,720 000	Local	215,150 00	-3,430 00			
	200,000 00		181,401 70	Base	191,698 65	-2,938 82	0 00		-2,938 82
WB1M 375	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	7 08	Apr 2001	764,540 000	Local	762,300 00	2,240 00			
	700,000 00		689,767 99	Base	709,243 92	2,020 93	0 00		2,020 93
WB1M 376	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 08	Apr 2001	327,810 000	Local	326,700 00	1,110 00			
	300,000 00		295,750 18	Base	303,961 68	1,001 44	0 00		1,001 44
WB1M 377	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	9 08	Apr 2001	983,340 000	Local	980,100 00	3,240 00			
	900,000 00		887,169 35	Base	911,885 04	2,923 13	0 00		2,923 13

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
378	2 @ Apr 2001	218,500 000	Local	217,800 00	700 00
	200,000 00	197,130 70	Base	202,641 12	631 54
					0 00
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
387	7 @ May 2001	748,580 000	Local	766,100 00	-17,520 00
	700,000 00	667,433 93	Base	694,469 66	-15,620 83
					0 00
					-15,620 83
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
388	8 @ May 2001	854,880 000	Local	878,120 00	-23,240 00
	800,000 00	762,211 01	Base	787,234 58	-20,720 79
					0 00
					-20,720 79
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
389	4 @ May 2001	427,360 000	Local	439,160 00	-11,800 00
	400,000 00	381,034 18	Base	393,706 94	-10,520 88
					0 00
					-10,520 88
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
390	3 @ May 2001	320,790 000	Local	328,500 00	-7,710 00
	300,000 00	286,016 36	Base	297,818 10	-6,874 24
					0 00
					-6,874 24
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
391	6 @ May 2001	641,400 000	Local	657,300 00	-15,900 00
	600,000 00	571,872 24	Base	594,799 20	-14,176 44
					0 00
					-14,176 44
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
392	7 @ May 2001	748,090 000	Local	768,600 00	-20,510 00
	700,000 00	666,997 04	Base	689,049 90	-18,286 72
					0 00
					-18,286 72
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
398	2 @ May 2001	211,980 000	Local	215,210 00	-3,230 00
	200,000 00	181,073 32	Base	191,752 11	-2,759 06
					0 00
					-2,759 06
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01		
399	2 @ May 2001	211,920 000	Local	215,220 00	-3,300 00
	200,000 00	181,022 06	Base	191,761 03	-2,818 86
					0 00
					-2,818 86

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 400	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		2 09 May 2001	211,800 000	Local	215,230 00	-3,430 00			
		200,000 00	180,919 56	Base	191,769 93	-2,929 90	0 00		-2,929 90
WB1M 401	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		4 09 May 2001	424,000 000	Local	430,480 00	-6,480 00			
		400,000 00	362,180 80	Base	383,557 69	-5,535 22	0 00		-5,535 22
WB1M 402	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		3 09 May 2001	317,730 000	Local	322,880 00	-5,150 00			
		300,000 00	271,404 97	Base	287,686 08	-4,399 13	0 00		-4,399 13
WB1M 419	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 03 Mar 2001	109,280 000	Local	108,900 00	380 00			
		100,000 00	101,903 60	Base	101,320 56	354 35	0 00		354 35
WB1M 420	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		2 07 Apr 2001	218,360 000	Local	217,800 00	560 00			
		200,000 00	196,545 84	Base	202,641 12	504 06	0 00		504 06
WB1M 420	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 03 Mar 2001	109,310 000	Local	108,900 00	410 00			
		100,000 00	101,931 58	Base	101,320 56	382 33	0 00		382 33
WB1M 421	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 03 Mar 2001	109,270 000	Local	108,900 00	370 00			
		100,000 00	101,894 28	Base	101,320 56	345 03	0 00		345 03
WB1M 421	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 07 Apr 2001	109,130 000	Local	108,900 00	230 00			
		100,000 00	98,227 91	Base	101,320 56	207 02	0 00		207 02
WB1M 422	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 07 Apr 2001	109,140 000	Local	108,900 00	240 00			
		100,000 00	98,236 91	Base	101,320 56	216 02	0 00		216 02

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 423	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	3	04 Apr 2001	327,450 000	Local	326,700 00	750 00			
	300,000 00		294,737 75	Base	303,961 68	675 08	0 00		675 08
WB1M 444	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	1	09 Mar 2001	109,250 000	Local	108,900 00	350 00			
	100,000 00		101,384 00	Base	101,320 56	324 80	0 00		324 80
WB1M 445	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	1	09 Mar 2001	109,270 000	Local	108,900 00	370 00			
	100,000 00		101,402 56	Base	101,320 56	343 36	0 00		343 36
WB1M 446	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	1	09 Mar 2001	109,280 000	Local	108,900 00	380 00			
	100,000 00		101,411 84	Base	101,320 56	352 64	0 00		352 64
WB1M 447	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	1	09 Mar 2001	109,290 000	Local	108,900 00	390 00			
	100,000 00		101,421 12	Base	101,320 56	361 92	0 00		361 92
WB1M 448	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	2	09 Mar 2001	218,480 000	Local	217,800 00	680 00			
	200,000 00		202,749 44	Base	202,641 12	631 04	0 00		631 04
WB1M 458	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	2	00 May 2001	212,360 000	Local	215,260 00	-2,900 00			
	200,000 00		182,056 23	Base	191,796 67	-2,486 17	0 00		-2,486 17
WB1M 459	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	1	00 May 2001	106,190 000	Local	107,630 00	-1,440 00			
	100,000 00		91,036 69	Base	95,898 33	-1,234 51	0 00		-1,234 51
WB1M 460	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	2	00 May 2001	212,340 000	Local	215,300 00	-2,960 00			
	200,000 00		182,039 08	Base	191,832 30	-2,537 61	0 00		-2,537 61

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
475	2 00	Mar 2001	218,700 000	Local	217,800 00	900 00			
	200,000 00		201,488 31	Base	202,641 12	829 17	0 00		829 17
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
528	1 00	Apr 2001	109,140 000	Local	108,900 00	240 00			
	100,000 00		96,305 14	Base	101,320 56	211 78	0 00		211 78
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
529	4 00	Apr 2001	436,520 000	Local	435,600 00	920 00			
	400,000 00		385,185 25	Base	405,282 24	811 81	0 00		811 81
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
530	2 00	Apr 2001	218,240 000	Local	217,800 00	440 00			
	200,000 00		192,574 98	Base	202,641 12	388 26	0 00		388 26
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
562	2 00	Apr 2001	216 760 000	Local	217,800 00	-1,040 00			
	200,000 00		192,851 37	Base	202,641 12	-925 29	0 00		-925 29
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
563	1 00	Apr 2001	108,260 000	Local	108,900 00	-640 00			
	100,000 00		96,318 92	Base	101,320 56	-569 41	0 00		-569 41
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
564	3 00	Apr 2001	325,110 000	Local	326,700 00	-1,590 00			
	300,000 00		289,250 37	Base	303,961 68	-1,414 62	0 00		-1,414 62
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
565	1 00	Apr 2001	108,270 000	Local	108,900 00	-630 00			
	100,000 00		96,327 82	Base	101,320 56	-560 51	0 00		-560 51
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
618	5 00	Apr 2001	541,700 000	Local	544,500 00	-2,800 00			
	500,000 00		480,217 05	Base	506,602 80	-2,482 20	0 00		-2,482 20

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description		Close Ex Rate	Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date		Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
619		2 002	Apr 2001	Local	216,580 000	-1,220 00			
		200,000 00		Base	191,998 17	-1,081 53	0 00		-1,081 53
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
620		4 002	Apr 2001	Local	433,200 000	-2,400 00			
		400,000 00		Base	384,031 80	-2,127 60	0 00		-2,127 60
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
621		4 002	Apr 2001	Local	433,240 000	-2,360 00			
		400,000 00		Base	384,067 26	-2,092 14	0 00		-2,092 14
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
622		9 002	Apr 2001	Local	974,880 000	-5,220 00			
		900,000 00		Base	864,231 12	-4,627 53	0 00		-4,627 53
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
623		4 004	Jun 2001	Local	426,800 000	-3,110 00			
		400,000 00		Base	361,755 68	-2,636 04	0 00		-2,636 04
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
623		1 002	Apr 2001	Local	108,390 000	-510 00			
		100,000 00		Base	96,087 74	-452 12	0 00		-452 12
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
624		6 004	Jun 2001	Local	640,140 000	-4,880 00			
		600,000 00		Base	569,379 52	-4,136 29	0 00		-4,136 29
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
624		3 002	Apr 2001	Local	325,110 000	-1,590 00			
		300,000 00		Base	288,210 02	-1,409 54	0 00		-1,409 54
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
667		84 005	Jun 2001	Local	8,997,240 000	48,240 00			
		8,400,000 00		Base	7,651,252 90	41,023 30	0 00		41,023 30

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Fund	Asset ID	Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
672		3 00	May 2001	321,030 000	Local	329,230 00			
		300,000 00		280,901 25	Base	295,878 25	-8,200 00	0 00	-7,175 00
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
673		2 00	May 2001	214,440 000	Local	219,260 00			
		200,000 00		187,635 00	Base	198,013 71	-4,820 00	0 00	-4,217 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
674		1 00	May 2001	107,210 000	Local	109,630 00			
		100,000 00		93,808 75	Base	99,006 85	-2,420 00	0 00	-2,117 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
680		2 00	Apr 2001	215,760 000	Local	217,800 00			
		200,000 00		190,321 90	Base	202,641 12	-2,040 00	0 00	-1,799 48
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
681		12 00	Apr 2001	1,295,520 000	Local	1,306,800 00			
		1,200,000 00		1,142,778 19	Base	1,215,846 72	-11,280 00	0 00	-9,950 09
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
682		2 00	Apr 2001	215,900 000	Local	217,800 00			
		200,000 00		190,445 39	Base	202,641 12	-1,900 00	0 00	-1,675 99
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
683		2 00	Apr 2001	215,880 000	Local	217,800 00			
		200,000 00		190,427 75	Base	202,641 12	-1,920 00	0 00	-1,693 63
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
684		5 00	Apr 2001	539,650 000	Local	544,500 00			
		500,000 00		476,025 27	Base	506,602 80	-4,850 00	0 00	-4,278 19
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR		JUN01					
685		8 00	Apr 2001	863,120 000	Local	871,200 00			
		800,000 00		761,358 15	Base	810,564 48	-8,080 00	0 00	-7,127 37

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 686	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	6 007	Apr 2001	647,820 000	Local	653,400 00	-5,580 00			
	600,000 00		571,442 02	Base	607,923 36	-4,922 12	0 00		-4,922 12
WB1M 687	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	3 007	Apr 2001	324,330 000	Local	326,700 00	-2,370 00			
	300,000 00		286,091 49	Base	303,961 68	-2,090 58	0 00		-2,090 58
WB1M 688	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	5 007	Apr 2001	539,500 000	Local	544,500 00	-5,000 00			
	500,000 00		475,892 95	Base	506,602 80	-4,410 50	0 00		-4,410 50
WB1M 689	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	2 007	Apr 2001	216,160 000	Local	217,800 00	-1,640 00			
	200,000 00		190,674 74	Base	202,641 12	-1,446 64	0 00		-1,446 64
WB1M 690	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	3 007	Apr 2001	324,300 000	Local	326,700 00	-2,400 00			
	300,000 00		286,065 03	Base	303,961 68	-2,117 04	0 00		-2,117 04
WB1M 691	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	4 007	Apr 2001	432,280 000	Local	435,600 00	-3,320 00			
	400,000 00		381,314 19	Base	405,282 24	-2,928 57	0 00		-2,928 57
WB1M 692	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	4 007	Apr 2001	432 360 000	Local	435,600 00	-3,240 00			
	400,000 00		381,384 76	Base	405,282 24	-2,858 00	0 00		-2,858 00
WB1M 713	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	3 008	May 2001	319,380 000	Local	328,920 00	-9,540 00			
	300,000 00		280,543 39	Base	297,047 66	-8,379 94	0 00		-8,379 94
WB1M 714	99X021721	GERMANY FED REP BONDS	10YR FTR JUN01						
	3 008	May 2001	319,110 000	Local	328,940 00	-9,830 00			
	300,000 00		280,306 22	Base	296,078 86	-8,634 67	0 00		-8,634 67



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 715	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 00	May 2001	319,050 000	Local	328,890 00	-9,840 00			
	300,000 00		280,253 52	Base	295,540 55	-8,643 46	0 00		-8,643 46
WB1M 716	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	1 00	May 2001	106,400 000	Local	109,910 00	-3,510 00			
	100,000 00		93,461 76	Base	97,501 16	-3,083 18	0 00		-3,083 18
WB1M 717	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	4 00	May 2001	425,640 000	Local	440,550 00	-14,910 00			
	400,000 00		373,882 18	Base	392,465 31	-13,096 94	0 00		-13,096 94
WB1M 718	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 00	May 2001	319,260 000	Local	330,780 00	-11,520 00			
	300,000 00		280,437 98	Base	295,088 84	-10,119 17	0 00		-10,119 17
WB1M 719	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 00	May 2001	319,170 000	Local	330,480 00	-11,310 00			
	300,000 00		280,358 93	Base	295,239 37	-9,934 70	0 00		-9,934 70
WB1M 738	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	5 00B	Apr 2001	536,550 000	Local	544,500 00	-7,950 00			
	500,000 00		468,300 84	Base	506,602 80	-6,938 76	0 00		-6,938 76
WB1M 739	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	1 00B	Apr 2001	107,460 000	Local	108,900 00	-1,440 00			
	100,000 00		93,791 09	Base	101,320 56	-1,256 83	0 00		-1,256 83
WB1M 740	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	1 00B	Apr 2001	107,450 000	Local	108,900 00	-1,450 00			
	100,000 00		93,782 36	Base	101,320 56	-1,265 56	0 00		-1,265 56
WB1M 741	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 00B	Apr 2001	214,780 000	Local	217,800 00	-3,020 00			
	200,000 00		187,459 98	Base	202,641 12	-2,635 86	0 00		-2,635 86

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M 742	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	6 00B	Apr 2001	644,280 000	Local	653,400 00	-9,120 00			
	600,000 00		562,327 58	Base	607,923 36	-7,959 94	0 00		-7,959 94
WB1M 743	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	2 00B	Apr 2001	214,700 000	Local	217,800 00	-3,100 00			
	200,000 00		187,390 16	Base	202,641 12	-2,705 68	0 00		-2,705 68
WB1M 744	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 00B	Apr 2001	322,020 000	Local	326,700 00	-4,680 00			
	300,000 00		281,059 06	Base	303,961 68	-4,084 70	0 00		-4,084 70
WB1M 745	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	5 00B	Apr 2001	536,600 000	Local	544,500 00	-7,900 00			
	500,000 00		468,344 48	Base	506,602 80	-6,895 12	0 00		-6,895 12
WB1M 746	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	6 00B	Apr 2001	643,800 000	Local	653,400 00	-9,600 00			
	600,000 00		561,908 64	Base	607,923 36	-8,378 88	0 00		-8,378 88
WB1M 747	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	3 00B	Apr 2001	321,840 000	Local	326,700 00	-4,860 00			
	300,000 00		280,901 95	Base	303,961 68	-4,241 81	0 00		-4,241 81
WB1M 748	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	1 00B	Apr 2001	107,470 000	Local	108,900 00	-1,430 00			
	100,000 00		93,799 82	Base	101,320 56	-1,248 10	0 00		-1,248 10
WB1M 749	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	4 00B	Apr 2001	430,600 000	Local	435,600 00	-5,000 00			
	400,000 00		375,827 68	Base	405,282 24	-4,364 00	0 00		-4,364 00
WB1M 750	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
	7 00B	Apr 2001	751,310 000	Local	762,300 00	-10,990 00			
	700,000 00		655,743 37	Base	709,243 93	-9,592 07	0 00		-9,592 07

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
751	3 00B	Apr 2001	322,500 000	Local	326,700 00	-4,200 00			
	300,000 00		281,478 00	Base	303,961 68	-3,665 76	0 00		-3,665 76
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
752	3 00B	Apr 2001	322,650 000	Local	326,700 00	-4,050 00			
	300,000 00		281,608 92	Base	303,961 68	-3,534 84	0 00		-3,534 84
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
753	1 00B	Apr 2001	107,560 000	Local	108,900 00	-1,340 00			
	100,000 00		93,878 37	Base	101,320 56	-1,169 55	0 00		-1,169 55
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
754	5 00B	Apr 2001	537,450 000	Local	544,420 00	-6,970 00			
	500,000 00		469,086 36	Base	506,528 38	-6,083 41	0 00		-6,083 41
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
786	3 00B	May 2001	319,920 000	Local	330,060 00	-10,140 00			
	300,000 00		282,905 26	Base	296,030 54	-8,966 81	0 00		-8,966 81
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
787	3 00B	May 2001	319,590 000	Local	329,820 00	-10,230 00			
	300,000 00		282,613 44	Base	296,475 19	-9,046 39	0 00		-9,046 39
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01						
788	3 00B	May 2001	319,470 000	Local	329,990 00	-10,520 00			
	300,000 00		282,507 32	Base	295,516 31	-9,302 83	0 00		-9,302 83
<b>99X021721 Total</b>									
			66,099,240 00	Local	66,786,090 00	-686,850 00			
			58,069,965 15	Base	60,672,913 25	-606,447 12	0 00		-606,447 12
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
622	27 00B	Jun 2001	2,852,010 000	Local	2,862,540 00	-10,530 00			
	2,700,000 00		2,417,363 68	Base	2,659,299 66	-8,925 23	0 00		-8,925 23

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 666	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	110 @ Jun 2001	11,658,900 000	Local	11,663,880 00	-4,980 00				
	11,000,000 00	9,914,728 56	Base	10,838,564 65	-4,234 99	0 00			-4,234 99
WB1Q 666	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	5 @ May 2001	529,350 000	Local	530,400 00	-1,050 00				
	500,000 00	466,674 96	Base	469,748 85	-925 68	0 00			-925 68
WB1Q 667	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	8 @ May 2001	846,880 000	Local	848,640 00	-1,760 00				
	800,000 00	746,609 41	Base	751,598 16	-1,551 62	0 00			-1,551 62
WB1Q 668	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	3 @ May 2001	317,700 000	Local	318,240 00	-540 00				
	300,000 00	280,084 32	Base	281,849 31	-476 06	0 00			-476 06
WB1Q 669	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	8 @ May 2001	846,800 000	Local	848,640 00	-1,840 00				
	800,000 00	746,538 88	Base	751,598 15	-1,622 14	0 00			-1,622 14
WB1M 711	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	117 @ Jun 2001	12,378,260 000	Local	12,407,310 00	-31,050 00				
	11,700,000 00	10,488,880 36	Base	11,543,761 24	-26,314 88	0 00			-26,314 88
WB1M 712	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	13 @ Jun 2001	1,374,230 000	Local	1,378,520 00	-4,290 00				
	1,300,000 00	1,164,659 93	Base	1,282,575 01	-3,635 78	0 00			-3,635 78
WB1M 713	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	19 @ Jun 2001	2,008,680 000	Local	2,014,760 00	-6,080 00				
	1,900,000 00	1,702,356 30	Base	1,874,532 70	-5,152 80	0 00			-5,152 80
WB1M 714	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
	27 @ Jun 2001	2,855,250 000	Local	2,863,080 00	-7,830 00				
	2,700,000 00	2,419,824 38	Base	2,663,809 63	-6,635 93	0 00			-6,635 93

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
715	30 @	Jun 2001	3,178,200 000	Local	3,178,640 00	-440 00			
	3,000,000 00		2,693,524 50	Base	2,900,733 85	-372 90	0 00		-372 90
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
716	15 @	Jun 2001	1,586,550 000	Local	1,574,590 00	11,960 00			
	1,500,000 00		1,344,601 13	Base	1,403,904 44	10,136 10	0 00		10,136 10
<b>99X023297 Total</b>									
			40,430,810 00	Local	40,489,240 00	-58,430 00			
			34,385,846 41	Base	37,421,975 65	-49,711 91	0 00		-49,711 91
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS	JUN01						
621	33 @	Jun 2001	3,395,700 000	Local	3,392,070 00	3,630 00			
	3,300,000 00		2,878,195 33	Base	3,151,233 03	3,076 79	0 00		3,076 79
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS	JUN01						
663	55 @	Jun 2001	5,661,700 000	Local	5,653,090 00	8,610 00			
	5,500,000 00		4,814,709 68	Base	5,256,900 73	7,321 94	0 00		7,321 94
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS	JUN01						
664	96 @	Jun 2001	9,878,400 000	Local	9,868,260 00	10,140 00			
	9,600,000 00		8,400,591 36	Base	9,174,096 62	8,623 05	0 00		8,623 05
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS	JUN01						
708	53 @	Jun 2001	5,453,700 000	Local	5,450,940 00	2,760 00			
	5,300,000 00		4,622,010 75	Base	5,054,656 66	2,339 10	0 00		2,339 10
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS	JUN01						
709	69 @	Jun 2001	7,100,790 000	Local	7,088,250 00	12,540 00			
	6,900,000 00		6,017,919 53	Base	6,438,410 11	10,627 65	0 00		10,627 65
<b>99X023834 Total</b>									
			31,490,290 00	Local	31,452,610 00	37,680 00			
			26,733,426 65	Base	29,075,297 15	31,988 53	0 00		31,988 53

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M 01	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 003 Jul 2001	319,320 000	Local	319,500 00		-180 00			
	300,000 00	270,368 24	Base	272,054 25		-152 41	0 00	-152 41	
WB1M 02	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	4 003 Jul 2001	425,800 000	Local	426,020 00		-220 00			
	400,000 00	360,524 86	Base	362,756 03		-186 27	0 00	-186 27	
WB1M 03	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 003 Jul 2001	319,410 000	Local	319,550 00		-140 00			
	300,000 00	270,444 45	Base	272,096 83		-118 54	0 00	-118 54	
WB1M 04	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	9 003 Jul 2001	957,150 000	Local	960,630 00		-3,480 00			
	900,000 00	810,418 91	Base	822,555 61		-2,946 52	0 00	-2,946 52	
WB1M 05	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	6 003 Jul 2001	638,400 000	Local	641,940 00		-3,540 00			
	600,000 00	540,533 28	Base	553,480 67		-2,997 32	0 00	-2,997 32	
WB1M 08	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	11 008 Jun 2001	1,171,720 000	Local	1,177,220 00		-5,500 00			
	1,100,000 00	988,931 68	Base	1,001,107 89		-4,642 00	0 00	-4,642 00	
WB1M 09	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	2 008 Jun 2001	213,000 000	Local	214,040 00		-1,040 00			
	200,000 00	179,772 00	Base	182,019 62		-877 76	0 00	-877 76	
WB1M 010	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	4 008 Jun 2001	426,160 000	Local	428,080 00		-1,920 00			
	400,000 00	359,679 04	Base	364,039 23		-1,620 48	0 00	-1,620 48	
WB1M 011	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	6 008 Jun 2001	639,180 000	Local	642,120 00		-2,940 00			
	600,000 00	539,467 92	Base	546,058 85		-2,481 36	0 00	-2,481 36	

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Fund	Asset ID	Security Name	Security Description			Close Ex. Rate			Trd Dts of Orig Trds
Lot		Contracts Trd Date	Notional		Notional	Future Gn/Ls			
Ticker		Notional Pa Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
117		4 09 Aug 2001	435,600 00	Local	428,800 00	6,800 00			
		400,000 00	396,526 68	Base	367,696 00	6,190 04	0 00		6,190 04
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
137		1 00 Aug 2001	108,290 000	Local	107,060 00	1,230 00			
		100,000 00	95,446 81	Base	92,307 13	1,084 12	0 00		1,084 12
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
138		1 00 Aug 2001	108,280 000	Local	107,070 00	1,210 00			
		100,000 00	95,437 99	Base	92,315 75	1,066 49	0 00		1,066 49
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
139		2 00 Aug 2001	216,360 000	Local	214,140 00	2,220 00			
		200,000 00	190,699 70	Base	184,631 51	1,956 71	0 00		1,956 71
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
198		14 02 Aug 2001	1,512,980 000	Local	1,498,980 00	14,000 00			
		1,400,000 00	1,337,020 43	Base	1,292,420 56	12,371 80	0 00		12,371 80
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
199		9 02 Aug 2001	972,090 000	Local	963,860 00	8,230 00			
		900,000 00	859,035 93	Base	831,040 09	7,272 86	0 00		7,272 86
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
200		4 02 Aug 2001	432,120 000	Local	428,440 00	3,680 00			
		400,000 00	381,864 44	Base	369,400 97	3,252 02	0 00		3,252 02
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
217		1 00 Aug 2001	109,110 000	Local	107,200 00	1,910 00			
		100,000 00	98,166 27	Base	91,924 00	1,718 43	0 00		1,718 43
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
252		5 03 Sep 2001	545,900 000	Local	535,300 00	10,600 00			
		500,000 00	491,146 23	Base	456,773 59	9,536 82	0 00		9,536 82

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 253	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	225 00	Sep 2001	24,563,250 000	Local	24,020,720 00	542,530 00			
	22,500,000 00		22,099,556 12	Base	20,398,865 86	488,114 23	0 00		488,114 23
WB1M 258	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	6 00	Aug 2001	647,520 000	Local	642,780 00	4,740 00			
	600,000 00		569,234 83	Base	554,204 92	4,166 93	0 00		4,166 93
WB1M 278	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	221 00	Sep 2001	24,051,430 000	Local	23,702,940 00	348,490 00			
	22,100,000 00		21,425,013 85	Base	20,476,447 65	310,434 90	0 00		310,434 90
WB1M 279	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	126 00	Sep 2001	13,687,380 000	Local	13,701,610 00	-14,230 00			
	12,600,000 00		12,192,718 11	Base	12,272,531 84	-12,676 10	0 00		-12,676 10
WB1M 305	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	1 000	Jul 2001	106,520 000	Local	107,000 00	-480 00			
	100,000 00		91,894 80	Base	92,255 40	-414 10	0 00		-414 10
WB1M 306	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	2 000	Jul 2001	213,000 000	Local	214,000 00	-1,000 00			
	200,000 00		183,755 10	Base	184,510 80	-862 70	0 00		-862 70
WB1M 307	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	1 000	Jul 2001	106,470 000	Local	107,000 00	-530 00			
	100,000 00		91,851 67	Base	92,255 40	-457 23	0 00		-457 23
WB1M 308	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	1 000	Jul 2001	106,450 000	Local	107,000 00	-550 00			
	100,000 00		91,834 42	Base	92,255 40	-474 49	0 00		-474 49
WB1M 318	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 000	Aug 2001	325,170 000	Local	321,480 00	3,690 00			
	300,000 00		286,279 67	Base	276,676 31	3,248 67	0 00		3,248 67



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 319	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		8 08 Aug 2001	866,640 000	Local	857,470 00	9,170 00			
		800,000 00	762,989 86	Base	735,280 53	8,073 27	0 00		8,073 27
WB1M 399	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		1 01 Jun 2001	107,610 000	Local	107,020 00	590 00			
		100,000 00	91,877 42	Base	91,009 81	503 74	0 00		503 74
WB1M 400	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		5 03 Jun 2001	538,000 000	Local	535,100 00	2,900 00			
		500,000 00	459,344 40	Base	455,049 04	2,476 02	0 00		2,476 02
WB1M 401	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		7 03 Jun 2001	753,340 000	Local	749,140 00	4,200 00			
		700,000 00	643,201 69	Base	637,068 65	3,585 96	0 00		3,585 96
WB1M 432	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		2 003 Jul 2001	213,340 000	Local	214,000 00	-660 00			
		200,000 00	183,067 05	Base	184,510 80	-566 35	0 00		-566 35
WB1M 433	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		2 003 Jul 2001	213,320 000	Local	214,010 00	-690 00			
		200,000 00	183,049 89	Base	184,519 42	-592 09	0 00		-592 09
WB1M 434	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		1 003 Jul 2001	106,680 000	Local	107,010 00	-330 00			
		100,000 00	91,542 11	Base	92,264 02	-283 17	0 00		-283 17
WB1M 442	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		6 02 Jun 2001	645,840 000	Local	642,120 00	3,720 00			
		600,000 00	554,905 73	Base	546,058 85	3,196 22	0 00		3,196 22
WB1M 443	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
		3 02 Jun 2001	322,890 000	Local	321,060 00	1,830 00			
		300,000 00	277,427 09	Base	273,029 42	1,572 34	0 00		1,572 34

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 444	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	4 002	Jun 2001	430,480 000	Local	428,080 00	2,400 00			
	400,000 00		369,868 42	Base	364,039 23	2,062 08	0 00		2,062 08
WB1M 477	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	5 006	Jul 2001	534,200 000	Local	535,050 00	-850 00			
	500,000 00		454,443 94	Base	461,320 11	-723 10	0 00		-723 10
WB1M 478	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 006	Jul 2001	320,490 000	Local	321,030 00	-540 00			
	300,000 00		272,840 84	Base	276,792 07	-459 38	0 00		-459 38
WB1M 635	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	4 007	Aug 2001	437,840 000	Local	428,770 00	9,070 00			
	400,000 00		400,842 52	Base	367,670 27	8,303 59	0 00		8,303 59
WB1M 681	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	1 003	Jul 2001	107,620 000	Local	107,010 00	610 00			
	100,000 00		93,414 16	Base	92,264 02	529 48	0 00		529 48
WB1M 682	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	2 003	Jul 2001	215,180 000	Local	214,030 00	1,150 00			
	200,000 00		186,776 24	Base	184,536 66	998 20	0 00		998 20
WB1M 713	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	8 002	Jul 2001	852,480 000	Local	858,160 00	-3,680 00			
	800,000 00		721,453 82	Base	728,078 46	-3,114 38	0 00		-3,114 38
WB1M 714	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	8 002	Jul 2001	852,640 000	Local	858,160 00	-3,520 00			
	800,000 00		721,589 23	Base	728,078 46	-2,978 98	0 00		-2,978 98
WB1M 715	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 002	Jul 2001	319,770 000	Local	321,060 00	-1,290 00			
	300,000 00		270,621 35	Base	273,029 43	-1,091 73	0 00		-1,091 73

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 716	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	4 002 Jul 2001	426,400 000	Local	428,080 00	-1,680 00				
	400,000 00	360,862 32	Base	364,039 23	-1,421 78	0 00			-1,421 78
WB1M 717	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	2 002 Jul 2001	213,220 000	Local	212,860 00	360 00				
	200,000 00	180,448 09	Base	180,739 43	304 67	0 00			304 67
WB1M 718	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	6 002 Jul 2001	639,720 000	Local	638,680 00	1,040 00				
	600,000 00	541,395 04	Base	542,303 19	880 15	0 00			880 15
WB1M 719	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	9 002 Jul 2001	959,850 000	Local	958,180 00	1,670 00				
	900,000 00	812,321 05	Base	813,590 64	1,413 32	0 00			1,413 32
WB1M 720	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 024 Jul 2001	323,640 000	Local	321,060 00	2,580 00				
	300,000 00	284,447 20	Base	276,817 94	2,267 56	0 00			2,267 56
WB1M 721	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	3 024 Jul 2001	323,400 000	Local	321,140 00	2,260 00				
	300,000 00	284,236 26	Base	276,886 91	1,986 31	0 00			1,986 31
WB1M 721	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	1 016 Jun 2001	106,890 000	Local	106,980 00	-90 00				
	100,000 00	90,589 28	Base	90,975 79	-76 28	0 00			-76 28
WB1M 722	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	2 016 Jun 2001	213,800 000	Local	214,000 00	-200 00				
	200,000 00	181,195 50	Base	181,985 60	-169 50	0 00			-169 50
WB1M 723	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
	5 016 Jun 2001	534,700 000	Local	535,100 00	-400 00				
	500,000 00	453,158 25	Base	455,049 04	-339 00	0 00			-339 00

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Fund	Asset ID	Security Name	Security Description	Notional	Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
761	6 007 Jun 2001	639,360 000	Local	642,120 00	-2,760 00		
	600,000 00	543,647 81	Base	546,058 85	-2,346 83	0 00	-2,346 83
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
793	2 003 Jul 2001	212,680 000	Local	212,960 00	-280 00		
	200,000 00	180,076 16	Base	180,824 34	-237 08	0 00	-237 08
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
794	1 003 Jul 2001	106,420 000	Local	106,480 00	-60 00		
	100,000 00	90,105 81	Base	90,412 17	-50 80	0 00	-50 80
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
795	7 003 Jul 2001	744,310 000	Local	745,400 00	-1,090 00		
	700,000 00	630,207 28	Base	632,919 14	-922 91	0 00	-922 91
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
796	7 003 Jul 2001	744,590 000	Local	745,600 00	-1,010 00		
	700,000 00	630,444 36	Base	633,088 96	-855 17	0 00	-855 17
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
797	5 003 Jul 2001	531,900 000	Local	532,420 00	-520 00		
	500,000 00	450,359 73	Base	452,588 92	-440 29	0 00	-440 29
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
798	5 003 Jul 2001	531,950 000	Local	532,430 00	-480 00		
	500,000 00	450,402 07	Base	453,364 15	-406 42	0 00	-406 42
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01				
799	3 003 Jul 2001	319,230 000	Local	319,480 00	-250 00		
	300,000 00	270,292 04	Base	272,037 22	-211 67	0 00	-211 67
<b>99X030441 Total</b>							
		88,768,480 00	Local	87,831,730 00	936,750 00		
		78,470,867 44	Base	75,712,962 93	840,372 74	0 00	840,372 74

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01						
165	96 00	Aug 2001	10,296,000 000	Local	10,171,200 00	124,800 00			
	9,600,000 00		9,381,715 21	Base	8,649,588 48	113,717 76	0 00		113,717 76
WB1M	99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01						
166	2 00	Aug 2001	214,600 000	Local	211,900 00	2,700 00			
	200,000 00		195,543 52	Base	180,199 76	2,460 24	0 00		2,460 24
WB1M	99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01						
167	165 00	Aug 2001	17,704,500 000	Local	17,466,430 00	238,070 00			
	16,500,000 00		16,132,340 41	Base	14,806,486 49	216,929 38	0 00		216,929 38
WB1M	99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01						
168	56 00	Aug 2001	6,008,240 000	Local	5,929,290 00	78,950 00			
	5,600,000 00		5,474,708 29	Base	5,025,073 28	71,939 24	0 00		71,939 24
WB1M	99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01						
169	44 00	Aug 2001	4,720,760 000	Local	4,673,230 00	47,530 00			
	4,400,000 00		4,301,556 52	Base	4,056,384 42	43,309 33	0 00		43,309 33
<b>99X030854 Total</b>									
			38,944,100 00	Local	38,452,050 00	492,050 00			
			35,485,863 95	Base	32,717,732 43	448,355 95	0 00		448,355 95
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01						
157	99 00	Aug 2001	10,245,510 000	Local	10,200,740 00	44,770 00			
	9,900,000 00		9,335,708 72	Base	8,674,709 30	40,794 42	0 00		40,794 42
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01						
158	4 00	Aug 2001	413,880 000	Local	412,040 00	1,840 00			
	400,000 00		377,127 46	Base	350,398 82	1,676 61	0 00		1,676 61
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01						
159	39 00	Aug 2001	4,035,720 000	Local	4,017,390 00	18,330 00			
	3,900,000 00		3,677,348 07	Base	3,416,388 45	16,702 30	0 00		16,702 30

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/La	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/La	Base Curr Gn/La
			Cost		Net Base Future Gn/Ls
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01		
160	125 00	Aug 2001	12,935,000 000	Local	55,270 00
	12,500,000 00		11,786,372 01	Base	50,362 03
					0 00
					50,362 03
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01		
161	49 00	Aug 2001	5,071,500 000	Local	18,720 00
	4,900,000 00		4,621,150 80	Base	17,057 66
					0 00
					17,057 66
99X030961	Total				
			32,701,610 00	Local	138,930 00
			29,797,707 06	Base	126,593 02
					0 00
					126,593 02
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
062	2 00	Oct 2001	220,040 000	Local	2,500 00
	200,000 00		197,661 93	Base	2,245 75
					0 00
					2,245 75
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
065	34 00	Nov 2001	3,749,520 000	Local	51,340 00
	3,400,000 00		3,292,453 53	Base	45,081 65
					0 00
					45,081 65
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
066	28 00	Nov 2001	3,089,240 000	Local	43,680 00
	2,800,000 00		2,712,661 66	Base	38,355 41
					0 00
					38,355 41
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
107	4 00	Nov 2001	437,680 000	Local	2,600 00
	400,000 00		385,902 46	Base	2,292 42
					0 00
					2,292 42
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
115	7 00	Nov 2001	766,010 000	Local	4,620 00
	700,000 00		675,391 02	Base	4,073 45
					0 00
					4,073 45
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
116	3 00	Nov 2001	328,230 000	Local	1,920 00
	300,000 00		289,400 39	Base	1,692 86
					0 00
					1,692 86

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
117	6	07 Nov 2001	656,400 000	Local	652,620 00	3,780 00			
	600,000 00		578,747 88	Base	587,162 22	3,332 83	0 00		3,332 83
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
118	23	07 Nov 2001	2,515,510 000	Local	2,501,710 00	13,800 00			
	2,300,000 00		2,217,925 17	Base	2,250,788 49	12,167 46	0 00		12,167 46
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
119	7	07 Nov 2001	765,520 000	Local	761,390 00	4,130 00			
	700,000 00		674,958 98	Base	685,022 59	3,641 42	0 00		3,641 42
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
120	1	07 Nov 2001	109,350 000	Local	108,770 00	580 00			
	100,000 00		96,413 90	Base	97,860 37	511 39	0 00		511 39
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
121	8	07 Nov 2001	874,720 000	Local	870,160 00	4,560 00			
	800,000 00		771,240 62	Base	782,882 95	4,020 55	0 00		4,020 55
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
122	24	07 Nov 2001	2,623,680 000	Local	2,603,880 00	19,800 00			
	2,400,000 00		2,313,298 66	Base	2,331,152 94	17,457 66	0 00		17,457 66
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
123	23	07 Nov 2001	2,520,340 000	Local	2,489,060 00	31,280 00			
	2,300,000 00		2,222,183 78	Base	2,217,254 65	27,579 58	0 00		27,579 58
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
225	70	08 Nov 2001	7,665,000 000	Local	7,575,400 00	89,600 00			
	7,000,000 00		6,790,423 50	Base	6,748,166 32	79,376 64	0 00		79,376 64
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
228	18	08 Nov 2001	1 973,160 000	Local	1,947,960 00	25,200 00			
	1,800,000 00		1,748,022 44	Base	1,735,242 77	22,324 68	0 00		22,324 68

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
229	59	08 Nov 2001	6,468,760 00	Local	6,396,730 00
	5,900,000 00		5,730,674 48	Base	5,698,207 09
					72,030 00
					63,811 38
					0 00
					63,811 38
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
230	30	08 Nov 2001	3,290,400 00	Local	3,252,900 00
	3,000,000 00		2,914,965 36	Base	2,897,683 32
					37,500 00
					33,221 25
					0 00
					33,221 25
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
244	1	07 Oct 2001	110,410 00	Local	108,770 00
	100,000 00		98,474 68	Base	97,860 37
					1,640 00
					1,462 72
					0 00
					1,462 72
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
251	3	07 Oct 2001	327,990 00	Local	326,310 00
	300,000 00		302,242 79	Base	293,581 11
					1,680 00
					1,548 12
					0 00
					1,548 12
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
252	4	07 Oct 2001	437,160 00	Local	435,080 00
	400,000 00		402,842 94	Base	391,441 48
					2,080 00
					1,916 72
					0 00
					1,916 72
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
304	5	07 Oct 2001	548,900 00	Local	543,850 00
	500,000 00		502,188 61	Base	489,301 85
					5,050 00
					4,620 25
					0 00
					4,620 25
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
335	164	09 Nov 2001	18,021,960 00	Local	17,770,020 00
	16,400,000 00		16,138,665 24	Base	15,850,548 98
					251,940 00
					225,612 28
					0 00
					225,612 28
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
336	83	09 Nov 2001	9,096,800 00	Local	9,061,490 00
	8,300,000 00		8,146,184 43	Base	8,246,945 59
					35,310 00
					31,620 12
					0 00
					31,620 12
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
337	8	09 Nov 2001	879,360 00	Local	887,460 00
	800,000 00		787,466 88	Base	790,882 70
					-8,100 00
					-7,253 55
					0 00
					-7,253 55



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
WB1M 338	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
		10 <del>09</del> Nov 2001	1,101,300 000	Local	1,115,820 00				
				Base					
		1,000,000 00	986,214 15		1,012,425 69			0 00	-13,002 67
WB1M 339	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01						
		128 <del>09</del> Nov 2001	14,078,720 000	Local	14,295,490 00				
				Base					
		12,800,000 00	12,607,493 81		12,711,281 52			0 00	-194,117 57
WB1M 376	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		1 <del>09</del> Oct 2001	111,280 000	Local	108,770 00	2,510 00			
				Base					
		100,000 00	100,830 81		97,860 37	2,274 31		0 00	2,274 31
WB1M 416	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		5 <del>05</del> Oct 2001	549,200 000	Local	543,850 00	5,350 00			
				Base					
		500,000 00	504,659 88		489,301 85	4,916 12		0 00	4,916 12
WB1M 424	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		2 <del>07</del> Sep 2001	217,200 000	Local	217,540 00	-340 00			
				Base					
		200,000 00	196,218 48		195,720 74	-307 16		0 00	-307 16
WB1M 446	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		3 <del>08</del> Oct 2001	329,250 000	Local	326,310 00	2,940 00			
				Base					
		300,000 00	302,580 75		293,581 11	2,701 86		0 00	2,701 86
WB1M 447	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		2 <del>08</del> Oct 2001	219,540 000	Local	217,540 00	2,000 00			
				Base					
		200,000 00	201,757 26		195,720 74	1,838 00		0 00	1,838 00
WB1M 448	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		2 <del>08</del> Oct 2001	219,560 000	Local	217,540 00	2,020 00			
				Base					
		200 000 00	201,775 64		195,720 74	1,856 38		0 00	1,856 38
WB1M 450	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
		2 <del>08</del> Oct 2001	223,440 000	Local	217,540 00	5,900 00			
				Base					
		200,000 00	201,140 69		195,720 74	5,311 18		0 00	5,311 18

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 457	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01			
	1 00	Sep 2001	108,470 000	Local	108,770 00	-300 00
	100,000 00		97,557 92	Base	97,860 37	-269 82
						0 00
						-269 82
WB1M 543	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	2 00	Nov 2001	225,500 000	Local	217,540 00	7,960 00
	200,000 00		204,415 75	Base	195,720 74	7,215 74
						0 00
						7,215 74
WB1M 544	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	2 00	Nov 2001	225,480 000	Local	217,540 00	7,940 00
	200,000 00		204,397 62	Base	195,720 74	7,197 61
						0 00
						7,197 61
WB1M 545	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	1 00	Nov 2001	112,770 000	Local	108,770 00	4,000 00
	100,000 00		102,226 01	Base	97,860 37	3,626 00
						0 00
						3,626 00
WB1M 546	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	3 00	Nov 2001	337,860 000	Local	326,310 00	11,550 00
	300,000 00		306,270 09	Base	293,581 11	10,470 08
						0 00
						10,470 08
WB1M 576	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01			
	2 08	Sep 2001	217,340 000	Local	217,540 00	-200 00
	200,000 00		201,104 70	Base	195,720 74	-185 06
						0 00
						-185 06
WB1M 598	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	11 09	Nov 2001	1,214,840 000	Local	1,196,470 00	18,370 00
	1,100,000 00		9,901 70	Base	1,076,464 06	149 73
						0 00
						149 73
WB1M 598	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	CXL	-11 09 Nov 2001	-1,214,840 000	Local	-1,196,470 00	-18,370 00
	-1,100,000 00		-9,901 70	Base	-1,076,464 06	-149 73
						0 00
						-149 73
WB1M 601	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01			
	11 09	Nov 2001	1,214,840 000	Local	1,196,470 00	18,370 00
	1,100,000 00		1,068,208 81	Base	1,076,464 06	16,152 74
						0 00
						16,152 74

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Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gr/Ls	Base Curr Gr/Ls
Net Base Future Gr/Ls					
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
654	7 00	Nov 2001	774,130 000	Local	12,740 00
	700,000 00		679,995 79	Base	11,190 82
					0 00
					11,190 82
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
655	5 00	Nov 2001	552,850 000	Local	9,000 00
	500,000 00		485,623 44	Base	7,905 60
					0 00
					7,905 60
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
656	1 00	Nov 2001	110,560 000	Local	1,790 00
	100,000 00		97,115 90	Base	1,572 34
					0 00
					1,572 34
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
657	7 00	Nov 2001	773,780 000	Local	12,390 00
	700,000 00		679,688 35	Base	10,883 38
					0 00
					10,883 38
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
661	2 00	Sep 2001	216,900 000	Local	-640 00
	200,000 00		198,615 33	Base	-586 05
					0 00
					-586 05
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01		
737	1 00	Oct 2001	109,640 000	Local	870 00
	100,000 00		99,213 24	Base	787 26
					0 00
					787 26
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01		
790	15 00	Nov 2001	1,651,350 000	Local	19,800 00
	1,500,000 00		1,447,573 41	Base	17,356 68
					0 00
					17,356 68
<b>99X034294 Total</b>					
			91,157,100 00	Local	592,880 00
			81,165,069 16	Base	525,500 81
					0 00
					525,500 81
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01		
323	8 00	Sep 2001	855,040 000	Local	-4,240 00
	800,000 00		759,703 04	Base	-3,767 24
					0 00
					-3,767 24

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
324	3	09 Nov 2001	324,120 000	Local	322,230 00	1,890 00			
	300,000 00		290,249 46	Base	293,615 98	1,692 50	0 00		1,692 50
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
325	113	09 Nov 2001	12,223,210 000	Local	12,137,890 00	85,320 00			
	11,300,000 00		10,945,884 59	Base	11,060,045 37	76,404 06	0 00		76,404 06
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
326	20	09 Nov 2001	2,162,800 000	Local	2,148,600 00	14,200 00			
	2,000,000 00		1,936,787 41	Base	1,957,804 32	12,716 10	0 00		12,716 10
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
327	22	09 Nov 2001	2,378,640 000	Local	2,363,740 00	14,900 00			
	2,200,000 00		2,130,072 13	Base	2,153,839 89	13,342 95	0 00		13,342 95
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
328	187	09 Nov 2001	18,044,350 000	Local	17,944,790 00	99,560 00			
	16,700,000 00		16,158,715 48	Base	16,331,514 49	89,155 98	0 00		89,155 98
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
329	19	09 Nov 2001	2,053,140 000	Local	2,078,780 00	-25,640 00			
	1,900,000 00		1,838,586 88	Base	1,874,865 14	-22,960 62	0 00		-22,960 62
<b>99X035010 Total</b>									
			38,041,300 00	Local	37,855,310 00	185,990 00			
			34,059,998 99	Base	34,454,661 13	166,583 73	0 00		166,583 73
WB1M	99X035564	GERMANY FED REP BDS 2YR FTRS	DEC01						
321	61	09 Nov 2001	6,361,690 000	Local	6,324,120 00	37,570 00			
	6,100,000 00		5,696,893 42	Base	5,762,538 15	33,643 94	0 00		33,643 94
WB1M	99X035564	GERMANY FED REP BDS 2YR FTRS	DEC01						
322	242	09 Nov 2001	25,243,020 000	Local	25,124,130 00	118,890 00			
	24,200,000 00		22,805,124 49	Base	22,835,949 08	106,466 00	0 00		106,466 00

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr	Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X035564	GERMANY FED REP BDS 2YR FTRS	DEC01						
322		13 08 Sep 2001	1,343,940 000	Local	1,347,450 00				
		1,300,000 00	1,194,090 69	Base	1,227,796 44		0 00		-3,118 64
<b>99X035564 Total</b>				Local	32,795,700 00				
			29,496,108 60	Base	29,826,283 67		0 00		136,991 30
WB1M	99X037966	GERMANY FED REP BDS 2YR FTRS	MAR02						
018		4 08 Dec 2001	415,320 000	Local	417,120 00				
		400,000 00	370,133 18	Base	373,530 96		0 00		-1,604 16
WB1M	99X037966	GERMANY FED REP BDS 2YR FTRS	MAR02						
606		4 08 Dec 2001	417,760 000	Local	417,120 00		640 00		
		400,000 00	372,474 82	Base	373,530 96		0 00		570 62
<b>99X037966 Total</b>				Local	834,240 00				
			742,608 00	Base	747,061 92		0 00		-1,033 54
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
020		10 08 Dec 2001	1,086,900 000	Local	1,093,400 00				
		1,000,000 00	968,645 28	Base	964,050 78		0 00		-5,792 80
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
022		96 08 Dec 2001	10,433,280 000	Local	10,490,420 00				
		9,600,000 00	9,298,139 14	Base	9,292,085 39		0 00		-50,923 18
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
235		2 07 Dec 2001	214,520 000	Local	218,820 00				
		200,000 00	188,799 05	Base	193,852 64		0 00		-3,784 43
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
236		33 07 Dec 2001	3,539,250 000	Local	3,610,860 00				
		3,300,000 00	3,114,893 92	Base	3,198,860 87		0 00		-63,023 96

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
290	22 08	Dec 2001	2,357,740 000	Local	2,407,240 00
	2,200,000 00		2,079,055 13	Base	2,132,573 92
					-49,500 00
					-43,649 10
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
608	1 00	Dec 2001	110,570 000	Local	109,090 00
	100,000 00		98,584 21	Base	96,184 65
					1,480 00
					1,319 57
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
609	4 00	Dec 2001	442,200 000	Local	436,360 00
	400,000 00		394,265 52	Base	384,738 61
					5,840 00
					5,206 94
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
642	25 08	Dec 2001	2,700,250 000	Local	2,734,410 00
	2,500,000 00		2,434,815 42	Base	2,422,413 82
					-34,160 00
					-30,802 07
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
694	16 08	Dec 2001	1,748,960 000	Local	1,745,440 00
	1,600,000 00		1,553,426 27	Base	1,538,954 45
					3,520 00
					3,126 46
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02		
695	36 08	Dec 2001	3,936,600 000	Local	3,930,430 00
	3,600,000 00		3,496,488 12	Base	3,465,460 13
					6,170 00
					5,480 20
					0 00
					0 00
					0 00
					0 00
99X042677		<b>Total</b>			
			26,570,270 00	Local	26,776,470 00
			23,627,112 06	Base	23,689,175 26
					-206,200 00
					-182,842 37
WB1M	99X043667	GERMANY FED REP BONDS 5YR FTRS	MAR02		
607	2 00	Dec 2001	216,460 000	Local	215,140 00
	200,000 00		192,995 74	Base	192,657 87
					1,320 00
					1,176 91
					0 00
					1,176 91

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
<b>GERMANY Total</b>									
			595,171,260 00	Local	592,916,930 00	2,254,330 00			
			531,644,409 67	Base	529,509,889 73	2,058,947 90	0 00	2,058,947 90	
<b>UNITED KINGDOM</b>									
WB1M	99X011706	EURIBOR FUTURES		JUN01					
03	1	Jan 2001	239,262 500	Local	238,812 50	450 00			
	250,000 00		222,083 45	Base	226,394 25	417 69	0 00	417 69	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
04	1	Jan 2001	239,275 000	Local	238,812 50	462 50			
	250,000 00		222,095 06	Base	226,394 25	429 29	0 00	429 29	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
040	4	Jan 2001	955,900 000	Local	955,325 00	575 00			
	1,000,000 00		878,663 28	Base	905,648 10	528 54	0 00	528 54	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
041	1	Jan 2001	238,987 500	Local	238,887 50	100 00			
	250,000 00		219,677 31	Base	226,465 35	91 92	0 00	91 92	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
042	2	Jan 2001	478,000 000	Local	477,775 00	225 00			
	500,000 00		439,377 60	Base	452,930 70	206 82	0 00	206 82	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
082	2	Jan 2001	477,700 000	Local	477,812 50	-112 50			
	500,000 00		441,872 50	Base	452,966 25	-104 07	0 00	-104 07	
WB1M	99X011706	EURIBOR FUTURES		JUN01					
083	1	Jan 2001	238,862 500	Local	238,950 00	-87 50			
	250,000 00		220,947 81	Base	226,524 60	-80 94	0 00	-80 94	

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X011706	EURIBOR FUTURES	JUN01						
109	5	05 Jan 2001	1,194,562 500	Local	1,194,925 00	-362 50			
	1,250,000 00		1,101,386 63	Base	1,132,788 90	-334.23	0 00		-334 23
WB1M	99X011706	EURIBOR FUTURES	JUN01						
110	2	05 Jan 2001	477,850 000	Local	478,075 00	-225 00			
	500,000 00		440,577 70	Base	453,215 10	-207 45	0 00		-207 45
WB1M	99X011706	EURIBOR FUTURES	JUN01						
152	4	09 Jan 2001	956,700 000	Local	956,150 00	-450 00			
	1,000,000 00		880,199 70	Base	906,430 20	-414 45	0 00		-414 45
WB1M	99X011706	EURIBOR FUTURES	JUN01						
208	3	01 Mar 2001	716,812 500	Local	717,000 00	-187 50			
	750,000 00		666,420 58	Base	678,138 60	-174 32	0 00		-174 32
WB1M	99X011706	EURIBOR FUTURES	JUN01						
212	2	00 Jan 2001	478,050 000	Local	478,075 00	-25 00			
	500,000 00		444,538 70	Base	453,215 10	-23 25	0 00		-23 25
WB1M	99X011706	EURIBOR FUTURES	JUN01						
213	2	00 Jan 2001	478,100 000	Local	478,075 00	25 00			
	500,000 00		444,585 19	Base	453,215 10	23 25	0 00		23 25
WB1M	99X011706	EURIBOR FUTURES	JUN01						
241	1	02 Mar 2001	238,900 000	Local	239,000 00	-100 00			
	250,000 00		223,490 95	Base	226,046 20	-93 55	0 00		-93 55
WB1M	99X011706	EURIBOR FUTURES	JUN01						
243	5	01 Jan 2001	1,196,125 000	Local	1,195,187 50	937 50			
	1,250,000 00		1,125,194 79	Base	1,133,037 75	881 91	0 00		881 91
WB1M	99X011706	EURIBOR FUTURES	JUN01						
270	2	03 Feb 2001	478,250 000	Local	478,075 00	175 00			
	500,000 00		449,698 48	Base	453,215 10	164 55	0 00		164 55



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X011706	EURIBOR FUTURES	JUN01						
271	1 00	Feb 2001	239,212 500	Local	239,037 50	175 00			
	250,000 00		224,931 51	Base	226,607 55	164 55	0 00		164 55
WB1M	99X011706	EURIBOR FUTURES	JUN01						
303	2 02	Feb 2001	478,050 000	Local	478,000 00	50 00			
	500,000 00		446,211 87	Base	452,092 40	46 67	0 00		46 67
WB1M	99X011706	EURIBOR FUTURES	JUN01						
385	1 07	Mar 2001	238,825 000	Local	239,000 00	-175 00			
	250,000 00		221,462 42	Base	226,046 20	-162 28	0 00		-162 28
WB1M	99X011706	EURIBOR FUTURES	JUN01						
534	2 03	Mar 2001	477,625 000	Local	478,000 00	-375 00			
	500,000 00		438,268 70	Base	452,092 40	-344 10	0 00		-344 10
WB1M	99X011706	EURIBOR FUTURES	JUN01						
535	44 00	Mar 2001	10,508,300 000	Local	10,526,525 00	-18,225 00			
	11,000,000 00		9,642,416 14	Base	9,948,426 85	-16,723 26	0 00		-16,723 26
WB1M	99X011706	EURIBOR FUTURES	JUN01						
569	1 05	Feb 2001	238,787 500	Local	239,000 00	-212 50			
	250,000 00		219,183 05	Base	226,046 20	-195 05	0 00		-195 05
WB1M	99X011706	EURIBOR FUTURES	JUN01						
589	17 00	Mar 2001	4,061,725 000	Local	4,071,262 50	-9,537 50			
	4,250,000 00		3,681,953 71	Base	3,861,089 85	-8,645 75	0 00		-8,645 75
WB1M	99X011706	EURIBOR FUTURES	JUN01						
589	3 06	Feb 2001	716,437 500	Local	717,000 00	-562 50			
	750,000 00		649,235 66	Base	678,138 60	-509 74	0 00		-509 74
WB1M	99X011706	EURIBOR FUTURES	JUN01						
611	1 09	Feb 2001	238,862 500	Local	239,000 00	-137 50			
	250,000 00		216,457 20	Base	226,046 20	-124 60	0 00		-124 60

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X011706	EURIBOR FUTURES	JUN01						
631	33 05	Mar 2001	7,885,350 000	Local	7,893,262 50	-7,912 50			
	8,250,000 00		7,148,858 31	Base	7,461,984 34	-7,173 48	0 00		-7,173 48
WB1M	99X011706	EURIBOR FUTURES	JUN01						
632	4 05	Mar 2001	955,650 000	Local	956,150 00	-500 00			
	1,000,000 00		866,392 29	Base	903,466 86	-453 30	0 00		-453 30
WB1M	99X011706	EURIBOR FUTURES	JUN01						
694	2 08	Jan 2001	477,950 000	Local	477,625 00	325 00			
	500,000 00		448,508 28	Base	452,788 50	304 98	0 00		304 98
WB1M	99X011706	EURIBOR FUTURES	JUN01						
713	15 06	Mar 2001	3,585,187 500	Local	3,584,725 00	462 50			
	3,750,000 00		3,214,120 59	Base	3,355,611 29	414 63	0 00		414 63
WB1M	99X011706	EURIBOR FUTURES	JUN01						
714	36 06	Mar 2001	8,604,000 000	Local	8,594,787 50	9,212 50			
	9,000,000 00		7,713,486 00	Base	7,856,878 18	8,259 01	0 00		8,259 01
WB1M	99X011706	EURIBOR FUTURES	JUN01						
728	2 09	Jan 2001	478,425 000	Local	477,625 00	800 00			
	500,000 00		447,375 22	Base	452,788 50	748 08	0 00		748 08
<b>99X011706 Total</b>									
			48,266,725 00	Local	48,291,937 50	-25,212 50			
			43,999,670 68	Base	45,386,729 47	-23,081 93	0 00		-23,081 93
WB1M	99X018172	EURIBOR FUTURES	SEP01						
07	2 00	Mar 2001	479,600 000	Local	478,675 00	925 00			
	500,000 00		425,453 16	Base	439,232 18	820 57	0 00		820 57
WB1M	99X018172	EURIBOR FUTURES	SEP01						
060	1 080	Jul 2001	239,325 000	Local	239,262 50	62 50			
	250,000 00		209,457 24	Base	207,608 07	54 70	0 00		54 70

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	99X018172	EURIBOR FUTURES	SEP01						
061	4	00 Apr 2001	956,300 000	Local	958,150 00	-1,850 00			
	1 000,000 00		861,817 56	Base	868,658 79	-1,667 22	0 00		-1,667 22
WB1M	99X018172	EURIBOR FUTURES	SEP01						
062	2	00 Apr 2001	478,125 000	Local	479,075 00	-950 00			
	500,000 00		430,886 25	Base	434,329 40	-856 14	0 00		-856 14
WB1M	99X018172	EURIBOR FUTURES	SEP01						
063	4	00 Apr 2001	956,200 000	Local	958,150 00	-1,950 00			
	1,000,000 00		861,727 44	Base	868,658 79	-1,757 34	0 00		-1,757 34
WB1M	99X018172	EURIBOR FUTURES	SEP01						
064	2	00 Apr 2001	478,050 000	Local	479,075 00	-1,025 00			
	500,000 00		430,818 66	Base	434,329 39	-923 73	0 00		-923 73
WB1M	99X018172	EURIBOR FUTURES	SEP01						
093	1	08 Jul 2001	239,350 000	Local	239,275 00	75 00			
	250,000 00		210,987 03	Base	207 690 70	66 11	0 00		66 11
WB1M	99X018172	EURIBOR FUTURES	SEP01						
103	5	00 Apr 2001	1,195,500 000	Local	1,197,687 50	-2,187 50			
	1,250,000 00		1,073,798 10	Base	1,085,823 49	-1,964 81	0 00		-1,964 81
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
117	45	09 Aug 2001	10,778,062 500	Local	10,750,500 00	27,562 50			
	11,250,000 00		9,565,530 47	Base	9,621,159 97	24,461 72	0 00		24,461 72
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
117	CXL	-45	09 Aug 2001	-10,778,062 500	Local	-27,562 50			
	-11,250,000 00		-9,565,530 47	Base	-9,621,159 97	-24,461 72	0 00		-24,461 72
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
118	153	09 Aug 2001	36,643,500 000	Local	36,512,364 00	131,136 00			
	38,250,000 00		32,521,106 26	Base	32,548,387 26	116,383 21	0 00		116,383 21

# Realized Gain/Loss - Futures Contracts

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Composite

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
118	CXL	-153 09 Aug 2001	-36,643,500 000	Local	-36,512,364 00	-131,136 00			
		-38,250,000 00	-32,521,106 26	Base	-32,548,387 26	-116,383 21	0 00		-116,383 21
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
119		153 09 Aug 2001	36,643,500 000	Local	36,522,489 00	121,011 00			
		38,250,000 00	32,521,106 26	Base	32,611,150 49	107,397 27	0 00		107,397 27
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
119	CXL	-153 09 Aug 2001	-36,643,500 000	Local	-36,522,489 00	-121,011 00			
		-38,250,000 00	-32,521,106 26	Base	-32,611,150 49	-107,397 27	0 00		-107,397 27
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
120		45 09 Aug 2001	10,778,062 500	Local	10,750,500 00	27,562 50			
		11,250,000 00	9,620,498 60	Base	9,621,159 97	24,602 29	0 00		24,602 29
WB1Q	99X018172	EURIBOR FUTURES	SEP01						
121		153 09 Aug 2001	36,643,500 000	Local	36,512,364 00	131,136 00			
		38,250,000 00	32,707,988 13	Base	32,548,387 26	117,051 99	0 00		117,051 99
WB1M	99X018172	EURIBOR FUTURES	SEP01						
132		1 00 Aug 2001	239,400 000	Local	239,262 50	137 50			
		250,000 00	211,007 16	Base	210,359 59	121 19	0 00		121 19
WB1M	99X018172	EURIBOR FUTURES	SEP01						
141		3 07 Apr 2001	716,700 000	Local	718,875 00	-2,175 00			
		750,000 00	644,743 32	Base	644,471 44	-1,956 63	0 00		-1,956 63
WB1M	99X018172	EURIBOR FUTURES	SEP01						
216		6 05 Apr 2001	1,434,000 000	Local	1,437,750 00	-3,750 00			
		1,500,000 00	1,281,996 00	Base	1,288,942 88	-3,352 50	0 00		-3 352 50
WB1M	99X018172	EURIBOR FUTURES	SEP01						
222		1 07 Mar 2001	240,025 000	Local	239,337 50	687 50			
		250,000 00	213,334 22	Base	219,616 09	611 05	0 00		611 05

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	SEP01				
248	3	07 Apr 2001	716,737 500	Local	718,875 00	-2,137 50	
	750,000 00		636,391 23	Base	644 471 44	-1,897 89	0 00
							-1,897 89
WB1M	99X018172	EURIBOR FUTURES	SEP01				
249	2	07 Apr 2001	477,750 000	Local	479,250 00	-1,500 00	
	500,000 00		424,194 23	Base	429,647 62	-1,331 85	0 00
							-1,331 85
WB1M	99X018172	EURIBOR FUTURES	SEP01				
307	6	00 Apr 2001	1,431,150 000	Local	1,437,750 00	-6,600 00	
	1,500,000 00		1,275,440 88	Base	1,288,942 88	-5,881 92	0 00
							-5,881 92
WB1M	99X018172	EURIBOR FUTURES	SEP01				
308	4	00 Apr 2001	954,050 000	Local	958,500 00	-4,450 00	
	1,000,000 00		850,249 36	Base	859,295 25	-3,965 84	0 00
							-3,965 84
WB1M	99X018172	EURIBOR FUTURES	SEP01				
309	5	00 Apr 2001	1,192,437 500	Local	1,198,125 00	-5,687 50	
	1,250,000 00		1,062,700 30	Base	1,074,119 06	-5,068 70	0 00
							-5,068 70
WB1M	99X018172	EURIBOR FUTURES	SEP01				
327	3	02 Apr 2001	719,475 000	Local	718,012 50	1,462 50	
	750,000 00		637,814 59	Base	658,848 28	1,296 51	0 00
							1,296 51
WB1M	99X018172	EURIBOR FUTURES	SEP01				
328	2	02 Apr 2001	479,700 000	Local	478,675 00	1,025 00	
	500,000 00		425,254 05	Base	439,232 18	908 66	0 00
							908 66
WB1M	99X018172	EURIBOR FUTURES	SEP01				
329	3	02 Apr 2001	719,587 500	Local	718,012 50	1,575 00	
	750,000 00		637,914 32	Base	658,848 28	1,396 24	0 00
							1,396 24
WB1M	99X018172	EURIBOR FUTURES	SEP01				
367	7	08 Apr 2001	1,678,775 000	Local	1,676,212 50	2,562 50	
	1,750,000 00		1,514,590 81	Base	1,519,486 63	2,311 89	0 00
							2,311 89

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M 368	99X018172	EURIBOR FUTURES	SEP01						
	8 003	Apr 2001	1,918,700 000	Local	1,915,700 00	3,000 00			
	2,000,000 00		1,731,051 14	Base	1,736,582 05	2,706 60	0 00		2,706 60
WB1M 376	99X018172	EURIBOR FUTURES	SEP01						
	7 002	May 2001	1,670,025 000	Local	1,677,375 00	-7,350 00			
	1,750,000 00		1,488,994 29	Base	1,503,766 69	-6,553 26	0 00		-6,553 26
WB1M 377	99X018172	EURIBOR FUTURES	SEP01						
	16 002	May 2001	3,817,400 000	Local	3,834,325 00	-16,925 00			
	4,000,000 00		3,403,593 84	Base	3,437,472 36	-15,090 33	0 00		-15,090 33
WB1M 416	99X018172	EURIBOR FUTURES	SEP01						
	2 002	Apr 2001	479,775 000	Local	478,925 00	850 00			
	500,000 00		431,845 48	Base	434,145 51	765 09	0 00		765 09
WB1M 438	99X018172	EURIBOR FUTURES	SEP01						
	6 003	May 2001	1,431,975 000	Local	1,437,900 00	-5,925 00			
	1,500,000 00		1,285,627 16	Base	1,289,077 35	-5,319 47	0 00		-5,319 47
WB1M 439	99X018172	EURIBOR FUTURES	SEP01						
	3 003	May 2001	716,025 000	Local	719,025 00	-3,000 00			
	750,000 00		642,847 25	Base	644,605 91	-2,693 40	0 00		-2,693 40
WB1M 440	99X018172	EURIBOR FUTURES	SEP01						
	6 003	May 2001	1,432,125 000	Local	1,438,687 50	-6,562 50			
	1,500,000 00		1,285,761 83	Base	1,289,495 35	-5,891 81	0 00		-5,891 81
WB1M 462	99X018172	EURIBOR FUTURES	SEP01						
	1 005	Apr 2001	239,825 000	Local	239,462 50	362 50			
	250,000 00		215,027 10	Base	217,072 76	325 02	0 00		325 02
WB1M 468	99X018172	EURIBOR FUTURES	SEP01						
	6 004	May 2001	1,432,275 000	Local	1,439,700 00	-7,425 00			
	1,500,000 00		1,276,157 04	Base	1,289,036 63	-6,615 68	0 00		-6,615 68

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SU Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X018172	EURIBOR FUTURES	SEP01						
469	1 00	May 2001	238,737 500	Local	239,910 80	-1,173 30			
	250,000 00		212,715 12	Base	216,159 63	-1,045 41	0 00		-1,045 41
WB1A	99X018172	EURIBOR FUTURES	SEP01						
523	300 00	Aug 2001	71,863,348 250	Local	71,684,500 00	178,848 25			
	75,000,000 00		65,336,078 05	Base	63,388,190 27	162,603 65	0 00		162 603 65
WB1A	99X018172	EURIBOR FUTURES	SEP01						
523	CXL -300 00	Aug 2001	-71,863,348 250	Local	-71,684,500 00	-178,848 25			
	-75,000,000 00		-65,336,078 05	Base	-63,388,190 27	-162,603 65	0 00		-162,603 65
WB1A	99X018172	EURIBOR FUTURES	SEP01						
524	300 00	Aug 2001	71,863,348 250	Local	71,684,500 00	178,848 25			
	75,000,000 00		65,944,675 71	Base	63,388,190 27	164,118 29	0 00		164,118 29
WB1A	99X018172	EURIBOR FUTURES	SEP01						
524	CXL -300 00	Aug 2001	-71,863,348 250	Local	-71,684,500 00	-178,848 25			
	-75,000,000 00		-65,944,675 71	Base	-63,388,190 27	-164,118 29	0 00		-164,118 29
WB1A	99X018172	EURIBOR FUTURES	SEP01						
526	300 00	Aug 2001	71,863,200 000	Local	71,684,500 00	178,700 00			
	75,000,000 00		65,944,539 67	Base	63,388,190 27	163,982 25	0 00		163,982 25
WB1M	99X018172	EURIBOR FUTURES	SEP01						
554	1 00	Apr 2001	239,425 000	Local	239,475 00	-50 00			
	250,000 00		213,016 42	Base	217,084 09	-44 49	0 00		-44 49
WB1M	99X018172	EURIBOR FUTURES	SEP01						
559	2 00	Apr 2001	478,800 000	Local	478,950 00	-150 00			
	500,000 00		425,988 36	Base	434,168 17	-133 46	0 00		-133 46
WB1R	99X018172	EURIBOR FUTURES	SEP01						
603	85 00	Sep 2001	20,371,100 000	Local	20,187,712 50	183,387 50			
	21,250,000 00		18,752,617 81	Base	18,583,800 44	168,817 38	0 00		168,817 38

# Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description	Close Ex. Rate		Trd Dts of Orig Trds		
Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	St Date		Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES		SEP01					
613		3 002	Apr 2001	Local	717,375 000	-1,050 00			
		750,000 00		Base	635,952 94	-930 83	0 00		-930 83
WB1M	99X018172	EURIBOR FUTURES		SEP01					
614		1 002	Apr 2001	Local	239,112 500	-362 50			
		250,000 00		Base	211,973 23	-321 36	0 00		-321 36
WB1M	99X018172	EURIBOR FUTURES		SEP01					
671		2 007	Apr 2001	Local	478,075 000	-875 00			
		500,000 00		Base	421,709 96	-771 84	0 00		-771 84
WB1M	99X018172	EURIBOR FUTURES		SEP01					
672		9 007	Apr 2001	Local	2,151,562 500	-3,775 00			
		2,250,000 00		Base	1,897,893 28	-3,329 93	0 00		-3,329 93
WB1M	99X018172	EURIBOR FUTURES		SEP01					
673		4 007	Apr 2001	Local	956,300 000	-1,650 00			
		1,000,000 00		Base	843,552 23	-1,455 47	0 00		-1,455 47
WB1M	99X018172	EURIBOR FUTURES		SEP01					
693		3 008	Jan 2001	Local	717,750 000	-950 00			
		750,000 00		Base	673,536 60	-891 48	0 00		-891 48
WB1M	99X018172	EURIBOR FUTURES		SEP01					
729		5 009	Jan 2001	Local	1,197,250 000	-425 00			
		1,250,000 00		Base	1,119,548 48	-397 42	0 00		-397 42
WB1M	99X018172	EURIBOR FUTURES		SEP01					
731		10 008	Apr 2001	Local	2,388,375 000	-6,500 00			
		2,500,000 00		Base	2,084,573 70	-5,673 20	0 00		-5,673 20
WB1M	99X018172	EURIBOR FUTURES		SEP01					
732		4 008	Apr 2001	Local	955,400 000	-2,550 00			
		1,000,000 00		Base	833,873 12	-2,225 64	0 00		-2,225 64



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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X018172	EURIBOR FUTURES	SEP01						
747	2 09	Mar 2001	479,175 000	Local	478,675 00	500 00			
	500,000 00		432,742 94	Base	439,232 18	451 55	0 00		451 55
WB1M	99X018172	EURIBOR FUTURES	SEP01						
794	2 09	Apr 2001	478,425 000	Local	479,050 00	-625 00			
	500,000 00		430,199 76	Base	434,306 73	-562 00	0 00		-562 00
WB1M	99X018172	EURIBOR FUTURES	SEP01						
795	6 09	Apr 2001	1,435,425 000	Local	1,437,175 00	-1,750 00			
	1,500,000 00		1,290,734 16	Base	1,302,942 85	-1,573 60	0 00		-1,573 60
WB1M	99X018172	EURIBOR FUTURES	SEP01						
796	4 09	Apr 2001	957,050 000	Local	958,150 00	-1,100 00			
	1,000,000 00		860,579 36	Base	868,658 79	-989 12	0 00		-989 12
WB1M	99X018172	EURIBOR FUTURES	SEP01						
797	4 09	Apr 2001	957,000 000	Local	958,150 00	-1,150 00			
	1,000,000 00		860,534 40	Base	868,658 79	-1,034 08	0 00		-1,034 08
<b>99X018172 Total</b>									
			183,881,462 50	Local	183,453,037 30	428,425 20			
			166,556,249 31	Base	164,220,672 23	392,121 24	0 00		392,121 24
WB1M	99X020749	EURIBOR FUTURES	DEC01						
08	2 08	Sep 2001	483,075 000	Local	479,700 00	3,375 00			
	500,000 00		444,670 54	Base	421,704 27	3,106 69	0 00		3,106 69
WB1M	99X020749	EURIBOR FUTURES	DEC01						
09	4 08	Sep 2001	966,200 000	Local	959,500 00	6,700 00			
	1,000,000 00		889,387 10	Base	843,808 39	6,167 35	0 00		6,167 35
WB1M	99X020749	EURIBOR FUTURES	DEC01						
010	3 08	Aug 2001	720,262 500	Local	719,012 50	1,250 00			
	750,000 00		655,582 93	Base	626,715 44	1,137 75	0 00		1,137 75

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Base Currency USD - US DOLLAR		Fund Asset ID		Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 99X020749	EURIBOR FUTURES				DEC01			
015	4 007	Oct 2001	965,950 000	Local	960,400 00	5,550 00		
	1,000,000 00		875,826 87	Base	875,308 53	5,032 19	0 00	5,032 19
WB1M 99X020749	EURIBOR FUTURES				DEC01			
056	4 008	Oct 2001	966,150 000	Local	960,562 50	5,587 50		
	1,000,000 00		867,892 55	Base	875,168 50	5,019 25	0 00	5,019 25
WB1M 99X020749	EURIBOR FUTURES				DEC01			
059	3 028	Aug 2001	720,450 000	Local	719,062 50	1,387 50		
	750,000 00		655,609 50	Base	631,984 03	1,262 63	0 00	1,262 63
WB1M 99X020749	EURIBOR FUTURES				DEC01			
091	4 028	Sep 2001	966,000 000	Local	959,850 00	6,150 00		
	1,000,000 00		888,913 21	Base	845,051 94	5,659 23	0 00	5,659 23
WB1M 99X020749	EURIBOR FUTURES				DEC01			
101	5 009	Oct 2001	1,208,125 000	Local	1,200,687 50	7,437 50		
	1,250,000 00		1,084,171 38	Base	1,096,347 76	6,674 41	0 00	6,674 41
WB1M 99X020749	EURIBOR FUTURES				DEC01			
110	2 029	Aug 2001	480,350 000	Local	479,375 00	975 00		
	500,000 00		437,262 61	Base	421,322 69	887 54	0 00	887 54
WB1M 99X020749	EURIBOR FUTURES				DEC01			
112	4 029	Aug 2001	960,750 000	Local	958,750 00	2,000 00		
	1,000,000 00		874,570 73	Base	842,645 38	1,820 60	0 00	1,820 60
WB1M 99X020749	EURIBOR FUTURES				DEC01			
139	3 027	Sep 2001	724,687 500	Local	719,700 00	4,987 50		
	750,000 00		661,422 29	Base	631,032 97	4,552 09	0 00	4,552 09
WB1M 99X020749	EURIBOR FUTURES				DEC01			
144	3 022	Oct 2001	724,912 500	Local	720,675 00	4,237 50		
	750,000 00		645,244 62	Base	659,777 96	3,771 80	0 00	3,771 80

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X020749	EURIBOR FUTURES	DEC01						
145	1	Oct 2001	241,625 000	Local	240,225 00	1,400 00			
	250,000 00		215,070 41	Base	219,925 99	1,246 14	0 00		1,246 14
WB1M	99X020749	EURIBOR FUTURES	DEC01						
152	4	Aug 2001	961,300 000	Local	958,600 00	2,700 00			
	1,000,000 00		875,936 56	Base	842,801 12	2,460 24	0 00		2,460 24
WB1M	99X020749	EURIBOR FUTURES	DEC01						
183	4	Aug 2001	959,200 000	Local	958,625 00	575 00			
	1,000,000 00		847,645 04	Base	832,086 50	508 13	0 00		508 13
WB1M	99X020749	EURIBOR FUTURES	DEC01						
183	2	Oct 2001	483,125 000	Local	480,450 00	2,675 00			
	500,000 00		430,899 19	Base	439,851 97	2,385 83	0 00		2,385 83
WB1M	99X020749	EURIBOR FUTURES	DEC01						
184	2	Oct 2001	483,150 000	Local	480,450 00	2,700 00			
	500,000 00		430,921 49	Base	439,851 98	2,408 13	0 00		2,408 13
WB1M	99X020749	EURIBOR FUTURES	DEC01						
201	8	Oct 2001	1,932,200 000	Local	1,919,275 00	12,925 00			
	2,000,000 00		1,770,668 08	Base	1,682,820 33	11,844 47	0 00		11,844 47
WB1M	99X020749	EURIBOR FUTURES	DEC01						
239	4	Oct 2001	969,000 000	Local	960,937 50	8,062 50			
	1,000,000 00		864,251 10	Base	879,017 49	7,190 94	0 00		7,190 94
WB1M	99X020749	EURIBOR FUTURES	DEC01						
239	CXL	Oct 2001	-969,000 000	Local	-960,937 50	-8,062 50			
	-1,000,000 00		-864,251 10	Base	-879,017 49	-7,190 94	0 00		-7,190 94
WB1M	99X020749	EURIBOR FUTURES	DEC01						
242	5	Oct 2001	1,207,750 000	Local	1,199,462 50	8,287 50			
	1,250,000 00		1,112,941 63	Base	1,051,304 90	7,636 94	0 00		7,636 94

# Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X020749	EURIBOR FUTURES	DEC01						
247	3	03 Sep 2001	720,862 500	Local	718,950 00	1,912 50			
	750,000 00		648,559 99	Base	632,100 84	1,720 68	0 00		1,720 68
WB1M	99X020749	EURIBOR FUTURES	DEC01						
256	4	03 Oct 2001	966,350 000	Local	960,937 50	5,412 50			
	1,000,000 00		861,693 81	Base	879,017 49	4,826 32	0 00		4,826 32
WB1M	99X020749	EURIBOR FUTURES	DEC01						
271	3	03 Sep 2001	720,562 500	Local	718,950 00	1,612 50			
	750,000 00		641,877 08	Base	832,100 84	1,436 42	0 00		1,436 42
WB1M	99X020749	EURIBOR FUTURES	DEC01						
282	2	03 Oct 2001	483,225 000	Local	480,525 00	2,700 00			
	500,000 00		430,456 95	Base	438,479 07	2,405 16	0 00		2,405 16
WB1M	99X020749	EURIBOR FUTURES	DEC01						
283	1	03 Oct 2001	241,625 000	Local	240,262 50	1,362 50			
	250,000 00		215,239 61	Base	219,239 53	1,213 72	0 00		1,213 72
WB1M	99X020749	EURIBOR FUTURES	DEC01						
299	4	03 Oct 2001	966,850 000	Local	959,550 00	7,300 00			
	1,000,000 00		884,571 07	Base	840,949 62	6,678 77	0 00		6,678 77
WB1M	99X020749	EURIBOR FUTURES	DEC01						
314	7	06 Sep 2001	1,680,175 000	Local	1,677,550 00	2,625 00			
	1,750,000 00		1,492,835 49	Base	1,475,141 61	2,332 32	0 00		2,332 32
WB1M	99X020749	EURIBOR FUTURES	DEC01						
322	4	03 Oct 2001	966,300 000	Local	961,087 50	5,212 50			
	1,000,000 00		862,229 49	Base	876,992 34	4,651 11	0 00		4,651 11
WB1R	99X020749	EURIBOR FUTURES	DEC01						
326	386	07 Dec 2001	93,267,250 000	Local	92,535,000 00	732,250 00			
	96,500,000 00		84,313,570 39	Base	83,651,616 57	661,953 82	0 00		661,953 82

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1R	99X020749	EURIBOR FUTURES	DEC01						
326	CXL	-386 00 Dec 2001	-93,267,250 000	Local	-92,535,000 00	-732,250 00			
		-96,500,000 00	-84,313,570 39	Base	-83,651,616 57	-661,953 82	0 00		-661,953 82
WB1R	99X020749	EURIBOR FUTURES	DEC01						
328		386 00 Dec 2001	93,267,250 000	Local	92,535,000 00	732,250 00			
		96,500,000 00	84,313,570 39	Base	83,651,616 57	661,953 82	0 00		661,953 82
WB1R	99X020749	EURIBOR FUTURES	DEC01						
329		20 00 Dec 2001	4,804,500 000	Local	4,781,250 00	23,250 00			
		5,000,000 00	4,343,266 78	Base	4,322,248 79	21,017 99	0 00		21,017 99
WB1R	99X020749	EURIBOR FUTURES	DEC01						
330		36 00 Dec 2001	8,648,550 000	Local	8,606,250 00	42,300 00			
		9,000,000 00	7,818,287 01	Base	7,780,047 82	38,239 19	0 00		38,239 19
WB1R	99X020749	EURIBOR FUTURES	DEC01						
331		9 00 Dec 2001	2,162,250 000	Local	2,151,562 50	10,687 50			
		2,250,000 00	1,954,673 45	Base	1,945,011 96	9,661 50	0 00		9,661 50
WB1R	99X020749	EURIBOR FUTURES	DEC01						
332		75 00 Dec 2001	18,020,625 000	Local	17,929,687 50	90,937 50			
		18,750,000 00	16,290,640 44	Base	16,208,432 96	82,207 48	0 00		82,207 48
WB1R	99X020749	EURIBOR FUTURES	DEC01						
333		92 00 Dec 2001	22,106,450 000	Local	21,993,750 00	112,700 00			
		23,000,000 00	19,984,225 20	Base	19,882,344 43	101,880 77	0 00		101,880 77
WB1R	99X020749	EURIBOR FUTURES	DEC01						
334		36 00 Dec 2001	8,650,800 000	Local	8,606,250 00	44,550 00			
		9,000,000 00	7,820,321 01	Base	7,780,047 82	40,273 19	0 00		40,273 19
WB1R	99X020749	EURIBOR FUTURES	DEC01						
335		58 00 Dec 2001	13,938,125 000	Local	13,865,625 00	72,500 00			
		14,500,000 00	12,600,061 47	Base	12,534,521 49	65,539 98	0 00		65,539 98

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1R	99X020749	EURIBOR FUTURES	DEC01						
336	56 00	Dec 2001	13,458,200 000	Local	13,387,500 00	70,700 00			
	14,000,000 00		12,166,209 39	Base	12,102,296 61	63,912 78	0 00		63,912 78
WB1M	99X020749	EURIBOR FUTURES	DEC01						
339	3 004	Oct 2001	725,250 000	Local	719,800 00	5,450 00			
	750,000 00		665,924 55	Base	634,865 14	5,004 20	0 00		5,004 20
WB1M	99X020749	EURIBOR FUTURES	DEC01						
368	4 009	Oct 2001	966,750 000	Local	961,000 00	5,750 00			
	1,000,000 00		875,972 18	Base	881,092 42	5,210 07	0 00		5,210 07
WB1M	99X020749	EURIBOR FUTURES	DEC01						
375	1 008	Sep 2001	240,137 500	Local	239,650 00	487 50			
	250,000 00		213,986 53	Base	210,748 21	434 41	0 00		434 41
WB1M	99X020749	EURIBOR FUTURES	DEC01						
410	3 005	Oct 2001	725,287 500	Local	720,075 00	5,212 50			
	750,000 00		666,466 68	Base	643,170 99	4,789 77	0 00		4,789 77
WB1M	99X020749	EURIBOR FUTURES	DEC01						
416	6 007	Sep 2001	1,441,575 000	Local	1,437,900 00	3,675 00			
	1,500,000 00		1,302,318 86	Base	1,264,489 26	3,320 00	0 00		3,320 00
WB1M	99X020749	EURIBOR FUTURES	DEC01						
443	4 008	Oct 2001	966,550 000	Local	960,125 00	6,425 00			
	1,000,000 00		888,259 45	Base	857,583 65	5,904 58	0 00		5,904 58
WB1M	99X020749	EURIBOR FUTURES	DEC01						
444	4 000	Oct 2001	967,250 000	Local	960,837 50	6,412 50			
	1,000,000 00		870,718 45	Base	883,178 19	5,772 53	0 00		5,772 53
WB1M	99X020749	EURIBOR FUTURES	DEC01						
484	4 009	Oct 2001	966,100 000	Local	960,150 00	5,950 00			
	1,000,000 00		883,112 01	Base	857,605 98	5,438 90	0 00		5,438 90

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot Ticker	Contracts Notional Pa	Trd Date Std Date	Notional Proceeds	Future Gn/Ls Future Gn/Ls	Base Curr Gn/Ls Net Base Future Gn/Ls
WB1M 484	99X020749	EURIBOR FUTURES	DEC01		
	3 001	Oct 2001	725,400 000	Local 3,587 50	
	750,000 00		659,388 61	Base 3,261 05	0 00 3,261 05
WB1M 535	99X020749	EURIBOR FUTURES	DEC01		
	1 001	Nov 2001	241,775 000	Local 450 00	
	250,000 00		219,169 04	Base 407 93	0 00 407 93
WB1M 544	99X020749	EURIBOR FUTURES	DEC01		
	4 001	Oct 2001	966,100 000	Local 5,600 00	
	1,000,000 00		880,503 54	Base 5,103 84	0 00 5,103 84
WB1M 545	99X020749	EURIBOR FUTURES	DEC01		
	8 008	Sep 2001	1,930,000 000	Local 12,037 50	
	2,000,000 00		1,785,829 01	Base 11,138 30	0 00 11,138 30
WB1M 546	99X020749	EURIBOR FUTURES	DEC01		
	13 008	Sep 2001	3,136,412 500	Local 18,925 00	
	3,250,000 00		2,902,122 50	Base 17,511 31	0 00 17,511 31
WB1M 547	99X020749	EURIBOR FUTURES	DEC01		
	6 008	Sep 2001	1,447,725 000	Local 8,600 00	
	1,500,000 00		1,339,579 95	Base 7,957 58	0 00 7,957 58
WB1M 625	99X020749	EURIBOR FUTURES	DEC01		
	4 001	Oct 2001	965,350 000	Local 4,737 50	
	1,000,000 00		871,711 05	Base 4,277 97	0 00 4,277 97
WB1M 671	99X020749	EURIBOR FUTURES	DEC01		
	4 002	Oct 2001	965,950 000	Local 5,300 00	
	1,000,000 00		877,275 79	Base 4,813 46	0 00 4,813 46
WB1M 671	99X020749	EURIBOR FUTURES	DEC01		
	CXL -4 002	Oct 2001	-965,950 000	Local -5,300 00	
	-1,000,000 00		-877,275 79	Base -4,813 46	0 00 -4,813 46

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X020749	EURIBOR FUTURES	DEC01		
690	4 02	Oct 2001	965,950 000	Local	960,650 00
	1,000,000 00		877,468 98	Base	863,144 03
					5,300 00
					4,814 52
					0 00
					4,814 52
WB1M	99X020749	EURIBOR FUTURES	DEC01		
731	6 05	Oct 2001	1,449,300 000	Local	1,440,575 00
	1,500,000 00		1,311,471 57	Base	1,307,031 94
					8,725 00
					7,895 26
					0 00
					7,895 26
WB1M	99X020749	EURIBOR FUTURES	DEC01		
737	1 03	Sep 2001	241,462 500	Local	239,887 50
	250,000 00		222,652 57	Base	211,436 84
					1,575 00
					1,452 31
					0 00
					1,452 31
WB1M	99X020749	EURIBOR FUTURES	DEC01		
738	7 03	Sep 2001	1,690,325 000	Local	1,679,137 50
	1,750,000 00		1,558,648 68	Base	1,478,888 48
					11,187 50
					10,316 00
					0 00
					10,316 00
WB1M	99X020749	EURIBOR FUTURES	DEC01		
770	4 06	Oct 2001	966,150 000	Local	960,287 50
	1,000,000 00		878,104 82	Base	875,494 11
					5,862 50
					5,316 12
					0 00
					5,316 12
99X020749	Total				
			229,682,812 50	Local	228,247,950 00
			207,864,764 39	Base	205,739,158 62
					1,434,862 50
					1,298,859 26
					0 00
					1,298,859 26
WB1M	99X021796	EURIBOR FUTURES	MAR02		
010	8 08	Dec 2001	1,935,800 000	Local	1,934,600 00
	2,000,000 00		1,725,184 96	Base	1,776,614 79
					1,200 00
					1,069 44
					0 00
					1,069 44
WB1M	99X021796	EURIBOR FUTURES	MAR02		
010	2 08	Nov 2001	486,000 000	Local	481,125 00
	500,000 00		433,852 20	Base	443,212 35
					4,875 00
					4,351 91
					0 00
					4,351 91
WB1M	99X021796	EURIBOR FUTURES	MAR02		
012	8 08	Dec 2001	1,936,600 000	Local	1,934,712 50
	2,000,000 00		1,725,897 92	Base	1,773,138 38
					1,887 50
					1,682 14
					0 00
					1,682 14



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 013	99X021796	EURIBOR FUTURES	MAR02						
	7 08	Dec 2001	1,693,912 500	Local	1,693,050 00	862 50			
	1,750,000 00		1 509,614 82	Base	1,550,639 86	768 66	0 00		768 66
WB1M 014	99X021796	EURIBOR FUTURES	MAR02						
	28 08	Dec 2001	6,776,000 000	Local	6,777,075 00	-1,075 00			
	7,000,000 00		6,038,771 20	Base	6,201,069 15	-958 04	0 00		-958 04
WB1M 016	99X021796	EURIBOR FUTURES	MAR02						
	1 07	Oct 2001	241,925 000	Local	240,625 00	1,300 00			
	250,000 00		219,353 40	Base	220,292 19	1,178 71	0 00		1,178 71
WB1M 060	99X021796	EURIBOR FUTURES	MAR02						
	19 08	Nov 2001	4,603,462 500	Local	4,590,337 50	13,125 00			
	4,750,000 00		4,042,300 45	Base	4,247,439 30	11,525 06	0 00		11,525 06
WB1M 061	99X021796	EURIBOR FUTURES	MAR02						
	10 08	Nov 2001	2,422,750 000	Local	2,416,275 00	6,475 00			
	2,500,000 00		2,127,416 79	Base	2,241 868 54	5,685 70	0 00		5,685 70
WB1M 078	99X021796	EURIBOR FUTURES	MAR02						
	2 09	Nov 2001	485,725 000	Local	481,125 00	4,600 00			
	500,000 00		433,995 29	Base	443,212 35	4,110 10	0 00		4,110 10
WB1M 079	99X021796	EURIBOR FUTURES	MAR02						
	1 09	Nov 2001	242,875 000	Local	240,562 50	2,312 50			
	250,000 00		217,008 81	Base	221,606 18	2,066 22	0 00		2,066 22
WB1M 095	99X021796	EURIBOR FUTURES	MAR02						
	3 07	Dec 2001	726,262 500	Local	726,000 00	262 50			
	750,000 00		646,954 64	Base	656,279 59	233 84	0 00		233 84
WB1M 096	99X021796	EURIBOR FUTURES	MAR02						
	5 07	Dec 2001	1,210,500 000	Local	1,210,712 50	-212 50			
	1,250,000 00		1,078,313 40	Base	1,080,414 83	-189 30	0 00		-189 30

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES	MAR02		
102	3 07	Nov 2001	726,225 000	Local 724,950 00	1,275 00
	750,000 00		640,312 58	Base 673,841 03	1,124 17
					0 00
					1,124 17
WB1M	99X021796	EURIBOR FUTURES	MAR02		
103	6 07	Nov 2001	1,452,525 000	Local 1,449,912 50	2,612 50
	1,500,000 00		1,280,691 29	Base 1,347,693 69	2,303 44
					0 00
					2,303 44
WB1M	99X021796	EURIBOR FUTURES	MAR02		
130	1 00	Dec 2001	242,162 500	Local 242,512 50	-350 00
	250,000 00		214,798 14	Base 220,443 88	-310 45
					0 00
					-310 45
WB1M	99X021796	EURIBOR FUTURES	MAR02		
158	1 00	Nov 2001	242,762 500	Local 240,562 50	2,200 00
	250,000 00		214,092 25	Base 221,606 17	1,940 18
					0 00
					1,940 18
WB1M	99X021796	EURIBOR FUTURES	MAR02		
159	3 00	Nov 2001	728,325 000	Local 721,600 00	6,725 00
	750,000 00		642,309 82	Base 682,838 17	5,930 78
					0 00
					5,930 78
WB1M	99X021796	EURIBOR FUTURES	MAR02		
177	2 00	Dec 2001	484,325 000	Local 484,412 50	-87 50
	500,000 00		431,049 25	Base 431,514 77	-77 88
					0 00
					-77 88
WB1M	99X021796	EURIBOR FUTURES	MAR02		
178	1 00	Dec 2001	242,175 000	Local 242,237 50	-62 50
	250 000 00		215,535 75	Base 215,785 22	-55 63
					0 00
					-55 63
WB1M	99X021796	EURIBOR FUTURES	MAR02		
227	12 00	Dec 2001	2,905,650 000	Local 2,910,900 00	-5,250 00
	3,000,000 00		2,557,262 56	Base 2,625,703 44	-4,620 53
					0 00
					-4,620 53
WB1M	99X021796	EURIBOR FUTURES	MAR02		
228	9 00	Dec 2001	2,179,125 000	Local 2,183,475 00	-4,350 00
	2,250,000 00		1,917,847 91	Base 1,956,684 70	-3,828 43
					0 00
					-3,828 43

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Ong Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M	99X021796	EURIBOR FUTURES	MAR02						
233	2 00	Nov 2001	485,050 000	Local	480,925 00	4,125 00			
	500,000 00		428,638 69	Base	439,228 80	3,645 26	0 00		3,645 26
WB1M	99X021796	EURIBOR FUTURES	MAR02						
234	4 00	Nov 2001	970,200 000	Local	961,875 00	8,325 00			
	1,000,000 00		857,365 74	Base	878,480 44	7,356 81	0 00		7,356 81
WB1M	99X021796	EURIBOR FUTURES	MAR02						
235	7 00	Nov 2001	1,697,762 500	Local	1,683,387 50	14,375 00			
	1,750,000 00		1,500,312 72	Base	1,537,197 31	12,703 19	0 00		12,703 19
WB1M	99X021796	EURIBOR FUTURES	MAR02						
271	2 00	Dec 2001	484,550 000	Local	484,487 50	62 50			
	500,000 00		433,236 16	Base	430,394 51	55 88	0 00		55 88
WB1M	99X021796	EURIBOR FUTURES	MAR02						
283	7 00	Dec 2001	1,695,137 500	Local	1,696,312 50	-1,175 00			
	1,750,000 00		1,494,772 25	Base	1,507,664 27	-1,036 11	0 00		-1,036 11
WB1M	99X021796	EURIBOR FUTURES	MAR02						
306	4 00	Nov 2001	968,800 000	Local	961,862 50	6,937 50			
	1,000,000 00		853,609 68	Base	877,579 49	6,112 63	0 00		6,112 63
WB1M	99X021796	EURIBOR FUTURES	MAR02						
307	1 00	Nov 2001	242,212 500	Local	240,400 00	1,812 50			
	250,000 00		213,413 43	Base	218,812 08	1,596 99	0 00		1,596 99
WB1M	99X021796	EURIBOR FUTURES	MAR02						
308	2 00	Nov 2001	484,225 000	Local	480,800 00	3,425 00			
	500,000 00		426,650 65	Base	437,624 16	3,017 77	0 00		3,017 77
WB1M	99X021796	EURIBOR FUTURES	MAR02						
402	1 00	Nov 2001	242,150 000	Local	240,400 00	1,750 00			
	250,000 00		126,426 52	Base	218,812 08	913 68	0 00		913 68

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 5, 2002



**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES	MAR02		
402	CXL	-1 06 Nov 2001	-242,150 000	Local	-240,400 00
				Base	-218,812 08
			-250,000 00		-913 68
			-126,426 52		0 00
WB1M	99X021796	EURIBOR FUTURES	MAR02		
516		1 06 Nov 2001	242,150 000	Local	240,400 00
				Base	218,812 08
			250,000 00		1,549 28
			214,375 40		0 00
WB1M	99X021796	EURIBOR FUTURES	MAR02		
581		5 09 Nov 2001	1,210,937 500	Local	1,202,300 00
				Base	1,094,141 08
			1,250,000 00		7,594 96
			1,064,777 34		0 00
WB1M	99X021796	EURIBOR FUTURES	MAR02		
584		6 09 Nov 2001	1,453,050 000	Local	1,442,937 50
				Base	1,313,145 29
			1,500,000 00		8,891 92
			1,277,666 87		0 00
WB1M	99X021796	EURIBOR FUTURES	MAR02		
586		5 09 Nov 2001	1,211,000 000	Local	1,203,400 00
				Base	1,096,105 07
			1,250,000 00		6,682 69
			1,064,832 30		0 00
WB1M	99X021796	EURIBOR FUTURES	MAR02		
597		7 09 Dec 2001	1,694,700 000	Local	1,695,575 00
				Base	1,515,942 53
			1,750,000 00		-875 00
			1,533,703 50		-791 88
WB1M	99X021796	EURIBOR FUTURES	MAR02		
601		6 08 Dec 2001	1,454,925 000	Local	1,450,075 00
				Base	1,341,173 45
			1,500,000 00		4,850 00
			1,297,211 13		4,324 26
WB1M	99X021796	EURIBOR FUTURES	MAR02		
636		3 08 Dec 2001	726,450 000	Local	727,012 50
				Base	658,746 03
			750,000 00		-562 50
			655,039 96		-507 21
WB1M	99X021796	EURIBOR FUTURES	MAR02		
637		9 08 Dec 2001	2,179,237 500	Local	2,182,475 00
				Base	1,969,588 62
			2,250,000 00		-3,237 50
			1,965,018 45		-2,919 25

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Valid Data:

June 3, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 644	99X021796	EURIBOR FUTURES	MAR02						
		9 00 Nov 2001	2,180,700 000	Local	2,167,025 00	13,675 00			
		2,250,000 00	1,917,489 51	Base	1,952,441 02	12,024 42	0 00		12,024 42
WB1M 644	99X021796	EURIBOR FUTURES	MAR02						
		CXL -9 00 Nov 2001	-2,180,700 000	Local	-2,167,025 00	-13,675 00			
		-2,250,000 00	-1,917,489 51	Base	-1,952,441 02	-12,024 42	0 00		-12,024 42
WB1M 646	99X021796	EURIBOR FUTURES	MAR02						
		4 00 Nov 2001	969,250 000	Local	962,925 00	6,325 00			
		1,000,000 00	852,261 52	Base	862,059 61	5,561 57	0 00		5,561 57
WB1M 646	99X021796	EURIBOR FUTURES	MAR02						
		CXL -4 00 Nov 2001	-969,250 000	Local	-962,925 00	-6,325 00			
		-1,000,000 00	-852,261 52	Base	-862,059 61	-5,561 57	0 00		-5,561 57
WB1M 648	99X021796	EURIBOR FUTURES	MAR02						
		4 00 Nov 2001	969,250 000	Local	962,925 00	6,325 00			
		1,000,000 00	851,389 20	Base	862,059 61	5,555 88	0 00		5 555 88
WB1M 648	99X021796	EURIBOR FUTURES	MAR02						
		CXL -4 00 Nov 2001	-969,250 000	Local	-962,925 00	-6,325 00			
		-1,000,000 00	-851,389 20	Base	-862,059 61	-5,555 88	0 00		-5,555 88
WB1M 649	99X021796	EURIBOR FUTURES	MAR02						
		4 00 Nov 2001	969,250 000	Local	963,112 50	6,137 50			
		1,000,000 00	851,389 20	Base	869,280 94	5,391 18	0 00		5,391 18
WB1M 650	99X021796	EURIBOR FUTURES	MAR02						
		9 00 Nov 2001	2,180,700 000	Local	2,166,837 50	13,862 50			
		2,250,000 00	1,915,526 88	Base	1,945,219 69	12,176 82	0 00		12,176 82
WB1M 686	99X021796	EURIBOR FUTURES	MAR02						
		15 06 Dec 2001	3,633,000 000	Local	3,625,887 50	7,112 50			
		3,750,000 00	3,226,830 60	Base	3,320,394 44	6,317 33	0 00		6,317 33

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Print Date: June 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES	MAR02		
687	7 08	Dec 2001	1,695,487 500	Local	2,812 50
	1,750,000 00		1,505,932 00	Base	2,498 06
					0 00
					2,498 06
WB1M	99X021796	EURIBOR FUTURES	MAR02		
704	8 06	Nov 2001	1,941,900 000	Local	16,837 50
	2,000,000 00		1,741,495 92	Base	15,099 87
					0 00
					15,099 87
WB1M	99X021796	EURIBOR FUTURES	MAR02		
704	2 01	Nov 2001	484,300 000	Local	2,950 00
	500,000 00		424,343 66	Base	2,584 79
					0 00
					2,584 79
WB1M	99X021796	EURIBOR FUTURES	MAR02		
705	4 06	Nov 2001	970,900 000	Local	8,350 00
	1,000,000 00		870,703 12	Base	7,488 28
					0 00
					7,488 28
WB1M	99X021796	EURIBOR FUTURES	MAR02		
733	3 03	Oct 2001	725,925 000	Local	4,050 00
	750,000 00		656,889 53	Base	3,664 85
					0 00
					3,664 85
WB1M	99X021796	EURIBOR FUTURES	MAR02		
765	2 07	Nov 2001	485,900 000	Local	4,625 00
	500,000 00		436,483 97	Base	4,154 64
					0 00
					4,154 64
WB1M	99X021796	EURIBOR FUTURES	MAR02		
766	2 07	Nov 2001	485,875 000	Local	4,750 00
	500,000 00		436,461 51	Base	4,266 93
					0 00
					4,266 93
WB1M	99X021796	EURIBOR FUTURES	MAR02		
782	3 03	Nov 2001	726,525 000	Local	5,200 00
	750,000 00		636,871 82	Base	4,558 32
					0 00
					4,558 32
WB1M	99X021796	EURIBOR FUTURES	MAR02		
783	9 03	Nov 2001	2,179 687 500	Local	13,812 50
	2,250,000 00		1,910,714 06	Base	12,108 04
					0 00
					12,108 04

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year-End June 30, 2002



**STATE STREET**

Serving institutional investors worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X021796	EURIBOR FUTURES	MAR02						
784	7	03 Nov 2001	1,695,137 500	Local	1,685,475 00	9,662 50			
	1,750,000 00		1,485,957 53	Base	1,515,916 22	8,470 15	0 00		8,470 15
WB1M	99X021796	EURIBOR FUTURES	MAR02						
785	4	03 Nov 2001	968,450 000	Local	966,325 00	2,125 00			
	1,000,000 00		848,943 27	Base	894,140 53	1,862 78	0 00		1,862 78
99X021796 Total									
			68,308,512 50	Local	68,101,737 50	206,775 00			
			60,541,730 77	Base	62,034,773 66	182,849 32	0 00		182,849 32
WB1R	99X028056	EURIBOR(WESTERN 96 CALL)	OCT 96 CALL						
597	14	09 Sep 2001	525 000	Local	3,900 26	-3,375 26			
	3,500,000 00		483 29	Base	3,563 08	-3,107 10	0 00		-3,107 10
WB1R	99X028395	EURIBOR(WATERN 95CALL)	SEP 95 CALL						
598	85	07 Sep 2001	189,125 000	Local	167,455 15	21,669 85			
	21,250,000 00		174,099 03	Base	152,978 63	19,948 18	0 00		19,948 18
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)	DEC 96 CALL						
694	302	00 Sep 2001	471,875 000	Local	141,721 68	330,153 32			
	75,500,000 00		429,429 74	Base	128,062 81	300,455 95	0 00		300,455 95
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)	DEC 96 CALL						
694	CXL	-302 00 Sep 2001	-471,875 000	Local	-141,721 68	-330,153 32			
	-75,500,000 00		-429,429 74	Base	-128,062 81	-300,455 95	0 00		-300,455 95
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)	DEC 96 CALL						
696	302	08 Sep 2001	471,875 000	Local	141,721 68	330,153 32			
	75,500,000 00		429,429 74	Base	128,062 81	300,455 95	0 00		300,455 95

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Year/Date

June 5, 2002



**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost			
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)	DEC 96 CALL				
696	CXL	-302 08 Sep 2001	-471,875 000	Local	-141,721 68	-330,153 32	
		-75,500,000 00	-429,429 74	Base	-128,062 81	-300,455 95	0 00 -300,455 95
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)	DEC 96 CALL				
697		302 08 Sep 2001	471,875 000	Local	141,721 68	330,153 32	
		75,500,000 00	429,429 74	Base	128,062 81	300,455 95	0 00 300,455 95
99X028403 Total							
			471,875 00	Local	141,721 68	330,153 32	
			429,429 74	Base	128,062 81	300,455 95	0 00 300,455 95
WB1M	99X028601	EURIBOR FUTURES	JUN02				
07		15 08 Dec 2001	3,625,687 500	Local	3,637,000 00	-11,312 50	
		3,750,000 00	3,231,212 70	Base	3,295,588 41	-10,081 70	0 00 -10,081 70
WB1M	99X028601	EURIBOR FUTURES	JUN02				
08		7 08 Dec 2001	1,692,425 000	Local	1,700,575 00	-8,150 00	
		1,750,000 00	1,508,289 16	Base	1,522,985 37	-7,263 28	0 00 -7,263 28
WB1M	99X028601	EURIBOR FUTURES	JUN02				
09		8 08 Dec 2001	1,933,500 000	Local	1,943,187 50	-9,687 50	
		2,000,000 00	1,723,135 20	Base	1,716,516 00	-8,633 50	0 00 -8,633 50
WB1M	99X028601	EURIBOR FUTURES	JUN02				
017		1 07 Oct 2001	241,875 000	Local	241,687 50	187 50	
		250,000 00	219,308 06	Base	221,482 42	170 01	0 00 170 01
WB1M	99X028601	EURIBOR FUTURES	JUN02				
055		3 08 Oct 2001	725,962 500	Local	724,900 00	1,062 50	
		750,000 00	652,132 11	Base	665,675 05	854 44	0 00 954 44
WB1M	99X028601	EURIBOR FUTURES	JUN02				
059		8 08 Nov 2001	1,936,900 000	Local	1,932,725 00	4,175 00	
		2,000,000 00	1,700,791 90	Base	1,778,783 50	3,666 07	0 00 3,666 07



# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

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**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 098	99X028601	EURIBOR FUTURES	JUN02						
	5 00	Dec 2001	1,209,250 000	Local	1,212,125 00	-2,875 00			
	1,250,000 00		1,077,199 90	Base	1,069,895 42	-2,561 05	0 00		-2,561 05
WB1M 100	99X028601	EURIBOR FUTURES	JUN02						
	3 00	Oct 2001	726,375 000	Local	724,575 00	1,800 00			
	750,000 00		651,848 93	Base	668,130 61	1,615 32	0 00		1,615 32
WB1M 146	99X028601	EURIBOR FUTURES	JUN02						
	1 00	Oct 2001	242,150 000	Local	241,525 00	625 00			
	250,000 00		215,537 72	Base	222,710 21	556 31	0 00		556 31
WB1M 160	99X028601	EURIBOR FUTURES	JUN02						
	5 00	Nov 2001	1,214,375 000	Local	1,208,100 00	6,275 00			
	1,250,000 00		1,070,957 31	Base	1,112,056 05	5,533 93	0 00		5,533 93
WB1M 160	99X028601	EURIBOR FUTURES	JUN02						
	CXL	-5 00	Nov 2001	-1,214,375 000	Local	-1,208,100 00	-6,275 00		
	-1,250,000 00		-1,070,957 31	Base	-1,112,056 05	-5,533 93	0 00		-5,533 93
WB1M 161	99X028601	EURIBOR FUTURES	JUN02						
	2 00	Nov 2001	485,800 000	Local	483,125 00	2,675 00			
	500,000 00		428,427 02	Base	444,571 63	2,359 08	0 00		2,359 08
WB1M 161	99X028601	EURIBOR FUTURES	JUN02						
	CXL	-2 00	Nov 2001	-485,800 000	Local	-483,125 00	-2,675 00		
	-500,000 00		-428,427 02	Base	-444,571 63	-2,359 08	0 00		-2,359 08
WB1M 181	99X028601	EURIBOR FUTURES	JUN02						
	2 00	Dec 2001	483,850 000	Local	484,400 00	-550 00			
	500,000 00		430,626 50	Base	426,804 84	-489 50	0 00		-489 50
WB1M 183	99X028601	EURIBOR FUTURES	JUN02						
	2 00	Nov 2001	485,800 000	Local	483,250 00	2,550 00			
	500,000 00		428,427 02	Base	444,831 63	2,248 85	0 00		2,248 85

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Vista Data

June 3, 2002



**STATE STREET.**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X028601	EURIBOR FUTURES	JUN02						
183	CXL	-2 00 Nov 2001	-485,800 000	Local	-483,250 00	-2,550 00			
		-500,000 00	-428,427 02	Base	-444,831 63	-2,248 85	0 00		-2,248 85
WB1M	99X028601	EURIBOR FUTURES	JUN02						
186		2 00 Nov 2001	485,800 000	Local	483,250 00	2,550 00			
		500,000 00	428,427 02	Base	444,831 63	2,248 85	0 00		2,248 85
WB1M	99X028601	EURIBOR FUTURES	JUN02						
186	CXL	-2 00 Nov 2001	-485,800 000	Local	-483,250 00	-2,550 00			
		-500,000 00	-428,427 02	Base	-444,831 63	-2,248 85	0 00		-2,248 85
WB1M	99X028601	EURIBOR FUTURES	JUN02						
226		11 00 Dec 2001	2,662,275 000	Local	2,662,412 50	-137 50			
		2,750,000 00	2,343,068 23	Base	2,345,996 77	-121 01	0 00		-121 01
WB1M	99X028601	EURIBOR FUTURES	JUN02						
286		9 00 Dec 2001	2,178,562 500	Local	2,179,112 50	-550 00			
		2,250,000 00	1,921,056 41	Base	1,937,452 08	-484 99	0 00		-484 99
WB1M	99X028601	EURIBOR FUTURES	JUN02						
370		1 00 Oct 2001	242,475 000	Local	241,525 00	950 00			
		250,000 00	219,706 60	Base	222,710 20	860 80	0 00		860 80
WB1M	99X028601	EURIBOR FUTURES	JUN02						
409		1 00 Oct 2001	242,137 500	Local	241,550 00	587 50			
		250,000 00	222,500 15	Base	221,187 34	539 85	0 00		539 85
WB1M	99X028601	EURIBOR FUTURES	JUN02						
543		3 00 Oct 2001	725,700 000	Local	724,687 50	1,012 50			
		750,000 00	661,402 98	Base	663,596 34	922 79	0 00		922 79
WB1M	99X028601	EURIBOR FUTURES	JUN02						
623		3 00 Oct 2001	724,987 500	Local	724,687 50	300 00			
		750,000 00	654,663 71	Base	663,596 35	270 90	0 00		270 90

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stf Date	Proceeds	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X028601	EURIBOR FUTURES	JUN02						
635		7 08 Dec 2001	1,694,262 500	Local	1,694,650 00	-387 50			
		1,750,000 00	1,527,716 50	Base	1,498,239 16	-349 41	0 00		-349 41
WB1M	99X028601	EURIBOR FUTURES	JUN02						
645		1 00 Nov 2001	242,212 500	Local	241,625 00	587 50			
		250,000 00	212,977 45	Base	222,415 81	516 59	0 00		516 59
WB1M	99X028601	EURIBOR FUTURES	JUN02						
645	CXL	-1 00 Nov 2001	-242,212 500	Local	-241,625 00	-587 50			
		-250,000 00	-212,977 45	Base	-222,415 81	-516 59	0 00		-516 59
WB1M	99X028601	EURIBOR FUTURES	JUN02						
647		1 00 Nov 2001	242,212 500	Local	241,625 00	587 50			
		250,000 00	212,759 46	Base	222,415 81	516 06	0 00		516 06
WB1M	99X028601	EURIBOR FUTURES	JUN02						
670		3 00 Oct 2001	725,475 000	Local	724,687 50	787 50			
		750,000 00	658,876 40	Base	663,596 34	715 21	0 00		715 21
WB1M	99X028601	EURIBOR FUTURES	JUN02						
670	CXL	-3 00 Oct 2001	-725,475 000	Local	-724,687 50	-787 50			
		-750,000 00	-658,876 40	Base	-663,596 34	-715 21	0 00		-715 21
WB1M	99X028601	EURIBOR FUTURES	JUN02						
689		7 08 Dec 2001	1,694,612 500	Local	1,691,912 50	2,700 00			
		1,750,000 00	1,505,154 82	Base	1,547,809 21	2,398 15	0 00		2,398 15
WB1M	99X028601	EURIBOR FUTURES	JUN02						
691		3 00 Oct 2001	725,475 000	Local	724,687 50	787 50			
		750,000 00	659,021 49	Base	663,596 34	715 37	0 00		715 37
WB1M	99X028601	EURIBOR FUTURES	JUN02						
729		2 00 Oct 2001	483,800 000	Local	483,225 00	575 00			
		500,000 00	437,790 62	Base	442,827 39	520 32	0 00		520 32

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

Via Data

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X028601	EURIBOR FUTURES	JUN02						
730	2 005	Oct 2001	483,775 000	Local	483,325 00	450 00			
	500,000 00		437,768 00	Base	442,919 03	407 21	0 00		407 21
WB1M	99X028601	EURIBOR FUTURES	JUN02						
769	2 005	Oct 2001	483,875 000	Local	483,350 00	525 00			
	500,000 00		438,777 85	Base	442,941 95	476 07	0 00		476 07
99X028601 Total				Local	25,419,450 00	-17,325 00			
			22,651,469 00	Base	22,903,859 80	-15,394 77	0 00		-15,394 77
WB1M	99X028619	EURIBOR FUTURES	SEP02						
317	1 09	Nov 2001	241,650 000	Local	241,537 50	112 50			
	250,000 00		216,397 58	Base	212,383 93	100 74	0 00		100 74
WB1M	99X028619	EURIBOR FUTURES	SEP02						
425	1 00	Nov 2001	241,900 000	Local	241,537 50	362 50			
	250,000 00		215,823 18	Base	212,383 92	323 42	0 00		323 42
WB1M	99X028619	EURIBOR FUTURES	SEP02						
527	1 03	Dec 2001	241,987 500	Local	241,537 50	450 00			
	250,000 00		215,635 06	Base	212,383 93	401 00	0 00		401 00
WB1M	99X028619	EURIBOR FUTURES	SEP02						
528	1 03	Dec 2001	241,962 500	Local	241,537 50	425 00			
	250,000 00		215,612 78	Base	212,383 92	378 72	0 00		378 72
99X028619 Total				Local	966,150 00	1,350 00			
			863,468 60	Base	849,535 70	1,203 88	0 00		1,203 88
WB1M	99X028627	EURIBOR FUTURES	DEC02						
599	1 06	Dec 2001	241,112 500	Local	240,875 00	237 50			
	250,000 00		214,975 91	Base	211,054 68	211 76	0 00		211 76

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

June 3, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	SI Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1R	99X029245	EURIBOR(WESTERN95 875 CALL)	SEP 95 875 CALL		
552	191 00	May 2001	54,244 000	Local	47,750 00
	47,750,000 00		47,517 72	Base	43,125 41
					6,494 00
					5,688 74
					0 00
					5,688 74
WB1R	99X029245	EURIBOR(WESTERN95 875 CALL)	SEP 95 875 CALL		
553	156 00	May 2001	38,454 000	Local	39,000 00
	39,000,000 00		33,685 69	Base	35,222 84
					-546 00
					-478 30
					0 00
					-478 30
99X029245	Total		92,698 00	Local	86,750 00
			81,203 41	Base	78,348 25
					5,948 00
					5,210 44
					0 00
					5,210 44
<b>UNITED KINGDOM Total</b>					
			557,504,473 00	Local	555,120,964 39
			503,377,544 13	Base	501,708,736 93
					2,383,508 61
					2,159,276 23
					0 00
					2,159,276 23
<b>EURO CURRENCY Total</b>					
			1,197,143,173 00	Local	1,192,282,094 39
			1,075,014,173 25	Base	1,070,878,469 67
					4,861,078 61
					4,433,710 10
					0 00
					4,433,710 10
<b>JAPANESE YEN</b>					
WB1M	99X015657	EURO YEN FUTURES	JUN01		
05	2 00	Jan 2001	49,845,000 000	Local	49,782,500 00
	500,000 00		425,825 83	Base	443,141 36
					62,500 00
					533 94
					0 00
					533 94
WB1M	99X015657	EURO YEN FUTURES	JUN01		
014	3 00	Feb 2001	74,831,250 000	Local	74,673,750 00
	750,000 00		641,227 51	Base	664,712 04
					157,500 00
					1,349 61
					0 00
					1,349 61
WB1M	99X015657	EURO YEN FUTURES	JUN01		
048	1 00	Jan 2001	24,917,500 000	Local	24,891,250 00
	250,000 00		213,371 30	Base	221,570 68
					26,250 00
					224 78
					0 00
					224 78

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

As of Date

June 30, 2002

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X015657	EURO YEN FUTURES	JUN01						
057	6 08	Feb 2001	149,692,500 000	Local	149,347,500 00	345,000 00			
	1,500,000 00		1,287,123 82	Base	1,329,424 07	2,966 47	0 00		2,966 47
WB1M	99X015657	EURO YEN FUTURES	JUN01						
117	2 07	Feb 2001	49,905,000 000	Local	49,782,500 00	122,500 00			
	500,000 00		429,332 72	Base	443,141 36	1,053 87	0 00		1,053 87
WB1M	99X015657	EURO YEN FUTURES	JUN01						
158	2 08	Feb 2001	49,905,000 000	Local	49,782,500 00	122,500 00			
	500,000 00		425,266 30	Base	443,141 36	1,043 89	0 00		1,043 89
WB1M	99X015657	EURO YEN FUTURES	JUN01						
210	6 00	Mar 2001	149,782,500 000	Local	149,347,500 00	435,000 00			
	1,500,000 00		1,257,408 50	Base	1,329,424 07	3,651 78	0 00		3,651 78
WB1M	99X015657	EURO YEN FUTURES	JUN01						
217	6 00	Jan 2001	149,520,000 000	Local	149,347,500 00	172,500 00			
	1,500,000 00		1,286,746 99	Base	1,329,424 07	1,484 51	0 00		1,484 51
WB1M	99X015657	EURO YEN FUTURES	JUN01						
245	3 02	Mar 2001	74,898,750 000	Local	74,673,750 00	225,000 00			
	750,000 00		629,074 60	Base	664,712 03	1,889 78	0 00		1,889 78
WB1M	99X015657	EURO YEN FUTURES	JUN01						
275	3 00	Jan 2001	74,703,750 000	Local	74,603,750 00	100,000 00			
	750,000 00		642,336 83	Base	687,456 52	859 85	0 00		859 85
WB1M	99X015657	EURO YEN FUTURES	JUN01						
292	2 05	Mar 2001	49,932,500 000	Local	49,782,500 00	150,000 00			
	500,000 00		419,283 20	Base	443,141 36	1,259 55	0 00		1,259 55
WB1M	99X015657	EURO YEN FUTURES	JUN01						
308	1 02	Feb 2001	24,916,250 000	Local	24,891,250 00	25,000 00			
	250,000 00		216,946 02	Base	221,570 68	217 68	0 00		217 68

# Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date: June 3, 2002



STATE STREET

Serving Institutions Everywhere Worldwide

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds					
Lot	Contracts	Trd Date	Notional	Future Gn/Ls						
Notional Pa	Stl Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Stl Date	Proceeds	Cost								
WB1M	99X015657	EURO YEN FUTURES	JUN01							
328	4 05 Mar 2001	99,860,000 000	Local	99,565,000 00	295,000 00					
	1,000,000 00	839,922 46	Base	886,282 71	2,481 25	0 00				2,481 25
WB1M	99X015657	EURO YEN FUTURES	JUN01							
336	20 05 Jan 2001	1498,125,000 000	Local	497,731,250 00	393,750 00					
	5,000,000 00	4,287,860 00	Base	4,482,723 87	3,389 40	0 00				3,389 40
WB1M	99X015657	EURO YEN FUTURES	JUN01							
368	3 05 Feb 2001	74,760,000 000	Local	74,673,750 00	86,250 00					
	750,000 00	650,112 96	Base	664,712 03	750 03	0 00				750 03
WB1M	99X015657	EURO YEN FUTURES	JUN01							
386	1 07 Mar 2001	24,966,250 000	Local	24,891,250 00	75,000 00					
	250,000 00	208,765 36	Base	221,570 68	627 14	0 00				627 14
WB1M	99X015657	EURO YEN FUTURES	JUN01							
390	1 07 Feb 2001	24,921,250 000	Local	24,891,250 00	30,000 00					
	250,000 00	214,771 33	Base	221,570 68	258 54	0 00				258 54
WB1M	99X015657	EURO YEN FUTURES	JUN01							
432	17 05 Jan 2001	1423,448,750 000	Local	423,151,250 00	297,500 00					
	4,250,000 00	3,637,250 90	Base	3,766,701 53	2,555 40	0 00				2,555 40
WB1M	99X015657	EURO YEN FUTURES	JUN01							
460	14 00 Jan 2001	1348,740,000 000	Local	348,477,500 00	262,500 00					
	3,500,000 00	2,999,164 00	Base	3,101,989 50	2,257 50	0 00				2,257 50
WB1M	99X015657	EURO YEN FUTURES	JUN01							
480	2 00 Feb 2001	49,850,000 000	Local	49,782,500 00	67,500 00					
	500,000 00	424,672 15	Base	443,141 36	575 03	0 00				575 03
WB1M	99X015657	EURO YEN FUTURES	JUN01							
507	11 00 Jan 2001	1274,065,000 000	Local	273,803,750 00	261,250 00					
	2,750,000 00	2,327,911 32	Base	2,437,277 46	2,219 06	0 00				2,219 06

# Realized Gain/Loss - Futures Contracts

Statement 31



**STATE STREET**  
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X015657	EURO YEN FUTURES	JUN01						
515	4 02	Feb 2001	99,730,000 000	Local	99,565,000 00		165,000 00		
	1,000,000 00		855,982 59	Base	886,282 71		1,416 20	0 00	1,416 20
WB1M	99X015657	EURO YEN FUTURES	JUN01						
568	5 02	Jan 2001	124,581,250 000	Local	124,456 250 00		125,000 00		
	1,250,000 00		1,055,950 67	Base	1,107,853 39		1,059 50	0 00	1,059 50
WB1M	99X015657	EURO YEN FUTURES	JUN01						
570	1 05	Feb 2001	24,932,500 000	Local	24,891,250 00		41,250 00		
	250,000 00		215,466 67	Base	221,570 68		356 48	0 00	356 48
WB1M	99X015657	EURO YEN FUTURES	JUN01						
571	4 05	Feb 2001	99,725,000 000	Local	99,565,000 00		160,000 00		
	1,000,000 00		861,823 45	Base	886,282 71		1,382 72	0 00	1,382 72
WB1M	99X015657	EURO YEN FUTURES	JUN01						
587	7 05	Jan 2001	174,422,500 000	Local	174,238,750 00		183,750 00		
	1,750,000 00		1,478,405 11	Base	1,550,994 75		1,557 46	0 00	1,557 46
WB1M	99X015657	EURO YEN FUTURES	JUN01						
594	4 06	Feb 2001	99,725,000 000	Local	99,565,000 00		160,000 00		
	1,000,000 00		863,419 91	Base	886,282 71		1,385 28	0 00	1,385 28
WB1M	99X015657	EURO YEN FUTURES	JUN01						
595	80 02	Mar 2001	1997,400,000 000	Local	1,991,347,500 00		6,052,500 00		
	20,000,000 00		16,394,976 61	Base	17,718,809 86		49,679 89	0 00	49,679 89
WB1M	99X015657	EURO YEN FUTURES	JUN01						
617	6 06	Jan 2001	149,490,000 000	Local	149,347,500 00		142,500 00		
	1,500,000 00		1,269,319 59	Base	1,329,424 07		1,209 97	0 00	1,209 97
WB1M	99X015657	EURO YEN FUTURES	JUN01						
664	6 07	Jan 2001	149,497,500 000	Local	149,347,500 00		150,000 00		
	1,500,000 00		1,266,927 87	Base	1,329,424 07		1,271 19	0 00	1,271 19



# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	99X015657	EURO YEN FUTURES	JUN01						
680	4	Feb 2001	99,755,000 000	Local	99,565,000 00	190,000 00			
	1,000,000 00		855,798 15	Base	886,282 71	1,630 01	0 00		1,630 01
WB1M	99X015657	EURO YEN FUTURES	JUN01						
697	6	Jan 2001	149,482,500 000	Local	149,347,500 00	135,000 00			
	1,500,000 00		1,275,230 34	Base	1,329,424 07	1,151 68	0 00		1,151 68
WB1M	99X015657	EURO YEN FUTURES	JUN01						
732	2	Jan 2001	49,832,500 000	Local	49,782,500 00	50,000 00			
	500,000 00		424,722 40	Base	443,141 36	426 15	0 00		426 15
WB1M	99X015657	EURO YEN FUTURES	JUN01						
735	3	Feb 2001	74,827,500 000	Local	74,673,750 00	153,750 00			
	750,000 00		644,564 56	Base	664,712 03	1,324 40	0 00		1,324 40
WB1M	99X015657	EURO YEN FUTURES	JUN01						
767	6	Jan 2001	149,557,500 000	Local	149,347,500 00	210,000 00			
	1,500,000 00		1,278,050 76	Base	1,329,424 07	1,794 57	0 00		1,794 57
<b>99X015657 Total</b>									
			6,184,545,000 00	Local	6,172,913,750 00	11,631,250 00			
			52,205,012 68	Base	55,016,738 61	97,294 56	0 00		97 294 56
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
011	1	Jan 2001	136,860,000 000	Local	134,590,000 00	2,270,000 00			
	100,000,000 00		1,169,194 98	Base	1,214,163 28	19,392 61	0 00		19,392 61
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
220	2	Jan 2001	274,120,000 000	Local	269,180,000 00	4,940,000 00			
	200,000,000 00		2,359,036 14	Base	2,428,326 57	42,512 91	0 00		42,512 91
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
250	1	Jan 2001	136,770,000 000	Local	134,590,000 00	2,180,000 00			
	100,000,000 00		1,181,598 27	Base	1,214,163 28	18,833 69	0 00		18,833 69

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 344	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	05 Mar 2001	139,000,000 00	Local	134,590,000 00	4,410,000 00			
	100,000,000 00		1,169,129 00	Base	1,214,163 28	37,092 51	0 00		37,092 51
WB1M 345	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	32	05 Mar 2001	447,040,000 00	Local	4,349,860,000 00	97,180,000 00			
	3,200,000,000 00		37,404,053 44	Base	38,315,457 39	817,380 98	0 00		817,380 98
WB1M 345	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	CXL	-32	05 Mar 2001	Local	-4,349,860,000 00	-97,180,000 00			
	-3,200,000,000 00		-37,404,053 44	Base	-38,315,457 39	-817,380 98	0 00		-817,380 98
WB1M 369	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	32	05 Mar 2001	453,760,000 00	Local	4,349,860,000 00	103,900,000 00			
	3,200,000,000 00		37,460,575 36	Base	38,315,457 39	873,902 90	0 00		873,902 90
WB1M 437	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	09 Jan 2001	135,350,000 00	Local	134,580,000 00	770,000 00			
	100,000,000 00		1,162,600 93	Base	1,214,073 07	6,613 98	0 00		6,613 98
WB1M 574	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	02 Jan 2001	136,150,000 00	Local	134,580,000 00	1,570,000 00			
	100,000,000 00		1,154,007 40	Base	1,214,073 08	13,307 32	0 00		13,307 32
WB1M 618	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	05 Jan 2001	136,200,000 00	Local	134,580,000 00	1,620,000 00			
	100,000,000 00		1,156,474 20	Base	1,214,073 07	13,755 42	0 00		13,755 42
WB1M 669	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	07 Jan 2001	135,900,000 00	Local	134,590,000 00	1,310,000 00			
	100,000,000 00		1,151,694 92	Base	1,214,163 28	11,101 69	0 00		11,101 69
WB1M 704	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01						
	1	05 Jan 2001	135,790,000 00	Local	134,590,000 00	1,200,000 00			
	100,000,000 00		1,158,420 06	Base	1,214,163 28	10,237 16	0 00		10,237 16

# Realized Gain/Loss - Futures Contracts

Statement 31

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
99X020111	Total		5,819,900,000 00	Local	5,695,730,000 00	124,170,000 00			
			49,122,731 26	Base	50,456,819 58	1,046,750 19	0 00		1,046,750 19
WB1M 08	99X021804	EURO YEN 3MO FUTURES	DEC01						
	8	Mar 2001	199,690,000 000	Local	198,910,000 00	780,000 00			
	2,000,000 00		1,609,624 38	Base	1,774,078 29	6,287 28	0 00		6,287 28
WB1M 012	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	Feb 2001	24,932,500 000	Local	24,865,000 00	67,500 00			
	250,000 00		213,646 10	Base	221,337 01	578 41	0 00		578 41
WB1M 014	99X021804	EURO YEN 3MO FUTURES	DEC01						
	3	Aug 2001	74,913,750 000	Local	74,910,000 00	3,750 00			
	750,000 00		624,958 29	Base	621,703 06	31 29	0 00		31 29
WB1M 016	99X021804	EURO YEN 3MO FUTURES	DEC01						
	7	Sep 2001	174,825,000 000	Local	174,783,750 00	41,250 00			
	1,750,000 00		1,489,334 18	Base	1,409,448 48	351 41	0 00		351 41
WB1M 018	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	Jul 2001	24,963,750 000	Local	24,967,500 00	-3,750 00			
	250,000 00		199,518 46	Base	205,906 98	-29 97	0 00		-29 97
WB1M 021	99X021804	EURO YEN 3MO FUTURES	DEC01						
	2	Oct 2001	49,950,000 000	Local	49,930,000 00	20,000 00			
	500,000 00		413,288 10	Base	403,083 88	165 48	0 00		165 48
WB1M 059	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	Feb 2001	24,936,250 000	Local	24,865,000 00	71,250 00			
	250,000 00		214,413 16	Base	221,337 01	612 64	0 00		612 64
WB1M 061	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	Oct 2001	24,975,000 000	Local	24,965,000 00	10,000 00			
	250,000 00		206,456 15	Base	201,541 94	82 67	0 00		82 67

# Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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**STATE STREET.**  
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
062	5 08 Aug 2001	124,862,500 000	Local	124,843,750 00	18,750 00
	1,250,000 00	1,046,012 40	Base	1,023,843 59	157 07
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
077	2 08 May 2001	49,937,500 000	Local	49,790,000 00	147,500 00
	500,000 00	403,594 87	Base	424,360 17	1,192 09
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
094	3 08 Sep 2001	74,928,750 000	Local	74,906,250 00	22,500 00
	750,000 00	626,494 57	Base	604,568 34	188 13
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
104	2 09 Oct 2001	49,950,000 000	Local	49,930,000 00	20,000 00
	500,000 00	411,887 70	Base	403,558 71	164 92
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
114	4 09 Aug 2001	99,895,000 000	Local	99,875,000 00	20,000 00
	1,000,000 00	835,921 36	Base	819,823 94	167 36
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
144	2 07 Sep 2001	49,952,500 000	Local	49,937,500 00	15,000 00
	500,000 00	418,362 65	Base	403,045 56	125 63
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
151	1 02 Oct 2001	24,973,750 000	Local	24,963,750 00	10,000 00
	250,000 00	204,734 80	Base	199,435 40	81 98
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
154	2 00 Aug 2001	49,947,500 000	Local	49,937,500 00	10,000 00
	500,000 00	416,262 47	Base	410,286 50	83 34
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
171	2 08 Mar 2001	49,907,500 000	Local	49,737,500 00	170,000 00
	500,000 00	405,248 90	Base	442,799 93	1,380 40

# Realized Gain/Loss - Futures Contracts

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**STATE STREET**

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
188	2 <del>00</del>	Oct 2001	49,947,500 000	Local	20,000 00
	500,000 00		406,023 23	Base	398,870 80
					162 58
					0 00
					162 58
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
189	4 <del>00</del>	Aug 2001	99,855,000 000	Local	-15,000 00
	1,000,000 00		807,327 67	Base	820,706 69
					-121 28
					0 00
					-121 28
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
202	5 <del>00</del>	Oct 2001	124,881,250 000	Local	57,500 00
	1,250,000 00		1,033,357 47	Base	999,089 25
					475 79
					0 00
					475 79
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
216	3 <del>00</del>	Jan 2001	74,700,000 000	Local	105,000 00
	750,000 00		642,857 14	Base	664,011 04
					903 61
					0 00
					903 61
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
218	1 <del>00</del>	Apr 2001	24,966,250 000	Local	78,750 00
	250,000 00		204,099 09	Base	213,773 40
					643 78
					0 00
					643 78
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
223	2 <del>00</del>	Mar 2001	49,907,500 000	Local	155,000 00
	500,000 00		409,648 69	Base	430,212 10
					1,272 26
					0 00
					1,272 26
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
243	1 <del>00</del>	Oct 2001	24,973,750 000	Local	8,750 00
	250,000 00		203,011 61	Base	200,393 32
					71 13
					0 00
					71 13
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
246	1 <del>00</del>	Oct 2001	24,976,250 000	Local	12,500 00
	250,000 00		206,671 49	Base	200,708 55
					103 43
					0 00
					103 43
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
247	1 <del>00</del>	Jan 2001	24,900,000 000	Local	35,000 00
	250,000 00		215,118 79	Base	221,337 01
					302 38
					0 00
					302 38

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 252	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	07 Apr 2001	24,967,500 000	Local	24,896,250 00	71,250 00			
			250,000 00	Base	211,020 61	575 66	0 00		575 66
WB1M 253	99X021804	EURO YEN 3MO FUTURES	DEC01						
	5	03 Aug 2001	124,818,750 000	Local	124,838,750 00	-20,000 00			
			1,250,000 00	Base	1,021,780 16	-161 55	0 00		-161 55
WB1M 284	99X021804	EURO YEN 3MO FUTURES	DEC01						
	2	05 Oct 2001	49,950,000 000	Local	49,930,000 00	20,000 00			
			500,000 00	Base	400,786 65	163 02	0 00		163 02
WB1M 303	99X021804	EURO YEN 3MO FUTURES	DEC01						
	10	08 Oct 2001	249,775,000 000	Local	249,646,250 00	128,750 00			
			2,500,000 00	Base	2,017,116 89	1,066 57	0 00		1,066 57
WB1M 305	99X021804	EURO YEN 3MO FUTURES	DEC01						
	2	02 Feb 2001	49,780,000 000	Local	49,730,000 00	50,000 00			
			500,000 00	Base	442,674 03	435 35	0 00		435 35
WB1M 318	99X021804	EURO YEN 3MO FUTURES	DEC01						
	4	05 Sep 2001	99,910,000 000	Local	99,878,750 00	31,250 00			
			1,000,000 00	Base	819,679 83	257 83	0 00		257 83
WB1M 326	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	06 Oct 2001	24,976,250 000	Local	24,965,000 00	11,250 00			
			250,000 00	Base	200,393 32	91 37	0 00		91 37
WB1M 329	99X021804	EURO YEN 3MO FUTURES	DEC01						
	1	06 Mar 2001	24,951,250 000	Local	24,865,000 00	86,250 00			
			250,000 00	Base	221,337 01	725 45	0 00		725 45
WB1M 337	99X021804	EURO YEN 3MO FUTURES	DEC01						
	2	00 May 2001	49,932,500 000	Local	49,791,250 00	141,250 00			
			500,000 00	Base	423,398 84	1,157 12	0 00		1,157 12

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
342	6 00	Oct 2001	149,865,000 000	Local 75,000 00	
	1,500,000 00		1,248,146 91	Base 1,212,849 63	624 64
					0 00
					624 64
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
346	3 07	Aug 2001	74,865,000 000	Local -48,750 00	
	750,000 00		608,807 03	Base 612,719 56	-396 44
					0 00
					-396 44
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
370	1 08	Feb 2001	24,896,250 000	Local 31,250 00	
	250,000 00		216,497 79	Base 221,337 01	271 75
					0 00
					271 75
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
375	2 09	Oct 2001	49,950,000 000	Local 17,500 00	
	500,000 00		409,440 15	Base 400,258 92	143 45
					0 00
					143 45
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
382	9 08	Sep 2001	224,808,750 000	Local 63,750 00	
	2,250,000 00		1,853,997 76	Base 1,834,518 76	525 74
					0 00
					525 74
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
388	3 08	Aug 2001	74,876,250 000	Local -35,000 00	
	750,000 00		608,008 53	Base 608,304 30	-284 20
					0 00
					-284 20
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
389	1 07	Feb 2001	24,897,500 000	Local 32,500 00	
	250,000 00		214,566 66	Base 221,337 01	280 09
					0 00
					280 09
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
415	3 05	Oct 2001	74,928,750 000	Local 36,250 00	
	750,000 00		623,032 56	Base 604,057 97	301 42
					0 00
					301 42
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
419	3 04	Apr 2001	74,883,750 000	Local 238,750 00	
	750,000 00		597,871 86	Base 641,831 47	1,906 18
					0 00
					1,906 18

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
423	4 07	Sep 2001	99,920,000 000	Local	40,000 00
	1,000,000 00		827,906 21	Base	331 43
					0 00
					331 43
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
430	2 09	Jul 2001	49,935,000 000	Local	2,500 00
	500,000 00		400,129 16	Base	20 03
					0 00
					20 03
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
448	2 00	Oct 2001	49,950,000 000	Local	7,500 00
	500,000 00		410,738 85	Base	61 67
					0 00
					61 67
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
455	4 00	Sep 2001	99,920,000 000	Local	47,500 00
	1,000,000 00		826,438 32	Base	392 87
					0 00
					392 87
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
455	3 00	Aug 2001	74,898,750 000	Local	-17,500 00
	750,000 00		615,538 71	Base	-143 82
					0 00
					-143 82
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
475	5 00	Jul 2001	124,837,500 000	Local	2,500 00
	1,250,000 00		998,061 24	Base	19 98
					0 00
					19 98
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
481	4 08	Aug 2001	99,870,000 000	Local	-22,500 00
	1,000,000 00		817,136 34	Base	-184 10
					0 00
					-184 10
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
482	2 00	Apr 2001	49,920,000 000	Local	155,000 00
	500,000 00		402,854 40	Base	1,250 85
					0 00
					1,250 85
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
485	1 00	Oct 2001	24,975,000 000	Local	-2,500 00
	250,000 00		205,167 17	Base	-20 54
					0 00
					-20 54



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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
486	3 00	Sep 2001	74,936,250 00	Local 32,500 00	
	750,000 00		631,412 84	Base 603,050 12	273 84
					0 00
					273 84
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
487	5 00	Oct 2001	124,881,250 00	Local 62,500 00	
	1,250,000 00		1,040,011 05	Base 1,004,790 94	520 50
					0 00
					520 50
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
514	1 00	Feb 2001	24,916,250 00	Local 51,250 00	
	250,000 00		213,856 17	Base 221,337 01	439 88
					0 00
					439 88
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
519	4 00	Aug 2001	99,870,000 00	Local -22,500 00	
	1,000,000 00		831,903 37	Base 830,805 86	-187 42
					0 00
					-187 42
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
519	CXL	-4 00	Aug 2001-99,870,000 00	Local -99,892,500 00	22,500 00
			-831,903 37	Base -830,805 86	187 42
					0 00
					187 42
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
537	1 00	Mar 2001	24,957,500 00	Local 92,500 00	
	250,000 00		207,821 10	Base 221,337 01	770 25
					0 00
					770 25
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
538	4 00	Aug 2001	99,870,000 00	Local -23,750 00	
	1,000,000 00		831,903 37	Base 827,719 62	-197 83
					0 00
					-197 83
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
546	2 00	Oct 2001	49,955,000 00	Local 27,500 00	
	500,000 00		411,592 65	Base 401,916 38	226 58
					0 00
					226 58
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
548	1 00	Oct 2001	24,976,250 00	Local 12,500 00	
	250,000 00		205,786 03	Base 200,958 19	102 99
					0 00
					102 99

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dts of Orig Trds	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 555	99X021804	EURO YEN 3MO FUTURES	DEC01						
		14 08 Sep 2001	1349,737,500 000	Local	349,586,250 00	151,250 00			
		3,500,000 00	2,978,364 55	Base	2,791,881 75	1,288 05	0 00		1,288 05
WB1M 561	99X021804	EURO YEN 3MO FUTURES	DEC01						
		1 00 Apr 2001	24,960,000 000	Local	24,882,500 00	77,500 00			
		250,000 00	200,179 20	Base	213,950 99	621 55	0 00		621 55
WB1M 572	99X021804	EURO YEN 3MO FUTURES	DEC01						
		2 05 Feb 2001	49,832,500 000	Local	49,730,000 00	102,500 00			
		500,000 00	430,652 47	Base	442,674 03	885 81	0 00		885 81
WB1M 592	99X021804	EURO YEN 3MO FUTURES	DEC01						
		1 06 Feb 2001	24,915,000 000	Local	24,865,000 00	50,000 00			
		250,000 00	215,714 29	Base	221,337 01	432 90	0 00		432 90
WB1M 593	99X021804	EURO YEN 3MO FUTURES	DEC01						
		7 08 Aug 2001	174,825,000 000	Local	174,811,250 00	13,750 00			
		1,750,000 00	1,454,718 83	Base	1,469,826 58	114 41	0 00		114 41
WB1M 594	99X021804	EURO YEN 3MO FUTURES	DEC01						
		29 04 Mar 2001	723,840,000 000	Local	721,085,000 00	2,755,000 00			
		7,250,000 00	5,941,393 75	Base	6,418,773 38	22,613 48	0 00		22,613 48
WB1M 606	99X021804	EURO YEN 3MO FUTURES	DEC01						
		6 08 Sep 2001	149,880,000 000	Local	149,827,500 00	52,500 00			
		1,500,000 00	1,291,289 74	Base	1,192,419 42	452 31	0 00		452 31
WB1M 615	99X021804	EURO YEN 3MO FUTURES	DEC01						
		3 02 Apr 2001	74,883,750 000	Local	74,650,000 00	233,750 00			
		750,000 00	600,511 23	Base	642,349 62	1,874 50	0 00		1,874 50
WB1M 616	99X021804	EURO YEN 3MO FUTURES	DEC01						
		1 06 Jan 2001	24,895,000 000	Local	24,865,000 00	30,000 00			
		250,000 00	211,383 45	Base	221,337 01	254 73	0 00		254 73

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
628	2 00	Oct 2001	49,952,500 00	Local	49,928,750 00	23,750 00			
	500,000 00		411,199 37	Base	402,500 12	195 51	0 00		195 51
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
633	4 00	Aug 2001	99,900,000 00	Local	99,890,000 00	10,000 00			
	1,000,000 00		829,734 22	Base	833,831 78	83 05	0 00		83 05
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
658	6 00	Sep 2001	149,872,500 00	Local	149,827,500 00	45,000 00			
	1,500,000 00		1,284,254 50	Base	1,192,419 42	385 60	0 00		385 60
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
659	1 00	Nov 2001	24,976,250 00	Local	24,977,500 00	-1,250 00			
	250,000 00		205,304 78	Base	210,407 71	-10 28	0 00		-10 28
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
673	1 00	Oct 2001	24,976,250 00	Local	24,965,000 00	11,250 00			
	250,000 00		206,739 92	Base	201,541 94	93 12	0 00		93 12
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
674	3 00	Aug 2001	74,913,750 00	Local	74,917,500 00	-3,750 00			
	750,000 00		620,735 33	Base	623,238 68	-31 07	0 00		-31 07
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
677	1 00	Apr 2001	24,962,500 00	Local	24,887,500 00	75,000 00			
	250,000 00		201,697 00	Base	213,773 41	606 00	0 00		606 00
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
695	5 00	Sep 2001	124,893,750 00	Local	124,852,500 00	41,250 00			
	1,250 000 00		1,063,468 58	Base	996,462 16	351 24	0 00		351 24
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
711	1 00	May 2001	24,971,250 00	Local	24,895,000 00	76,250 00			
	250,000 00		202,641 69	Base	212,180 09	618 77	0 00		618 77

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
716	5 00	Aug 2001	124,862,500 000	Local	124,850,000 00	12,500 00			
	1,250,000 00		1,042,431 96	Base	1,037,503 50	104 36	0 00		104 36
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
732	9 002	Jul 2001	224,718,750 000	Local	224,125,000 00	593,750 00			
	2,250,000 00		1,807,147 17	Base	1,916,212 93	4,774 82	0 00		4,774 82
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
733	5 002	Jul 2001	124,850,000 000	Local	124,703,750 00	146,250 00			
	1,250,000 00		1,004,020 91	Base	1,040,021 17	1,176 12	0 00		1,176 12
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
735	2 005	Oct 2001	49,950,000 000	Local	49,930,000 00	20,000 00			
	500,000 00		412,736 85	Base	403,083 88	165 26	0 00		165 26
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
736	1 008	Apr 2001	24,965,000 000	Local	24,887,500 00	77,500 00			
	250,000 00		205,135 58	Base	213,773 41	636 81	0 00		636 81
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
739	1 005	Oct 2001	23,917,500 000	Local	24,965,000 00	-1,047,500 00			
	250,000 00		197,630 30	Base	201,541 94	-8,655 49	0 00		-8,655 49
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
739	CXL	-1 005	Oct 2001-23,917,500 000	Local	-24,965,000 00	1,047,500 00			
	-250,000 00		-197,630 30	Base	-201,541 94	8,655 49	0 00		8,655 49
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
750	5 009	Mar 2001	124,825,000 000	Local	124,323,750 00	501,250 00			
	1,250,000 00		1,021,817 45	Base	1,107,107 84	4,103 23	0 00		4,103 23
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01						
750	4 002	Aug 2001	99,885,000 000	Local	99,880,000 00	5,000 00			
	1,000,000 00		830,368 28	Base	832,799 44	41 57	0 00		41 57

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
773	2 006	Oct 2001	49,950,000 000	Local	49,930,000 00
	500,000 00		412,571 24	Base	403,083 88
					20,000 00
					165 19
					0 00
					165 19
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
783	1 006	Jul 2001	24,963,750 000	Local	24,967,500 00
	250,000 00		201,776 19	Base	205,906 97
					-3,750 00
					-30 31
					0 00
					-30 31
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
785	2 009	Aug 2001	49,942,500 000	Local	49,940,000 00
	500,000 00		416,638 86	Base	416,399 72
					2,500 00
					20 86
					0 00
					20 86
WB1M	99X021804	EURO YEN 3MO FUTURES	DEC01		
787	4 003	Jul 2001	99,880,000 000	Local	99,858,750 00
	1,000,000 00		802,136 28	Base	811,974 99
					21,250 00
					170 66
					0 00
					170 66
<b>99X021804 Total</b>					
			7,440,380,000 00	Local	7,431,960,000 00
			61,567,136 72	Base	61,963,661 49
					8,420,000 00
					69,140 09
					0 00
					69,140 09
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01		
013	5 009	Apr 2001	686,950,000 000	Local	694,850,000 00
	500,000,000 00		5,644,617 91	Base	5,844,383 35
					-7,900,000 00
					-64,913 72
					0 00
					-64,913 72
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01		
064	1 002	Mar 2001	1140,550,000 000	Local	138,970,000 00
	100,000,000 00		1,131,146 40	Base	1,168,876 67
					1,580,000 00
					12,715 84
					0 00
					12,715 84
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01		
075	2 000	Apr 2001	1274,800,000 000	Local	277,940,000 00
	200,000,000 00		2,239,894 80	Base	2,337,753 34
					-3,140,000 00
					-25,594 14
					0 00
					-25,594 14
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01		
083	3 008	May 2001	1419,070,000 000	Local	416,570,000 00
	300,000,000 00		3,386,923 74	Base	3,442,285 32
					2,500,000 00
					20,205 00
					0 00
					20,205 00

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
107	1	08B Apr 2001	138,090,000 000	Local	138,970,000 00	-880,000 00			
	100,000,000 00		1,131,143 51	Base	1,168,876 67	-7,208 39	0 00		-7,208 39
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
231	1	08B Apr 2001	138,620,000 000	Local	138,970,000 00	-350,000 00			
	100,000,000 00		1,133,218 50	Base	1,168,876 67	-2,861 25	0 00		-2,861 25
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
256	1	07 Apr 2001	139,040,000 000	Local	138,970,000 00	70,000 00			
	100,000,000 00		1,123,374 00	Base	1,168,876 67	565 57	0 00		565 57
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
336	1	012 Apr 2001	139,280,000 000	Local	138,970,000 00	310,000 00			
	100,000,000 00		1,106,714 34	Base	1,168,876 67	2,463 25	0 00		2,463 25
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
340	8	00 May 2001	834,600,000 000	Local	833,820,000 00	780,000 00			
	600,000,000 00		6,837,043 20	Base	7,013,260 02	6,389 76	0 00		6,389 76
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
424	1	00A Apr 2001	137,750,000 000	Local	138,970,000 00	-1,220,000 00			
	100,000,000 00		1,099,796 00	Base	1,168,876 67	-9,740 48	0 00		-9,740 48
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
424	CXL	-1	00A Apr 2001	Local	-138,970,000 00	1,220,000 00			
	-100,000,000 00		-1,099,796 00	Base	-1,168,876 67	9,740 48	0 00		9,740 48
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
445	1	00A Apr 2001	138,750,000 000	Local	138,970,000 00	-220,000 00			
	100,000,000 00		1,107,780 00	Base	1,168,876 67	-1,756 48	0 00		-1,756 48
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
485	1	00B Apr 2001	138,520,000 000	Local	138,970,000 00	-450,000 00			
	100,000,000 00		1,117,856 40	Base	1,168,876 67	-3,631 50	0 00		-3,631 50

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 603	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	1 00	Mar 2001	139,210,000 000	Local	138,970,000 00	240,000 00			
	100,000,000 00		1,142,657 80	Base	1,168,876 67	1,969 96	0 00		1,969 96
WB1M 625	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	1 00	Apr 2001	138,490,000 000	Local	138,970,000 00	-480,000 00			
	100,000,000 00		1,110,585 40	Base	1,168,876 67	-3,849 24	0 00		-3,849 24
WB1M 650	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	2 00	Apr 2001	1274,720,000 000	Local	277,940,000 00	-3,220,000 00			
	200,000,000 00		2,205,452 16	Base	2,337,753 34	-25,850 16	0 00		-25,850 16
WB1M 693	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	2 00	Apr 2001	1275,060,000 000	Local	277,940,000 00	-2,880,000 00			
	200,000,000 00		2,222,484 80	Base	2,337,753 34	-23,270 40	0 00		-23,270 40
WB1M 720	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	2 00	May 2001	1279,700,000 000	Local	277,940,000 00	1,760,000 00			
	200,000,000 00		2,269,765 50	Base	2,337,753 34	14,282 40	0 00		14,282 40
WB1M 755	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	1 00	Mar 2001	139,920,000 000	Local	138,970,000 00	950,000 00			
	100,000,000 00		1,145,385 12	Base	1,168,876 67	7,776 70	0 00		7,776 70
WB1M 762	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	18 00	Jun 2001	1532,060,000 000	Local	2,521,290,000 00	10,770,000 00			
	1,800,000,000 00		21,112,316 28	Base	20,830,170 74	89,800 26	0 00		89,800 26
WB1M 789	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01						
	1 00	May 2001	139,850,000 000	Local	138,970,000 00	880,000 00			
	100,000,000 00		1,131,246 65	Base	1,168,876 67	7,118 32	0 00		7,118 32
99X023552 Total									
			7,107,280,000 00	Local	7,106,960,000 00	320,000 00			
			58,299,606 51	Base	59,338,756 16	4,351 78	0 00		4,351 78

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	SI Date	Proceeds	Cost					
WB1M	99X026654	EURO YEN FUTURES	MAR02						
02	2 009	Apr 2001	49,922,500 000	Local	49,917,500 00	5,000 00			
	500,000 00		410,209 53	Base	409,730 77	41 08	0 00		41 08
WB1M	99X026654	EURO YEN FUTURES	MAR02						
04	1 008	Jun 2001	24,967,500 000	Local	24,958,750 00	8,750 00			
	250 000 00		206,730 90	Base	204,865 39	72 45	0 00		72 45
WB1M	99X026654	EURO YEN FUTURES	MAR02						
010	1 007	Mar 2001	24,960,000 000	Local	24,958,750 00	1,250 00			
	250,000 00		201,192 97	Base	204,865 39	10 08	0 00		10 08
WB1M	99X026654	EURO YEN FUTURES	MAR02						
015	21 008	Dec 2001	1524,160,000 000	Local	524,362,500 00	-202,500 00			
	5,250,000 00		4,184,576 08	Base	4,300,293 21	-1,616 64	0 00		-1,616 64
WB1M	99X026654	EURO YEN FUTURES	MAR02						
015	1 005	Sep 2001	24,973,750 000	Local	24,972,500 00	1,250 00			
	250,000 00		212,751 38	Base	208,220 70	10 65	0 00		10 65
WB1M	99X026654	EURO YEN FUTURES	MAR02						
046	1 008	May 2001	24,966,250 000	Local	24,958,750 00	7,500 00			
	250,000 00		202,925 68	Base	204,865 39	60 96	0 00		60 96
WB1M	99X026654	EURO YEN FUTURES	MAR02						
048	3 004	Jul 2001	74,906,250 000	Local	74,890,000 00	16,250 00			
	750,000 00		601,572 09	Base	608,581 20	130 51	0 00		130 51
WB1M	99X026654	EURO YEN FUTURES	MAR02						
064	16 008	Nov 2001	1399,400,000 000	Local	399,655,000 00	-255,000 00			
	4 000,000 00		3,226,171 24	Base	3,362,751 34	-2,059 78	0 00		-2,059 78
WB1M	99X026654	EURO YEN FUTURES	MAR02						
064	1 002	Jun 2001	24,966,250 000	Local	24,958,750 00	7,500 00			
	250 000 00		204,748 22	Base	204,865 38	61 51	0 00		61 51



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 065	99X026654	EURO YEN FUTURES	MAR02						
	1	00 Apr 2001	24,960,000 000	Local	24,958,750 00	1,250 00			
	250,000 00		203,448 96	Base	204,865 39	10 19	0 00		10 19
WB1M 078	99X026654	EURO YEN FUTURES	MAR02						
	1	08 May 2001	24,966,250 000	Local	24,958,750 00	7,500 00			
	250,000 00		201,777 23	Base	204,865 38	60 61	0 00		60 61
WB1M 081	99X026654	EURO YEN FUTURES	MAR02						
	2	09 Nov 2001	49,937,500 000	Local	49,941,250 00	-3 750 00			
	500,000 00		415,380 13	Base	417,059 36	-31 20	0 00		-31 20
WB1M 102	99X026654	EURO YEN FUTURES	MAR02						
	7	00 Dec 2001	174,720,000 000	Local	174,792,500 00	-72,500 00			
	1,750,000 00		1,384,908 05	Base	1,423,285 34	-574 66	0 00		-574 66
WB1M 104	99X026654	EURO YEN FUTURES	MAR02						
	1	07 Nov 2001	24,962 500 000	Local	24,980,000 00	-17,500 00			
	250,000 00		202,486 21	Base	212,729 68	-141 95	0 00		-141 95
WB1M 105	99X026654	EURO YEN FUTURES	MAR02						
	10	07 Nov 2001	249,612,500 000	Local	249,790,000 00	-177,500 00			
	2 500,000 00		2,024,760 71	Base	2,119,479 58	-1,439 81	0 00		-1,439 81
WB1M 112	99X026654	EURO YEN FUTURES	MAR02						
	1	00 May 2001	24,970,000 000	Local	24,958,750 00	11,250 00			
	250,000 00		203,130 95	Base	204,865 39	91 52	0 00		91 52
WB1M 118	99X026654	EURO YEN FUTURES	MAR02						
	2	03 Jun 2001	49,930,000 000	Local	49,917,500 00	12,500 00			
	500,000 00		410,224 88	Base	409,730 77	102 70	0 00		102 70
WB1M 132	99X026654	EURO YEN FUTURES	MAR02						
	1	00 Dec 2001	24,963,750 000	Local	24,968,750 00	-5,000 00			
	250 000 00		192,670 22	Base	205,115 83	-38 59	0 00		-38 59

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	99X026654	EURO YEN FUTURES	MAR02						
144	1 <del>00</del> Apr 2001	24,963,750 000	Local	24,958 750 00	5,000 00				
	250,000 00	204,253 40	Base	204,865 39	40 91	0 00			40 91
WB1M	99X026654	EURO YEN FUTURES	MAR02						
163	3 <del>00</del> Nov 2001	74,902,500 000	Local	74,913,750 00	-11,250 00				
	750,000 00	616,597 38	Base	624,331 19	-92 61	0 00			-92 61
WB1M	99X026654	EURO YEN FUTURES	MAR02						
167	1 <del>00</del> May 2001	24,970,000 000	Local	24,958,750 00	11,250 00				
	250,000 00	203,530 47	Base	204,865 39	91 70	0 00			91 70
WB1M	99X026654	EURO YEN FUTURES	MAR02						
173	1 <del>00</del> Mar 2001	24,953,750 000	Local	24,958,750 00	-5,000 00				
	250,000 00	202,624 45	Base	204,865 39	-40 60	0 00			-40 60
WB1M	99X026654	EURO YEN FUTURES	MAR02						
178	3 <del>00</del> Jun 2001	74,902,500 000	Local	74,876,250 00	26,250 00				
	750,000 00	617,348 41	Base	614,596 16	216 35	0 00			216 35
WB1M	99X026654	EURO YEN FUTURES	MAR02						
185	1 <del>00</del> Dec 2001	24,960,000 000	Local	24,971,250 00	-11,250 00				
	250,000 00	197,640 35	Base	202,816 49	-89 08	0 00			-89 08
WB1M	99X026654	EURO YEN FUTURES	MAR02						
203	4 <del>00</del> Nov 2001	99,835,000 000	Local	99,900,000 00	-65,000 00				
	1 000,000 00	810,941 43	Base	834,173 71	-527 99	0 00			-527 99
WB1M	99X026654	EURO YEN FUTURES	MAR02						
217	2 <del>00</del> Apr 2001	49,925,000 000	Local	49,917,500 00	7,500 00				
	500,000 00	408,136 88	Base	409,730 77	61 31	0 00			61 31
WB1M	99X026654	EURO YEN FUTURES	MAR02						
222	1 <del>00</del> Jun 2001	24 970 000 000	Local	24,958 750 00	11,250 00				
	250,000 00	204,229 63	Base	204,865 38	92 01	0 00			92 01

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X026654	EURO YEN FUTURES	MAR02						
224	1	07 Mar 2001	24,953,750 000	Local	24,958,750 00	-5,000 00			
	250,000 00		204,824 35	Base	204,865 39	-41 04	0 00		-41 04
WB1M	99X026654	EURO YEN FUTURES	MAR02						
234	8	07 Dec 2001	199,690,000 000	Local	199,736,250 00	-46 250 00			
	2,000,000 00		1,525,981 97	Base	1,645,357 01	-353 44	0 00		-353 44
WB1M	99X026654	EURO YEN FUTURES	MAR02						
239	1	08 Nov 2001	24,967,500 000	Local	24,972,500 00	-5,000 00			
	250,000 00		204,266 55	Base	210,365 60	-40 91	0 00		-40 91
WB1M	99X026654	EURO YEN FUTURES	MAR02						
251	3	07 Apr 2001	74,891,250 000	Local	74,876,250 00	15,000 00			
	750,000 00		605,084 03	Base	614,596 16	121 19	0 00		121 19
WB1M	99X026654	EURO YEN FUTURES	MAR02						
276	1	08 Dec 2001	24,962,500 000	Local	24,971,250 00	-8,750 00			
	250,000 00		197,332 02	Base	202,816 49	-69 17	0 00		-69 17
WB1M	99X026654	EURO YEN FUTURES	MAR02						
279	1	08 May 2001	24,970,000 000	Local	24,958,750 00	11,250 00			
	250,000 00		208,274 77	Base	204,865 38	93 84	0 00		93 84
WB1M	99X026654	EURO YEN FUTURES	MAR02						
284	2	08 Jun 2001	49,935,000 000	Local	49,917,500 00	17,500 00			
	500,000 00		405,971 55	Base	409,730 77	142 28	0 00		142 28
WB1M	99X026654	EURO YEN FUTURES	MAR02						
287	6	08 Dec 2001	149,752,500 000	Local	149,760,000 00	-7,500 00			
	1,500,000 00		1,141,413 56	Base	1,215,979 22	-57 17	0 00		-57 17
WB1M	99X026654	EURO YEN FUTURES	MAR02						
293	1	09 Mar 2001	24,953,750 000	Local	24,958,750 00	-5,000 00			
	250,000 00		202,849 03	Base	204,865 39	-40 65	0 00		-40 65

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M 302	99X026654	EURO YEN FUTURES	MAR02						
	8	Oct 2001	199,810,000	Local	199,777,500	32,500			
	2,000,000		1,655,226	Base	1,659,946	269	0		269
WB1M 314	99X026654	EURO YEN FUTURES	MAR02						
	3	Nov 2001	74,902,500	Local	74,917,500	-15,000			
	750,000		610,601	Base	631,096	-122	0		-122
WB1M 321	99X026654	EURO YEN FUTURES	MAR02						
	3	Jun 2001	74,898,750	Local	74,876,250	22,500			
	750,000		605,976	Base	614,596	182	0		182
WB1M 339	99X026654	EURO YEN FUTURES	MAR02						
	4	May 2001	99,855,000	Local	99,835,000	20,000			
	1,000,000		818,012	Base	819,461	163	0		163
WB1M 340	99X026654	EURO YEN FUTURES	MAR02						
	5	Oct 2001	124,875,000	Local	124,845,000	30,000			
	1,250,000		1,040,018	Base	1,040,775	249	0		249
WB1M 355	99X026654	EURO YEN FUTURES	MAR02						
	2	Jun 2001	49,930,000	Local	49,917,500	12,500			
	500,000		404,982	Base	409,730	101	0		101
WB1M 380	99X026654	EURO YEN FUTURES	MAR02						
	1	May 2001	24,963,750	Local	24,958,750	5,000			
	250,000		204,627	Base	204,865	40	0		40
WB1M 397	99X026654	EURO YEN FUTURES	MAR02						
	2	Jun 2001	49,932,500	Local	49,917,500	15,000			
	500,000		401,407	Base	409,730	120	0		120
WB1M 410	99X026654	EURO YEN FUTURES	MAR02						
	5	Nov 2001	124,831,250	Local	124,862,500	-31,250			
	1,250,000		65,174,395	Base	1,051,827	-16,315	0		-16,315

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X026654	EURO YEN FUTURES	MAR02				
410	CXL	-5 08 Nov 2001	124,831,250 000	Local	-124,862,500 00	31,250 00	
		-1,250,000 00	-65,174,395 64	Base	-1,051,827 99	16,315 63	16 315 63
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
426		3 00 Nov 2001	74,880,000 000	Local	74,926,250 00	-46,250 00	
		750,000 00	605,531 30	Base	619,993 80	-374 01	-374 01
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
426	CXL	-3 00 Nov 2001	-74,880,000 000	Local	-74,926,250 00	46,250 00	
		-750 000 00	-605,531 30	Base	-619,993 80	374 01	374 01
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
428		3 00 Nov 2001	74,880,000 000	Local	74,926,250 00	-46,250 00	
		750,000 00	605,531 30	Base	619,993 80	-374 01	-374 01
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
438		1 02 Jun 2001	24,966,250 000	Local	24,958,750 00	7,500 00	
		250,000 00	200,753 62	Base	204,865 39	60 31	60 31
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
457		1 00 May 2001	24,971,250 000	Local	24,958,750 00	12,500 00	
		250 000 00	207,561 03	Base	204,865 38	103 90	103 90
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
488		2 03 Jun 2001	49,935,000 000	Local	49,917,500 00	17,500 00	
		500,000 00	403,175 19	Base	409,730 77	141 29	141 29
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
494		1 09 May 2001	24,971,250 000	Local	24,958,750 00	12,500 00	
		250,000 00	210,337 35	Base	204,865 39	105 29	105 29
						0 00	
						0 00	
WB1M	99X026654	EURO YEN FUTURES	MAR02				
520		1 05 Jun 2001	24,968,750 000	Local	24,958,750 00	10,000 00	
		250,000 00	201,572 72	Base	204,865 38	80 73	80 73
						0 00	
						0 00	

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X026654	EURO YEN FUTURES	MAR02						
524	5 00	Nov 2001	124,831,250 000	Local	124,862,500 00	-31,250 00			
	1,250,000 00		1,012,911 80	Base	1,051,827 99	-253 57	0 00		-253 57
WB1M	99X026654	EURO YEN FUTURES	MAR02						
527	1 00	Apr 2001	24,960,000 000	Local	24,958,750 00	1,250 00			
	250,000 00		200,478 72	Base	204,865 39	10 04	0 00		10 04
WB1M	99X026654	EURO YEN FUTURES	MAR02						
535	3 00	Dec 2001	74,876,250 000	Local	74,926,250 00	-50,000 00			
	750,000 00		603,500 04	Base	620,439 02	-402 99	0 00		-402 99
WB1M	99X026654	EURO YEN FUTURES	MAR02						
542	1 00	Nov 2001	24,967,500 000	Local	24,968,750 00	-1,250 00			
	250,000 00		205,207 88	Base	208,298 57	-10 27	0 00		-10 27
WB1M	99X026654	EURO YEN FUTURES	MAR02						
565	1 00	May 2001	24,963,750 000	Local	24,958,750 00	5,000 00			
	250,000 00		204,902 46	Base	204,865 39	41 04	0 00		41 04
WB1M	99X026654	EURO YEN FUTURES	MAR02						
568	3 00	Jun 2001	74,902,500 000	Local	74,876,250 00	26,250 00			
	750,000 00		600,180 29	Base	614,596 16	210 34	0 00		210 34
WB1M	99X026654	EURO YEN FUTURES	MAR02						
597	3 00	Nov 2001	74,895,000 000	Local	74,921,250 00	-26,250 00			
	750,000 00		610,440 95	Base	622,631 51	-213 95	0 00		-213 95
WB1M	99X026654	EURO YEN FUTURES	MAR02						
602	8 00	Nov 2001	199,730,000 000	Local	199,758,750 00	-28,750 00			
	2,000,000 00		1,642,379 79	Base	1,672,336 75	-236 42	0 00		-236 42
WB1M	99X026654	EURO YEN FUTURES	MAR02						
602	1 00	Dec 2001	24,961,250 000	Local	24,971,250 00	-10,000 00			
	250,000 00		195,596 35	Base	202,816 50	-78 36	0 00		-78 36

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Futura Gn/Ls
WB1M	99X026654	EURO YEN FUTURES	MAR02		
603	1 00	May 2001	24,963,750 000	Local	24,958,750 00
	250,000 00		204,403 18	Base	204,865 39
					5,000 00
					40 94
					0 00
					40 94
WB1M	99X026654	EURO YEN FUTURES	MAR02		
604	1 00	Dec 2001	24,957 500 000	Local	24,973,750 00
	250,000 00		201,032 66	Base	205,579 11
					-16,250 00
					-130 89
					0 00
					-130 89
WB1M	99X026654	EURO YEN FUTURES	MAR02		
607	1 00	Sep 2001	24,977,500 000	Local	24,965,000 00
	250,000 00		215,193 42	Base	204,263 63
					12,500 00
					107 69
					0 00
					107 69
WB1M	99X026654	EURO YEN FUTURES	MAR02		
617	1 00	Jun 2001	24,968,750 000	Local	24,958,750 00
	250,000 00		208,663 84	Base	204,865 38
					10,000 00
					83 57
					0 00
					83 57
WB1M	99X026654	EURO YEN FUTURES	MAR02		
638	9 00	Dec 2001	224,628,750 000	Local	224,733,750 00
	2,250,000 00		1,756,821 45	Base	1,843,313 57
					-105,000 00
					-821 20
					0 00
					-821 20
WB1M	99X026654	EURO YEN FUTURES	MAR02		
641	1 00	May 2001	24,966,250 000	Local	24,958,750 00
	250,000 00		203,524 87	Base	204,865 39
					7,500 00
					61 14
					0 00
					61 14
WB1M	99X026654	EURO YEN FUTURES	MAR02		
647	1 00	Jun 2001	24,967,500 000	Local	24,958,750 00
	250,000 00		199,864 84	Base	204,865 38
					8,750 00
					70 04
					0 00
					70 04
WB1M	99X026654	EURO YEN FUTURES	MAR02		
651	2 00	Nov 2001	49,927,500 000	Local	49,948,750 00
	500,000 00		407,108 83	Base	413,512 67
					-21,250 00
					-173 27
					0 00
					-173 27
WB1M	99X026654	EURO YEN FUTURES	MAR02		
658	2 00	Jun 2001	49,937,500 000	Local	49,917,500 00
	500,000 00		415,430 06	Base	409,730 77
					20,000 00
					166 38
					0 00
					166 38

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X026654	EURO YEN FUTURES	MAR02						
659	2 00	Sep 2001	49,952,500 000	Local	49,930,000 00	22 500 00			
	500,000 00		428,041 99	Base	408,527 26	192 80	0 00		192 80
WB1M	99X026654	EURO YEN FUTURES	MAR02						
669	1 00	May 2001	24,970,000 000	Local	24,958,750 00	11,250 00			
	250,000 00		204,229 63	Base	204,865 38	92 01	0 00		92 01
WB1M	99X026654	EURO YEN FUTURES	MAR02						
678	1 00	Apr 2001	24,960 000 000	Local	24,958,750 00	1,250 00			
	250,000 00		201,676 80	Base	204,865 39	10 10	0 00		10 10
WB1M	99X026654	EURO YEN FUTURES	MAR02						
693	6 00	Dec 2001	149 752,500 000	Local	149,833,750 00	-81,250 00			
	1,500,000 00		1,202,831 33	Base	1,239,076 84	-652 61	0 00		-652 61
WB1M	99X026654	EURO YEN FUTURES	MAR02						
696	2 00	Sep 2001	49,952,500 000	Local	49,938,750 00	13,750 00			
	500,000 00		425,344 86	Base	416,186 14	117 08	0 00		117 08
WB1M	99X026654	EURO YEN FUTURES	MAR02						
697	2 00	Dec 2001	49,920,000 000	Local	49,937,500 00	-17,500 00			
	500,000 00		389,675 52	Base	410,231 66	-136 61	0 00		-136 61
WB1M	99X026654	EURO YEN FUTURES	MAR02						
707	1 00	Nov 2001	24,963,750 000	Local	24,975,000 00	-11,250 00			
	250,000 00		202,730 61	Base	205,968 83	-91 36	0 00		-91 36
WB1M	99X026654	EURO YEN FUTURES	MAR02						
712	3 00	May 2001	74,910,000 000	Local	74,876,250 00	33,750 00			
	750,000 00		607,894 65	Base	614 596 16	273 88	0 00		273 88
WB1M	99X026654	EURO YEN FUTURES	MAR02						
734	2 00	Jul 2001	49,937,500 000	Local	49,930,000 00	7,500 00			
	500,000 00		401,588 26	Base	408,726 98	60 31	0 00		60 31



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X026654	EURO YEN FUTURES	MAR02						
735	1 00B	Apr 2001	24,961,250 000	Local	24,958,750 00	2,500 00			
	250,000 00		205,104 77	Base	204 865 39	20 54	0 00		20 54
WB1M	99X026654	EURO YEN FUTURES	MAR02						
754	2 06	May 2001	49,937,500 000	Local	49,917,500 00	20,000 00			
	500,000 00		404,743 44	Base	409,730 77	162 10	0 00		162 10
WB1M	99X026654	EURO YEN FUTURES	MAR02						
769	1 07	Nov 2001	24,967,500 000	Local	24,970,000 00	-2,500 00			
	250,000 00		206,667 49	Base	208,948 96	-20 69	0 00		-20 69
WB1M	99X026654	EURO YEN FUTURES	MAR02						
784	1 08	May 2001	24,966,250 000	Local	24,958,750 00	7,500 00			
	250,000 00		201,952 00	Base	204,865 38	60 67	0 00		60 67
WB1M	99X026654	EURO YEN FUTURES	MAR02						
786	1 003	Jul 2001	24,968,750 000	Local	24,965,000 00	3,750 00			
	250,000 00		200,524 03	Base	204,363 49	30 12	0 00		30 12
<b>99X026654 Total</b>									
			5,542,066,250 00	Local	5,542,831,250 00	-765,000 00			
			44,791,394 21	Base	45,813,334 45	-6,031 66	0 00		-6,031 66
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
06	4 003	Jul 2001	559,000,000 000	Local	561,160 000 00	-2,160,000 00			
	400,000,000 00		4,489,329 00	Base	4,678 952 08	-17 346 96	0 00		-17,346 96
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
026	5 087	Jul 2001	1697,250,000 000	Local	702,380,000 00	-5,130,000 00			
	500,000,000 00		5,572,650 26	Base	5 769,206 12	-41 000 64	0 00		-41,000 64
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
052	2 004	Jul 2001	1279,900,000 000	Local	280 580,000 00	-680,000 00			
	200,000,000 00		2,247,876 90	Base	2,339,476 04	-5,461 08	0 00		-5,461 08

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
104	1 005 Jul 2001	140,200,000 000	Local	140,290,000 00	-90,000 00
	100,000,000 00	1,115,150 80	Base	1,169,738 02	-715 86
					0 00
					-715 86
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
255	2 003 Sep 2001	279,320,000 000	Local	281,360,000 00	-2,040,000 00
	200,000,000 00	2,352,961 00	Base	2,287,456 80	-17,184 74
					0 00
					-17,184 74
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
280	2 003 Sep 2001	278,900,000 000	Local	281,360,000 00	-2,460,000 00
	200,000,000 00	2,317,792 74	Base	2,276,375 40	-20,443 78
					0 00
					-20,443 78
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
330	1 003 Sep 2001	139,350,000 000	Local	140,650,000 00	-1,300,000 00
	100,000,000 00	1,149,752 48	Base	1,140,812 15	-10,726 07
					0 00
					-10,726 07
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
386	4 003 Sep 2001	558,440,000 000	Local	562,920,000 00	-4,480,000 00
	400,000,000 00	4,605,454 68	Base	4,535,029 72	-36,946 56
					0 00
					-36,946 56
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
387	31 003 Sep 2001	330,700,000 000	Local	4,329,590,000 00	1,110,000 00
	3,100,000,000 00	35,715,282 90	Base	34,791,482 65	9,154 17
					0 00
					9,154 17
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
388	35 003 Sep 2001	890,550,000 000	Local	4,884,450,000 00	6,100,000 00
	3,500,000,000 00	40,332,365 85	Base	39,830,835 20	50,306 70
					0 00
					50,306 70
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
479	1 006 Jul 2001	139,560,000 000	Local	140,290,000 00	-730,000 00
	100,000,000 00	1,115,765 91	Base	1 169,738 02	-5,836 26
					0 00
					-5,836 26
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01		
560	1 008 Aug 2001	140,380,000 000	Local	140,700,000 00	-320,000 00
	100,000,000 00	1,170,488 44	Base	1,150,785 30	-2,668 16
					0 00
					-2,668 16

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls				
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls			
Tricker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
596	1 08 Aug 2001	140,570,000 000	Local	140,700,000 00	-130,000 00			
	100,000,000 00	1,169,682 97	Base	1,150,785 30	-1,081 73	0 00	-1 081 73	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
636	1 00 Aug 2001	140,600,000 000	Local	140,700,000 00	-100,000 00			
	100,000,000 00	1,167,774 09	Base	1,150,785 30	-830 56	0 00	-830 56	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
736	2 002 Jul 2001	280,780,000 000	Local	280,580,000 00	200,000 00			
	200 000,000 00	2,257,981 50	Base	2,339 476 04	1,608 36	0 00	1 608 36	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
737	3 002 Jul 2001	421,200,000 000	Local	420,870,000 00	330,000 00			
	300,000,000 00	3,387,213 51	Base	3,509,214 06	2,653 80	0 00	2,653 80	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
738	2 002 Jul 2001	280,840,000 000	Local	280,580,000 00	260,000 00			
	200 000,000 00	2,258,464 01	Base	2,339,476 04	2,090 87	0 00	2 090 87	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
739	1 002 Jul 2001	140,430,000 000	Local	140,290,000 00	140,000 00			
	100,000,000 00	1,129,312 42	Base	1,169,738 02	1,125 85	0 00	1,125 85	
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01					
791	2 006 Jul 2001	277,940,000 000	Local	280,580 000 00	-2,640,000 00			
	200,000,000 00	2,246,524 41	Base	2,339,476 04	-21,338 51	0 00	-21,338 51	
<b>99X029997 Total</b>								
		14,115,910,000 00	Local	14,130,030,000 00	-14,120,000 00			
		115,801,823 87	Base	115,138,838 30	-114,641 16	0 00	-114,641 16	
WB1M	99X030003	EURO YEN FUTURES	JUN02					
016	10 00 Dec 2001	249,625,000 000	Local	249,618,750 00	6,250 00			
	2,500,000 00	1,992,854 86	Base	2,008,863 32	49 90	0 00	49 90	

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X030003	EURO YEN FUTURES	JUN02		
020	1 007 Jul 2001	24,965,000 000	Local	24,968,750 00	-3,750 00
	250,000 00	199,528 45	Base	203,520 28	-29 97
					0 00
					-29 97
WB1M	99X030003	EURO YEN FUTURES	JUN02		
079	1 08 May 2001	24,966,250 000	Local	24,962,500 00	3,750 00
	250,000 00	201,777 23	Base	204,892 20	30 31
					0 00
					30 31
WB1M	99X030003	EURO YEN FUTURES	JUN02		
079	CXL -1 08 May 2001	-24 966,250 000	Local	-24,962,500 00	-3,750 00
	-250,000 00	-201,777 23	Base	-204 892 20	-30 31
					0 00
					-30 31
WB1M	99X030003	EURO YEN FUTURES	JUN02		
091	1 005 Jul 2001	24,968,750 000	Local	24,966,250 00	2,500 00
	250,000 00	198,601 44	Base	201,952 00	19 89
					0 00
					19 89
WB1M	99X030003	EURO YEN FUTURES	JUN02		
135	1 00 Aug 2001	24,965,000 000	Local	24,970,000 00	-5,000 00
	250,000 00	200,119 44	Base	208,274 77	-40 08
					0 00
					-40 08
WB1M	99X030003	EURO YEN FUTURES	JUN02		
179	1 00 Jun 2001	24,968,750 000	Local	24,962,500 00	6,250 00
	250,000 00	205,792 44	Base	204,892 20	51 51
					0 00
					51 51
WB1M	99X030003	EURO YEN FUTURES	JUN02		
288	7 08 Dec 2001	174,755,000 000	Local	174,781,250 00	-26,250 00
	1,750 000 00	1,331,982 61	Base	1,375,797 95	-200 08
					0 00
					-200 08
WB1M	99X030003	EURO YEN FUTURES	JUN02		
389	1 08 Aug 2001	24,957,500 000	Local	24,970,000 00	-12,500 00
	250,000 00	202,659 36	Base	206,901 42	-101 50
					0 00
					-101 50
WB1M	99X030003	EURO YEN FUTURES	JUN02		
484	1 09 Aug 2001	24,968,750 000	Local	24,971,250 00	-2,500 00
	250,000 00	204,294 31	Base	207,960 57	-20 46
					0 00
					-20 46

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X030003	EURO YEN FUTURES	JUN02						
517	1 00	Aug 2001	24,968,750 000	Local	24,970,000 00	-1,250 00			
	250,000 00		207,986 26	Base	207,725 43	-10 41	0 00		-10 41
WB1M	99X030003	EURO YEN FUTURES	JUN02						
569	1 00	Jun 2001	24,967,500 000	Local	24,962,500 00	5 000 00			
	250,000 00		200,060 10	Base	204,892 20	40 06	0 00		40 06
WB1M	99X030003	EURO YEN FUTURES	JUN02						
595	1 00	Aug 2001	24,975,000 000	Local	24,970,000 00	5,000 00			
	250,000 00		207,816 98	Base	207,725 43	41 61	0 00		41 61
WB1M	99X030003	EURO YEN FUTURES	JUN02						
619	1 00	Jun 2001	24,968,750 000	Local	24,962,500 00	6,250 00			
	250,000 00		208,663 84	Base	204,892 20	52 23	0 00		52 23
WB1M	99X030003	EURO YEN FUTURES	JUN02						
631	1 00	Aug 2001	24,975,000 000	Local	24,970,000 00	5,000 00			
	250 000 00		207,433 55	Base	200,534 07	41 53	0 00		41 53
WB1M	99X030003	EURO YEN FUTURES	JUN02						
631	CXL	-1 00	Aug 2001 -24,975,000 000	Local	-24,970,000 00	-5,000 00			
	-250,000 00		-207,433 55	Base	-200,534 07	-41 53	0 00		-41 53
WB1M	99X030003	EURO YEN FUTURES	JUN02						
634	1 00	Aug 2001	24,975,000 000	Local	24,968 750 00	6,250 00			
	250,000 00		207,433 55	Base	206,741 25	51 91	0 00		51 91
WB1M	99X030003	EURO YEN FUTURES	JUN02						
639	6 00	Dec 2001	149,775,000 000	Local	149 808,750 00	-33,750 00			
	1,500,000 00		1,171,390 27	Base	1,185,447 02	-263 95	0 00		-263 95
WB1M	99X030003	EURO YEN FUTURES	JUN02						
673	1 00	Aug 2001	24,971,250 000	Local	24,970,000 00	1,250 00			
	250,000 00		206,911 78	Base	200,534 07	10 36	0 00		10 36

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X030003	EURO YEN FUTURES	JUN02		
715	1 00	Aug 2001	24,972,500 000	Local	24,963,750 00
	250,000 00		208,486 39	Base	200,958 19
					8,750 00
					73 05
					0 00
					73 05
WB1M	99X030003	EURO YEN FUTURES	JUN02		
718	1 004	Jul 2001	24,963,750 000	Local	24,966,250 00
	250,000 00		201,531 85	Base	201,777 23
					-2,500 00
					-20 18
					0 00
					-20 18
WB1M	99X030003	EURO YEN FUTURES	JUN02		
735	1 002	Jul 2001	24,968,750 000	Local	24,963,750 00
	250,000 00		200,794 13	Base	204,403 18
					5,000 00
					40 21
					0 00
					40 21
WB1M	99X030003	EURO YEN FUTURES	JUN02		
748	1 00	Aug 2001	24,971,250 000	Local	24,966,250 00
	250,000 00		207,592 07	Base	201,665 99
					5,000 00
					41 57
					0 00
					41 57
WB1M	99X030003	EURO YEN FUTURES	JUN02		
784	2 003	Jul 2001	49,937,500 000	Local	49,936,250 00
	500,000 00		401,048 06	Base	406,156 42
					1,250 00
					10 04
					0 00
					10 04
99X030003	Total		1,023,588,750 00	Local	1,023,617,500 00
			8,165,548 19	Base	8,251,081 12
					-28,750 00
					-204 29
					0 00
					-204 29
WB1M	99X035747	EURO YEN FUTURES	SEP02		
013	1 00	Sep 2001	24,966,250 000	Local	24,961,250 00
	250,000 00		212,687 48	Base	208,236 01
					5,000 00
					42 60
					0 00
					42 60
WB1M	99X035747	EURO YEN FUTURES	SEP02		
019	1 007	Oct 2001	24,966,250 000	Local	24,968,750 00
	250,000 00		206,571 65	Base	207,615 16
					-2,500 00
					-20 69
					0 00
					-20 69
WB1M	99X035747	EURO YEN FUTURES	SEP02		
095	1 00	Sep 2001	24,967,500 000	Local	24,963,750 00
	250,000 00		208,758 36	Base	210,291 89
					3,750 00
					31 35
					0 00
					31 35

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Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X035747	EURO YEN FUTURES							
103		1 009	Oct 2001	24,965,000 000	Local	24,967,500 00			
		250,000 00		205,861 39	Base	206,223 67	-2,500 00		
							-20 62	0 00	-20 62
WB1M	99X035747	EURO YEN FUTURES							
143		2 007	Sep 2001	49,932 500 000	Local	49,936,250 00			
		500 000 00		418,195 14	Base	412,790 31	-3,750 00		
							-31 41	0 00	-31 41
WB1M	99X035747	EURO YEN FUTURES							
187		1 003	Oct 2001	24,963,750 000	Local	24,966,250 00			
		250,000 00		202,930 32	Base	204,673 32	-2,500 00		
							-20 32	0 00	-20 32
WB1M	99X035747	EURO YEN FUTURES							
203		3 001	Oct 2001	74,898,750 000	Local	74,918,750 00			
		750,000 00		619,766 24	Base	638,245 67	-20,000 00		
							-165 49	0 00	-165 49
WB1M	99X035747	EURO YEN FUTURES							
245		1 002	Oct 2001	24,968,750 000	Local	24,975,000 00			
		250,000 00		206,609 43	Base	215,171 88	-6,250 00		
							-51 72	0 00	-51 72
WB1M	99X035747	EURO YEN FUTURES							
250		1 003	Sep 2001	24,962,500 000	Local	24 943,750 00			
		250,000 00		210,281 36	Base	202,844 19	18,750 00		
							157 95	0 00	157 95
WB1M	99X035747	EURO YEN FUTURES							
320		1 006	Sep 2001	24,963,750 000	Local	24,966,250 00			
		250,000 00		205,971 53	Base	208,168 59	-2,500 00		
							-20 63	0 00	-20 63
WB1M	99X035747	EURO YEN FUTURES							
675		1 002	Oct 2001	24,967,500 000	Local	24,972,500 00			
		250,000 00		206,667 49	Base	206,872 19	-5,000 00		
							-41 39	0 00	-41 39
		<b>99X035747 Total</b>							
				349,522,500 00	Local	349,540,000 00	-17,500 00		
				2,904,300 39	Base	2,921,132 88	-140 37	0 00	-140 37

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
023	5 06	Dec 2001	1697,450,000 000	Local	697,400,000 00
	500,000,000 00		5,568,018 52	Base	5,751,457 80
					50,000 00
					399 17
					0 00
					399 17
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
023	3 06	Sep 2001	1418,620,000 000	Local	418,440,000 00
	300,000,000 00		3,566,223 78	Base	3,450,874 68
					180,000 00
					1,533 42
					0 00
					1,533 42
					0 00
					1,533 42
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
025	10 06	Dec 2001	1394,700,000 000	Local	1,394,830,000 00
	1,000,000,000 00		11,134,440 36	Base	11,503,163 01
					-130,000 00
					-1,037 85
					0 00
					-1,037 85
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
067	6 06	Nov 2001	1841,740,000 000	Local	836,880,000 00
	600,000,000 00		6,799,192 25	Base	6,901,749 36
					4,860,000 00
					39,256 87
					0 00
					39 256 87
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
107	55 07	Dec 2001	1681,300,000 000	Local	7,678,010,000 00
	5,500,000,000 00		60,885,383 64	Base	63,478,467 78
					3,290,000 00
					26,078 01
					0 00
					26,078 01
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
108	8 00	Dec 2001	1117,040,000 000	Local	1,120,570,000 00
	800,000,000 00		8,854,153 46	Base	9,121,736 24
					-3,530,000 00
					-27,980 33
					0 00
					-27,980 33
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
109	3 00	Dec 2001	1418,530,000 000	Local	418,810,000 00
	300,000,000 00		3,317,454 03	Base	3,382,367 91
					-280,000 00
					-2,219 40
					0 00
					-2 219 40
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
124	2 00	Nov 2001	1279,720,000 000	Local	278,960,000 00
	200,000,000 00		2,268,981 18	Base	2,300,583 12
					760,000 00
					6,164 83
					0 00
					6,164 83
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01		
441	1 00	Nov 2001	1139,770,000 000	Local	139,480,000 00
	100,000,000 00		1,130,276 56	Base	1,150,291 56
					290,000 00
					2,345 14
					0 00
					2,345 14



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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
441	CXL	-1 00 Nov 2001	139,770,000 000	Local	-139,480,000 00	-290,000 00			
			-100,000,000 00	Base	-1,150,291 56	-2,345 14	0 00		-2 345 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
443		1 00 Nov 2001	139,770,000 000	Local	139 480,000 00	290,000 00			
			100,000,000 00	Base	1 150,291 56	2,345 14	0 00		2,345 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
490		1 00 Oct 2001	139,760,000 000	Local	139,480,000 00	280,000 00			
			100,000,000 00	Base	1,150,291 56	2,331 84	0 00		2,331 84
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
490		1 00 Oct 2001	140,630,000 000	Local	139,480,000 00	1,150,000 00			
			100,000,000 00	Base	1,150,291 56	9,447 14	0 00		9,447 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
707		1 00 Sep 2001	139,400,000 000	Local	139,480,000 00	-80,000 00			
			100,000,000 00	Base	1,150,291 56	-681 20	0 00		-681 20
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
711		1 00 Nov 2001	140,140,000 000	Local	139,480,000 00	660,000 00			
			100,000,000 00	Base	1,150,291 56	5,359 86	0 00		5,359 86
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01						
771		1 00 Nov 2001	140,600,000 000	Local	139,480 000 00	1,120,000 00			
			100 000,000 00	Base	1,150,291 56	9,270 76	0 00		9 270 76
<b>99X035937 Total</b>									
			13,689,400,000 00	Local	13,680,780,000 00	8,620,000 00			
			109,332,183 68	Base	112,792,149 26	70,268 26	0 00		70,268 26
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
198		2 00 Dec 2001	127,700,000 000	Local	275,320,000 00	380,000 00			
			200,000,000 00	Base	2,197,988 18	3,008 95	0 00		3,008 95

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls			Net Base Future Gr/Ls
WB1M 99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02							
237	2 00 Dec 2001	277,620,000 000	Local	275,660,000 00	1,960,000 00				
	200,000,000 00	2,121,503 90	Base	2,185,003 17	14,977 84	0 00			14,977 84
WB1M 99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02							
284	3 00 Dec 2001	414,690,000 000	Local	412,980,000 00	1,710,000 00				
	300,000,000 00	3,278,181 82	Base	3,296,982 28	13,517 79	0 00			13,517 79
WB1M 99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02							
291	3 08 Dec 2001	415,500,000 000	Local	413,550,000 00	1,950,000 00				
	300,000,000 00	3,166,941 00	Base	3,277,980 34	14,862 90	0 00			14,862 90
WB1M 99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02							
643	5 08 Dec 2001	693,450,000 000	Local	689,150,000 00	4,300,000 00				
	500,000,000 00	5,423,472 45	Base	5,462,507 93	33,630 30	0 00			33,630 30
WB1M 99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02							
701	1 09 Dec 2001	138,680,000 000	Local	137,830,000 00	850,000 00				
	100,000,000 00	1,082,536 08	Base	1,092,501 58	6,635 10	0 00			6 635 10
99X042438 Total			Local	2,204,490,000 00	11,150,000 00				
		2,215,640,000 00	Base	17,512,963 48	86,632 88	0 00			86,632 88
WB1M 99X017513	EURO YEN FUTURES	SEP01							
07	1 00 Jun 2001	24,975,000 000	Local	24,968,750 00	6,250 00				
	250,000 00	206,793 00	Base	204,947 47	51 75	0 00			51 75
WB1M 99X017513	EURO YEN FUTURES	SEP01							
09	6 00 Mar 2001	149,812,500 000	Local	149,318,750 00	493,750 00				
	1,500,000 00	1,207,581 01	Base	1,329,602 47	3,979 93	0 00			3,979 93
WB1M 99X017513	EURO YEN FUTURES	SEP01							
013	1 00 Feb 2001	24,942,500 000	Local	24,830,000 00	112,500 00				
	250,000 00	213,731 79	Base	234,097 24	964 01	0 00			964 01

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017513	EURO YEN FUTURES	SEP01						
021		4 087 Jul 2001	99,890,000 000	Local	99,905,000 00	-15,000 00			
	1,000,000 00		798,353 58	Base	833,007 89	-119 88	0 00		-119 88
WB1M	99X017513	EURO YEN FUTURES	SEP01						
050		6 004 Jul 2001	149,857,500 000	Local	149,835,000 00	22,500 00			
	1,500,000 00		1,203,505 58	Base	1,228,628 35	180 70	0 00		180 70
WB1M	99X017513	EURO YEN FUTURES	SEP01						
058		6 088 Feb 2001	149,692,500 000	Local	148,980,000 00	712,500 00			
	1,500,000 00		1,287,123 82	Base	1,404,583 44	6,126 40	0 00		6,126 40
WB1M	99X017513	EURO YEN FUTURES	SEP01						
063		3 080 Jul 2001	74,917,500 000	Local	74,928,750 00	-11,250 00			
	750,000 00		598,515 91	Base	615,614 61	-89 88	0 00		-89 88
WB1M	99X017513	EURO YEN FUTURES	SEP01						
065		3 002 Jun 2001	74,925,000 000	Local	74,906,250 00	18,750 00			
	750,000 00		614,459 92	Base	614,842 40	153 77	0 00		153 77
WB1M	99X017513	EURO YEN FUTURES	SEP01						
066		1 000 Apr 2001	24,971,250 000	Local	24,888,750 00	82,500 00			
	250,000 00		203,540 66	Base	221,627 34	672 46	0 00		672 46
WB1M	99X017513	EURO YEN FUTURES	SEP01						
081		10 08 May 2001	249,762,500 000	Local	249 588,750 00	173,750 00			
	2,500,000 00		2,018,580 52	Base	2,082,616 76	1,404 25	0 00		1,404 25
WB1M	99X017513	EURO YEN FUTURES	SEP01						
092		3 005 Jul 2001	74,928,750 000	Local	74,925,000 00	3,750 00			
	750,000 00		595,983 28	Base	616,516 76	29 83	0 00		29 83
WB1M	99X017513	EURO YEN FUTURES	SEP01						
097		2 081 Jul 2001	49,945,000 000	Local	49,955,000 00	-10,000 00			
	500,000 00		400,907 05	Base	409,506 07	-80 27	0 00		-80 27

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Basis Future Gn/Ls
WB1M	99X017513	EURO YEN FUTURES	SEP01		
111	1	00 May 2001	24,977,500 000	Local	24,968,750 00
	250,000 00		203,191 96	Base	204,947 47
					8,750 00
					71 18
					0 00
					71 18
WB1M	99X017513	EURO YEN FUTURES	SEP01		
118	1	07 Feb 2001	24,951,250 000	Local	24,830,000 00
	250,000 00		214,655 60	Base	234,097 24
					121,250 00
					1,043 11
					0 00
					1,043 11
WB1M	99X017513	EURO YEN FUTURES	SEP01		
136	3	00 Aug 2001	74,921,250 000	Local	74,935,000 00
	750,000 00		600,568 74	Base	607,388 70
					-13,750 00
					-110 22
					0 00
					-110 22
WB1M	99X017513	EURO YEN FUTURES	SEP01		
146	1	04 Apr 2001	24,972,500 000	Local	24,892,500 00
	250,000 00		204,325 00	Base	221,562 09
					80,000 00
					654 56
					0 00
					654 56
WB1M	99X017513	EURO YEN FUTURES	SEP01		
157	1	08 Feb 2001	24,951,250 000	Local	24,830,000 00
	250,000 00		212,622 50	Base	234,097 24
					121,250 00
					1,033 23
					0 00
					1,033 23
WB1M	99X017513	EURO YEN FUTURES	SEP01		
168	1	00 May 2001	24,977,500 000	Local	24,968,750 00
	250,000 00		203 591 60	Base	204,947 47
					8,750 00
					71 32
					0 00
					71 32
WB1M	99X017513	EURO YEN FUTURES	SEP01		
177	3	04 Jun 2001	74,932,500 000	Local	74,906,250 00
	750,000 00		617,593 67	Base	614,842 40
					26,250 00
					216 35
					0 00
					216 35
WB1M	99X017513	EURO YEN FUTURES	SEP01		
209	8	00 Mar 2001	199,700,000 000	Local	198,771,250 00
	2,000,000 00		1,676 460 71	Base	1,842,416 26
					928,750 00
					7,796 75
					0 00
					7,796 75
WB1M	99X017513	EURO YEN FUTURES	SEP01		
219	2	06 Apr 2001	49,947,500 000	Local	49,782,500 00
	500,000 00		408,320 81	Base	437,996 86
					165,000 00
					1,348 88
					0 00
					1,348 88

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X017513	EURO YEN FUTURES	SEP01						
225	1	07 Mar 2001	24,963,750 000	Local	24,887,500 00	76,250 00			
	250,000 00		204,906 43	Base	221,971 62	625 87	0 00		625 87
WB1M	99X017513	EURO YEN FUTURES	SEP01						
244	2	02 Mar 2001	49,930,000 000	Local	49,763,750 00	166,250 00			
	500,000 00		419,362 07	Base	448,172 19	1,396 33	0 00		1,396 33
WB1M	99X017513	EURO YEN FUTURES	SEP01						
253	1	07 Apr 2001	24,976 250 000	Local	24,901,250 00	75,000 00			
	250,000 00		201,795 67	Base	214,112 21	605 96	0 00		605 96
WB1M	99X017513	EURO YEN FUTURES	SEP01						
257	1	03 Aug 2001	24,973,750 000	Local	24,977,500 00	-3,750 00			
	250,000 00		201,726 58	Base	198,786 31	-30 29	0 00		-30 29
WB1M	99X017513	EURO YEN FUTURES	SEP01						
283	1	08 Jun 2001	24,976,250 000	Local	24,968,750 00	7,500 00			
	250,000 00		203,056 91	Base	204 947 47	60 98	0 00		60 98
WB1M	99X017513	EURO YEN FUTURES	SEP01						
290	4	05 Mar 2001	99,860,000 000	Local	99 495,000 00	365,000 00			
	1,000,000 00		838,524 42	Base	898,861 69	3,064 91	0 00		3 064 91
WB1M	99X017513	EURO YEN FUTURES	SEP01						
323	1	09 Jun 2001	24,976,250 000	Local	24,968,750 00	7,500 00			
	250,000 00		202 073 22	Base	204,947 47	60 68	0 00		60 68
WB1M	99X017513	EURO YEN FUTURES	SEP01						
330	4	06 Mar 2001	99,860,000 000	Local	99,525,000 00	335,000 00			
	1,000,000 00		839,922 46	Base	897,714 94	2,817 69	0 00		2,817 69
WB1M	99X017513	EURO YEN FUTURES	SEP01						
338	7	00 May 2001	174,833,750 000	Local	174,336,250 00	497,500 00			
	1,750,000 00		1,432,238 08	Base	1,493,531 90	4,075 52	0 00		4,075 52

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017513	EURO YEN FUTURES	SEP01						
348	3 001	Jul 2001	74,928,750 000	Local	74,930,000 00	-1,250 00			
	750,000 00		602,902 72	Base	615,574 84	-10 06	0 00		-10 06
WB1M	99X017513	EURO YEN FUTURES	SEP01						
356	4 000	Jun 2001	99,900,000 000	Local	99,875,000 00	25 000 00			
	1,000,000 00		810,288 90	Base	819,789 87	202 78	0 00		202 78
WB1M	99X017513	EURO YEN FUTURES	SEP01						
369	1 005	Feb 2001	24,913,750 000	Local	24 830,000 00	83,750 00			
	250,000 00		216,649 97	Base	234,097 24	728 29	0 00		728 29
WB1M	99X017513	EURO YEN FUTURES	SEP01						
379	6 000	May 2001	149,850,000 000	Local	149,477,500 00	372,500 00			
	1,500,000 00		1,228,320 45	Base	1,273,896 36	3 053 38	0 00		3 053 38
WB1M	99X017513	EURO YEN FUTURES	SEP01						
387	2 007	Mar 2001	49,932,500 000	Local	49,771,250 00	161,250 00			
	500,000 00		417,530 73	Base	445,068 13	1,348 35	0 00		1 348 35
WB1M	99X017513	EURO YEN FUTURES	SEP01						
398	2 001	Jun 2001	49,950,000 000	Local	49,937,500 00	12,500 00			
	500,000 00		401,548 05	Base	409,894 94	100 49	0 00		100 49
WB1M	99X017513	EURO YEN FUTURES	SEP01						
431	5 003	Jul 2001	124,875,000 000	Local	124,887,500 00	-12,500 00			
	1,250,000 00		1,000,623 38	Base	1,019,431 69	-100 17	0 00		-100 17
WB1M	99X017513	EURO YEN FUTURES	SEP01						
433	1 009	Jan 2001	24,903,750 000	Local	24,830,000 00	73,750 00			
	250,000 00		213,912 99	Base	234,097 24	633 48	0 00		633 48
WB1M	99X017513	EURO YEN FUTURES	SEP01						
439	5 002	Jun 2001	124,875,000 000	Local	124,843,750 00	31,250 00			
	1,250,000 00		1,004,119 88	Base	1,024,737 34	251 28	0 00		251 28

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 459	99X017513	EURO YEN FUTURES	SEP01						
	2 000	Jan 2001	49,807,500 000	Local	49,660,000 00	147,500 00			
	500,000 00		428,344 50	Base	468,194 48	1,268 50	0 00		1,268 50
WB1M 476	99X017513	EURO YEN FUTURES	SEP01						
	4 006	Jul 2001	99,900,000 000	Local	99,906,250 00	-6,250 00			
	1,000,000 00		798,688 84	Base	813,311 85	-49 97	0 00		-49 97
WB1M 489	99X017513	EURO YEN FUTURES	SEP01						
	4 005	Jun 2001	99,900,000 000	Local	99,877,500 00	22,500 00			
	1,000,000 00		806,592 60	Base	818,104 49	181 66	0 00		181 66
WB1M 512	99X017513	EURO YEN FUTURES	SEP01						
	3 007	Jul 2001	74,921,250 000	Local	74,933,750 00	-12,500 00			
	750,000 00		598,995 39	Base	617,454 38	-99 94	0 00		-99 94
WB1M 513	99X017513	EURO YEN FUTURES	SEP01						
	2 004	Feb 2001	49,862,500 000	Local	49,660,000 00	202,500 00			
	500,000 00		427,969 84	Base	468,194 48	1,738 06	0 00		1,738 06
WB1M 521	99X017513	EURO YEN FUTURES	SEP01						
	4 006	Jun 2001	99,900,000 000	Local	99,880,000 00	20,000 00			
	1,000,000 00		806,492 70	Base	808,328 84	161 46	0 00		161 46
WB1M 536	99X017513	EURO YEN FUTURES	SEP01						
	1 003	Mar 2001	24,967,500 000	Local	24,886,250 00	81,250 00			
	250,000 00		207,904 37	Base	221,526 17	676 57	0 00		676 57
WB1M 550	99X017513	EURO YEN FUTURES	SEP01						
	2 008	Jul 2001	49,945,000 000	Local	49,960,000 00	-15,000 00			
	500,000 00		401,557 80	Base	413,968 56	-120 60	0 00		-120 60
WB1M 566	99X017513	EURO YEN FUTURES	SEP01						
	2 007	Jun 2001	49,950,000 000	Local	49,938,750 00	11,250 00			
	500,000 00		400,240 38	Base	404,022 57	90 14	0 00		90 14

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 567	99X017513	EURO YEN FUTURES	SEP01						
		3 08 May 2001	74,925,000 000	Local	74,748,750 00	176,250 00			
			750,000 00	Base	614,984 40	1 446 66	0 00		1 446 66
WB1M 567	99X017513	EURO YEN FUTURES	SEP01						
		1 02 Jan 2001	24,911,250 000	Local	24,830,000 00	81,250 00			
			250,000 00	Base	211,147 75	688 67	0 00		688 67
WB1M 573	99X017513	EURO YEN FUTURES	SEP01						
		2 05 Feb 2001	49,860,000 000	Local	49 660,000 00	200,000 00			
			500,000 00	Base	430,890 12	1,728 40	0 00		1,728 40
WB1M 593	99X017513	EURO YEN FUTURES	SEP01						
		2 06 Feb 2001	49,857,500 000	Local	49,660,000 00	197,500 00			
			500,000 00	Base	431,666 67	1,709 96	0 00		1,709 96
WB1M 600	99X017513	EURO YEN FUTURES	SEP01						
		1 09 Jul 2001	24,973,750 000	Local	24,980,000 00	-6,250 00			
			250,000 00	Base	202,212 45	-50 61	0 00		-50 61
WB1M 617	99X017513	EURO YEN FUTURES	SEP01						
		1 02 Apr 2001	24 968,750 000	Local	24,887,500 00	81,250 00			
			250,000 00	Base	200,230 55	651 66	0 00		651 66
WB1M 645	99X017513	EURO YEN FUTURES	SEP01						
		4 08 Jun 2001	99,900,000 000	Local	99,877,500 00	22,500 00			
			1,000,000 00	Base	799,699 50	180 11	0 00		180 11
WB1M 659	99X017513	EURO YEN FUTURES	SEP01						
		3 05 Jun 2001	74,928,750 000	Local	74,906,250 00	22,500 00			
			750,000 00	Base	623,332 27	187 18	0 00		187 18
WB1M 676	99X017513	EURO YEN FUTURES	SEP01						
		4 03 Jul 2001	99,895,000 000	Local	99,920,000 00	-25,000 00			
			1,000,000 00	Base	804,154 75	-201 26	0 00		-201 26



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls
Proceeds					Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds		
WB1M	99X017513	EURO YEN FUTURES	SEP01		
677	1 003 Jul 2001	24,972,500 000	Local	24,980,000 00	-7,500 00
	250 000 00	201,028 63	Base	210,411 05	-60 38
					0 00
					-60 38
WB1M	99X017513	EURO YEN FUTURES	SEP01		
679	4 00 Feb 2001	99,750,000 000	Local	99,320,000 00	430,000 00
	1,000,000 00	855,755 25	Base	936,388 96	3,688 97
					0 00
					3,688 97
WB1M	99X017513	EURO YEN FUTURES	SEP01		
709	7 00 May 2001	174,833,750 000	Local	174,410,000 00	423,750 00
	1,750,000 00	1,418,775 88	Base	1,501,318 89	3,438 73
					0 00
					3,438 73
WB1M	99X017513	EURO YEN FUTURES	SEP01		
719	3 004 Jul 2001	74,921,250 000	Local	74,937,500 00	-16,250 00
	750 000 00	604 837 73	Base	628,900 57	-131 18
					0 00
					-131 18
WB1M	99X017513	EURO YEN FUTURES	SEP01		
731	13 002 Jul 2001	324,675,000 000	Local	324,602,500 00	72,500 00
	3,250,000 00	2 610,977 08	Base	2,598,718 15	583 03
					0 00
					583 03
WB1M	99X017513	EURO YEN FUTURES	SEP01		
746	3 005 Jul 2001	74,917,500 000	Local	74,932,500 00	-15,000 00
	750,000 00	606,232 41	Base	626,210 90	-121 38
					0 00
					-121 38
WB1M	99X017513	EURO YEN FUTURES	SEP01		
749	3 009 Mar 2001	74 910,000 000	Local	74,658,750 00	251,250 00
	750,000 00	613,213 26	Base	664,578 51	2,056 73
					0 00
					2,056 73
WB1M	99X017513	EURO YEN FUTURES	SEP01		
752	1 008 May 2001	24,976,250 000	Local	24,910 000 00	66,250 00
	250,000 00	202,432 51	Base	216,891 60	536 96
					0 00
					536 96
WB1M	99X017513	EURO YEN FUTURES	SEP01		
768	3 002 Jan 2001	74,760,000 000	Local	74,490,000 00	270,000 00
	750,000 00	638,865 15	Base	702,291 72	2,307 30
					0 00
					2,307 30

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gr/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017513	EURO YEN FUTURES	SEP01		
782	3 006	Jul 2001	74,917,500 000	Local	74,930,000 00
	750,000 00		605,540 74	Base	624,366 74
					-12,500 00
					-101 03
					0 00
					-101 03
WB1M	99X017513	EURO YEN FUTURES	SEP01		
783	3 006	May 2001	74,925,000 000	Local	74,728,750 00
	750,000 00		606,068 33	Base	650,645 02
					196,250 00
					1,597 47
					0 00
					1,587 47
WB1M	99X017513	EURO YEN FUTURES	SEP01		
785	6 003	Jul 2001	149,857,500 000	Local	149,835,000 00
	1,500 000 00		1,203,505 58	Base	1,231,183 24
					22,500 00
					180 70
					0 00
					180 70
99X017513	Total				
			5,318,220,000 00	Local	5,310,028,750 00
			43,492,247 05	Base	45,371,722 50
					8,191,250 00
					68,436 17
					0 00
					68,436 17
WB1E	99X031894	JAPAN GOVT BONDS FUTURES	SEP01		
210	1 000	Aug 2001	139,882,000 000	Local	139,870,000 00
	100,000,000 00		1,165,683 33	Base	1,163,885 93
					12,000 00
					100 00
					0 00
					100 00
JAPANESE YEN	Total				
			68,946,334,500 00	Local	68,788,751,250 00
			564,103,373 85	Base	575,741,083 76
					157,583,250 00
					1,321,956 45
					0 00
					1,321,956 45
POUND STERLING					
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
068	3 000	Jul 2001	343,380 000	Local	338,220 00
	300,000 00		489,179 15	Base	477,329 89
					5,160 00
					7,350 94
					0 00
					7,350 94
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
103	2 001	Jul 2001	228,800 000	Local	225,490 00
	200,000 00		327,641 60	Base	318,234 04
					3,310 00
					4,739 92
					0 00
					4 739 92

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
				Cost					
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
104	1 001 Jul 2001	114,450 000	Local	113,540 00	910 00				
	100,000 00	163,892 40	Base	159,466 93	1,303 12	0 00			1,303 12
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
146	1 00 Aug 2001	114,190 000	Local	113,490 00	700 00				
	100,000 00	163,520 08	Base	162,449 59	1,002 40	0 00			1,002 40
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
147	1 00 Aug 2001	114,200 000	Local	113,730 00	470 00				
	100,000 00	163,534 40	Base	162,611 15	673 04	0 00			673 04
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
315	1 000 Jul 2001	112,870 000	Local	112,590 00	280 00				
	100,000 00	159,293 43	Base	158,335 32	395 16	0 00			395 16
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
316	1 000 Jul 2001	112,880 000	Local	112,590 00	290 00				
	100,000 00	159,307 54	Base	158,335 31	409 28	0 00			409 28
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
317	2 000 Jul 2001	225,820 000	Local	225,200 00	620 00				
	200,000 00	318,699 77	Base	316,698 76	875 01	0 00			875 01
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
318	1 000 Jul 2001	112,920 000	Local	112,800 00	120 00				
	100,000 00	159,364 00	Base	158,630 64	169 36	0 00			169 36
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
319	1 000 Jul 2001	112,930 000	Local	112,820 00	110 00				
	100,000 00	159,378 11	Base	158,658 77	155 24	0 00			155 24
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
398	1 002 Jul 2001	113,590 000	Local	112,850 00	740 00				
	100,000 00	159,718 90	Base	158 700 96	1,040 51	0 00			1,040 51

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
399	1 002	Jul 2001	113,470 000	Local	112,890 00	580 00			
	100,000 00		159,550 17	Base	158,757 21	815 54	0 00		815 54
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
400	1 002	Jul 2001	113,630 000	Local	112,890 00	740 00			
	100,000 00		159,775 14	Base	158,757 20	1,040 51	0 00		1,040 51
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
401	1 002	Jul 2001	113,640 000	Local	112,900 00	740 00			
	100,000 00		159,789 20	Base	158,771 27	1,040 51	0 00		1,040 51
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
402	2 002	Jul 2001	227,300 000	Local	225,830 00	1,470 00			
	200,000 00		319,606 53	Base	317,584 73	2,066 97	0 00		2 066 97
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
403	1 002	Jul 2001	113,350 000	Local	112,940 00	410 00			
	100,000 00		159,381 44	Base	158,827 52	576 50	0 00		576 50
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
440	3 003	Jul 2001	339,540 000	Local	338,830 00	710 00			
	300,000 00		475,593 68	Base	476,496 64	994 50	0 00		994 50
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
441	1 003	Jul 2001	113,160 000	Local	112,950 00	210 00			
	100,000 00		158,503 21	Base	158,841 58	294 15	0 00		294 15
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
442	1 003	Jul 2001	113,090 000	Local	112,950 00	140 00			
	100,000 00		158,405 16	Base	158,841 59	196 10	0 00		196 10
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
484	1 006	Jul 2001	113,230 000	Local	112,950 00	280 00			
	100,000 00		158,510 68	Base	158,841 58	391 97	0 00		391 97

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Tricker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
485	1 006	Jul 2001	113,220 000	Local	113,000 00
	100,000 00		158,496 68	Base	158,911 90
					220 00
					307 98
					0 00
					307 98
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
486	1 006	Jul 2001	113 250 000	Local	113,090 00
	100 000 00		158,538 68	Base	159,038 47
					160 00
					223 98
					0 00
					223 98
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
487	1 006	Jul 2001	113,210 000	Local	113,120 00
	100,000 00		158,482 68	Base	159,080 66
					90 00
					125 99
					0 00
					125 99
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
524	2 007	Jul 2001	226,640 000	Local	225,330 00
	200,000 00		317,386 66	Base	318,008 23
					1,310 00
					1,834 52
					0 00
					1,834 52
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
561	1 008	Jul 2001	113,570 000	Local	112,680 00
	100,000 00		160,735 62	Base	159,025 28
					890 00
					1,259 62
					0 00
					1,259 62
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
690	2 083	Jul 2001	227 960 000	Local	225,360 00
	200,000 00		323 064 92	Base	318,050 57
					2 600 00
					3,684 72
					0 00
					3,684 72
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
695	2 002	Jul 2001	223,980 000	Local	225,120 00
	200,000 00		317,021 29	Base	317,171 57
					-1,140 00
					-1,613 56
					0 00
					-1,613 56
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
696	2 002	Jul 2001	224,100 000	Local	225,230 00
	200,000 00		317,191 14	Base	317,326 55
					-1,130 00
					-1,599 40
					0 00
					-1,599 40
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01		
727	1 084	Jul 2001	114,170 000	Local	112,690 00
	100,000 00		162,132 82	Base	159,039 40
					1 480 00
					2,101 75
					0 00
					2,101 75

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Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES		SEP01					
728		1 084	Jul 2001	114,180 000	Local	1,480 00			
		100,000 00		162,147 02	Base	159,053 51	2 101 75	0 00	2,101 75
WB1M	99X013488	U K TREAS BONDS FUTURES		SEP01					
756		1 085	Jul 2001	113,870 000	Local	1,170 00			
		100,000 00		162,560 81	Base	159,053 51	1,670 29	0 00	1 670 29
WB1M	99X013488	U K TREAS BONDS FUTURES		SEP01					
757		1 085	Jul 2001	113,890 000	Local	1,170 00			
		100,000 00		162,589 36	Base	159,081 74	1,670 29	0 00	1 670 29
<b>99X013488 Total</b>									
				4,878,480 00	Local	4,852,190 00	26,290 00		
				6,892,992 27	Base	6,838,012 07	37,298 66	0 00	37,298 66
WB1M	99X017265	LIBOR FUTURES		JUN02					
026		1 085	Sep 2001	119,350 000	Local	1,850 00			
		125,000 00		175,408 70	Base	166,168 50	2,718 95	0 00	2,718 95
WB1M	99X017265	LIBOR FUTURES		JUN02					
027		1 007	Oct 2001	119,375 000	Local	1,875 00			
		125,000 00		173,237 00	Base	166,168 50	2,721 00	0 00	2,721 00
WB1M	99X017265	LIBOR FUTURES		JUN02					
030		11 088	Dec 2001	1,314,087 500	Local	-3,025 00			
		1,375,000 00		1,880,196 40	Base	1,884,787 99	-4,328 18	0 00	-4,328 18
WB1M	99X017265	LIBOR FUTURES		JUN02					
031		6 088	Dec 2001	716,850 000	Local	-1,375 00			
		750,000 00		1,025,668 98	Base	1,026,020 46	-1,967 36	0 00	-1,967 36
WB1M	99X017265	LIBOR FUTURES		JUN02					
063		1 008	Oct 2001	119,412 500	Local	1,825 00			
		125,000 00		172,503 30	Base	165,951 24	2,636 40	0 00	2,636 40

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Tricker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 070	99X017265	LIBOR FUTURES	JUN02						
		8 <del>08</del> Nov 2001	958,500 00	Local	947,750 00	10,750 00			
		1,000,000 00	1,353,689 55	Base	1,373,537 37	15,182 23	0 00		15,182 23
WB1M 112	99X017265	LIBOR FUTURES	JUN02						
		1 <del>09</del> Oct 2001	119,500 000	Local	117,737 50	1,762 50			
		125,000 00	171,864 90	Base	166,692 75	2,534 83	0 00		2,534 83
WB1M 127	99X017265	LIBOR FUTURES	JUN02						
		3 <del>07</del> Nov 2001	358,837 500	Local	357,075 00	1,762 50			
		375,000 00	508,293 32	Base	524,533 85	2,496 58	0 00		2,496 58
WB1M 128	99X017265	LIBOR FUTURES	JUN02						
		1 <del>07</del> Nov 2001	119,637 500	Local	119,275 00	362 50			
		125,000 00	169 466 52	Base	176,336 16	513 48	0 00		513 48
WB1M 190	99X017265	LIBOR FUTURES	JUN02						
		1 <del>08</del> Oct 2001	119,487 500	Local	117,550 00	1 937 50			
		125,000 00	169,767 84	Base	165,616 20	2,752 80	0 00		2,752 80
WB1M 191	99X017265	LIBOR FUTURES	JUN02						
		1 <del>08</del> Nov 2001	120,225 000	Local	117,800 00	2,425 00			
		125,000 00	173,328 38	Base	166,946 17	3,496 12	0 00		3,496 12
WB1M 239	99X017265	LIBOR FUTURES	JUN02						
		2 <del>07</del> Dec 2001	238,775 000	Local	239,175 00	-400 00			
		250,000 00	345,220 90	Base	346,732 00	-578 32	0 00		-578 32
WB1M 246	99X017265	LIBOR FUTURES	JUN02						
		3 <del>08</del> Oct 2001	358,987 500	Local	352,350 00	6,637 50			
		375 000 00	510,049 44	Base	498,716 19	9,430 56	0 00		9,430 56
WB1M 246	99X017265	LIBOR FUTURES	JUN02						
	CXL	-3 <del>08</del> Oct 2001	-358,987 500	Local	-352,350 00	-6,637 50			
		-375,000 00	-510,049 44	Base	-498,716 19	-9,430 56	0 00		-9 430 56

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X017265	LIBOR FUTURES	JUN02						
254	9 <del>00</del>	Dec 2001	1,074,600 000	Local	1,075,837 50	-1,237 50			
	1,125,000 00		1,553,656 68	Base	1 553,976 80	-1,789 18	0 00		-1 789 18
WB1M	99X017265	LIBOR FUTURES	JUN02						
259	3 <del>00</del>	Oct 2001	358,987 500	Local	352,350 00	6,637 50			
	375,000 00		510,695 62	Base	498,716 19	9,442 51	0 00		9,442 51
WB1M	99X017265	LIBOR FUTURES	JUN02						
260	4 <del>00</del>	Aug 2001	473,400 000	Local	470,325 00	3 075 00			
	500,000 00		676,630 62	Base	652,880 49	4 395 10	0 00		4 395 10
WB1M	99X017265	LIBOR FUTURES	JUN02						
291	6 <del>00</del>	Oct 2001	718,725 000	Local	705,600 00	13,125 00			
	750,000 00		1,027,417 39	Base	991,426 34	18,762 19	0 00		18,762 19
WB1M	99X017265	LIBOR FUTURES	JUN02						
295	1 <del>00</del>	Dec 2001	119,387 500	Local	119,487 50	-100 00			
	125,000 00		172,920 85	Base	171,930 56	-144 84	0 00		-144 84
WB1M	99X017265	LIBOR FUTURES	JUN02						
323	2 <del>00</del>	Aug 2001	236,825 000	Local	235,125 00	1,700 00			
	250,000 00		335,249 47	Base	328,881 13	2,406 53	0 00		2,406 53
WB1M	99X017265	LIBOR FUTURES	JUN02						
331	3 <del>00</del>	Oct 2001	359,137 500	Local	353,187 50	5,950 00			
	375,000 00		514,608 12	Base	498,193 20	8,525 75	0 00		8,525 75
WB1M	99X017265	LIBOR FUTURES	JUN02						
351	1 <del>00</del>	Nov 2001	119,675 000	Local	119,275 00	400 00			
	125,000 00		170,225 72	Base	176,336 16	568 96	0 00		568 96
WB1M	99X017265	LIBOR FUTURES	JUN02						
377	1 <del>00</del>	Oct 2001	119,775 000	Local	117,800 00	1,975 00			
	125,000 00		173,877 37	Base	166,946 16	2,867 11	0 00		2,867 11



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017265	LIBOR FUTURES	JUN02						
391	1 08	Sep 2001	118,600 000	Local	117,575 00	1,025 00			
	125,000 00		172,242 78	Base	164,616 76	1,488 61	0 00		1,488 61
WB1M	99X017265	LIBOR FUTURES	JUN02						
425	1 00	Sep 2001	118,800 000	Local	117 575 00	1,225 00			
	125,000 00		173,721 24	Base	164 616 75	1,791 32	0 00		1,791 32
WB1M	99X017265	LIBOR FUTURES	JUN02						
445	1 00	Nov 2001	119,775 000	Local	119,300 00	475 00			
	125,000 00		170,475 76	Base	174,929 59	676 07	0 00		676 07
WB1M	99X017265	LIBOR FUTURES	JUN02						
460	1 00	Sep 2001	118,900 000	Local	117,587 50	1,312 50			
	125,000 00		173,391 87	Base	165,022 30	1,914 02	0 00		1,914 02
WB1M	99X017265	LIBOR FUTURES	JUN02						
538	7 03	Dec 2001	839,037 500	Local	835,062 50	3,975 00			
	875,000 00		1,192,356 20	Base	1 219,859 14	5,648 88	0 00		5 648 88
WB1M	99X017265	LIBOR FUTURES	JUN02						
558	6 08	Sep 2001	715,125 000	Local	705,637 50	9,487 50			
	750,000 00		1,045,655 78	Base	990,221 22	13,872 62	0 00		13,872 62
WB1M	99X017265	LIBOR FUTURES	JUN02						
604	2 09	Nov 2001	239,600 000	Local	235,662 50	3,937 50			
	250,000 00		338,890 24	Base	334,322 70	5,569 20	0 00		5,569 20
WB1M	99X017265	LIBOR FUTURES	JUN02						
614	6 08	Dec 2001	719,325 000	Local	719 625 00	-300 00			
	750,000 00		1,022,952 08	Base	1,054,429 89	-426 62	0 00		-426 62
WB1M	99X017265	LIBOR FUTURES	JUN02						
614	2 08	Sep 2001	238,250 000	Local	235,100 00	3,150 00			
	250,000 00		349,774 83	Base	329,586 69	4,624 52	0 00		4 624 52

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017265	LIBOR FUTURES	JUN02						
646	9 08	Dec 2001	1,075,500 000	Local	1,076,062 50	-562 50			
	1,125,000 00		1,566,895 95	Base	1,560,935 81	-819 51	0 00		-819 51
WB1M	99X017265	LIBOR FUTURES	JUN02						
646	1 080	Jul 2001	117,725 000	Local	117,612 50	112 50			
	125,000 00		168,146 62	Base	162,175 88	160 68	0 00		160 68
WB1M	99X017265	LIBOR FUTURES	JUN02						
658	5 00	Nov 2001	599,437 500	Local	589,500 00	9,937 50			
	625,000 00		849,642 71	Base	841,875 75	14,085 42	0 00		14 085 42
WB1M	99X017265	LIBOR FUTURES	JUN02						
664	3 00	Sep 2001	357,600 000	Local	352,650 00	4,950 00			
	375 000 00		524,134 32	Base	492,017 28	7,255 22	0 00		7 255 22
WB1M	99X017265	LIBOR FUTURES	JUN02						
698	9 06	Dec 2001	1,076,062 500	Local	1,081,450 00	-5,387 50			
	1,125,000 00		1,529,838 06	Base	1,570,914 69	-7,659 43	0 00		-7,659 43
WB1M	99X017265	LIBOR FUTURES	JUN02						
713	4 00	Nov 2001	478,950 000	Local	472,687 50	6,262 50			
	500,000 00		676,900 03	Base	675,246 05	8 850 78	0 00		8 850 78
WB1M	99X017265	LIBOR FUTURES	JUN02						
750	2 00	Sep 2001	238,600 000	Local	234,975 00	3,625 00			
	250,000 00		349,453 56	Base	332,301 65	5,309 18	0 00		5,309 18
WB1M	99X017265	LIBOR FUTURES	JUN02						
787	2 03	Nov 2001	239,525 000	Local	236,787 50	2,737 50			
	250,000 00		339,502 74	Base	335,267 40	3,880 14	0 00		3,880 14
WB1M	99X017265	LIBOR FUTURES	JUN02						
788	3 00	Nov 2001	359,325 000	Local	355,287 50	4,037 50			
	375,000 00		509,307 26	Base	510,248 14	5,722 75	0 00		5,722 75

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds					
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls			Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017265	LIBOR FUTURES	JUN02							
789	3 03	Nov 2001	359,362 500	Local	355,075 00			4,287 50		
	375,000 00		509,360 41	Base	513,710 41			6,077 11	0 00	6 077 11
<b>99X017265 Total</b>			16,134,050 00	Local	16,028,487 50			105 562 50		
			23,116,570 07	Base	22,961,076 32			151,233 62	0 00	151,233 62
WB1M	99X017273	LIBOR FUTURES	MAR02							
025	3 07	Oct 2001	358,875 000	Local	352,950 00			5,925 00		
	375,000 00		520,799 40	Base	498,612 66			8,598 36	0 00	8 598 36
WB1M	99X017273	LIBOR FUTURES	MAR02							
026	2 07	Oct 2001	239,275 000	Local	235,275 00			4,000 00		
	250,000 00		347,235 88	Base	331,102 51			5 804 80	0 00	5,804 80
WB1M	99X017273	LIBOR FUTURES	MAR02							
027	8 08	Sep 2001	957,400 000	Local	941,800 00			15,600 00		
	1,000,000 00		1,407,090 78	Base	1,314,788 12			22 927 33	0 00	22,927 33
WB1M	99X017273	LIBOR FUTURES	MAR02							
088	2 09	Nov 2001	240,725 000	Local	237,450 00			3,275 00		
	250,000 00		350,952 98	Base	342,996 53			4,774 62	0 00	4 774 62
WB1M	99X017273	LIBOR FUTURES	MAR02							
089	5 09	Nov 2001	601,750 000	Local	593,187 50			8,562 50		
	625,000 00		877,291 33	Base	858,994 82			12,483 27	0 00	12 483 27
WB1M	99X017273	LIBOR FUTURES	MAR02							
099	1 00	Jul 2001	118,375 000	Local	118,212 50			162 50		
	125 000 00		169,513 00	Base	167,719 89			232 70	0 00	232 70
WB1M	99X017273	LIBOR FUTURES	MAR02							
099	1 08	Sep 2001	119,600 000	Local	117,675 00			1,925 00		
	125,000 00		176,398 04	Base	166,415 99			2,839 18	0 00	2,839 18

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X017273	LIBOR FUTURES	MAR02						
100	1 00	Sep 2001	119,587 500	Local	117,675 00	1,912 50			
	125,000 00		176,379 60	Base	166,415 99	2,820 75	0 00		2,820 75
WB1M	99X017273	LIBOR FUTURES	MAR02						
142	2 00	Aug 2001	236,625 000	Local	236,612 50	12 50			
	250,000 00		338,847 00	Base	334,523 12	17 90	0 00		17 90
WB1M	99X017273	LIBOR FUTURES	MAR02						
156	1 00	Oct 2001	119,762 500	Local	117,825 00	1,937 50			
	125,000 00		170,984 92	Base	165,697 30	2,766 17	0 00		2,766 17
WB1M	99X017273	LIBOR FUTURES	MAR02						
157	1 00	Oct 2001	119,775 000	Local	117,937 50	1,837 50			
	125,000 00		171,002 77	Base	166,445 19	2,623 40	0 00		2 623 40
WB1M	99X017273	LIBOR FUTURES	MAR02						
169	4 00	Nov 2001	481,300 000	Local	474,687 50	6,612 50			
	500,000 00		693,890 21	Base	688,201 45	9,533 24	0 00		9 533 24
WB1M	99X017273	LIBOR FUTURES	MAR02						
170	1 00	Nov 2001	120,225 000	Local	118,700 00	1,525 00			
	125,000 00		173,328 38	Base	171,913 21	2,198 59	0 00		2,198 59
WB1M	99X017273	LIBOR FUTURES	MAR02						
170	CXL	-1 00	-120,225 000	Local	-118,700 00	-1,525 00			
	-125,000 00		-173,328 38	Base	-171,913 21	-2,198 59	0 00		-2 198 59
WB1M	99X017273	LIBOR FUTURES	MAR02						
173	8 00	Nov 2001	962,500 000	Local	950,500 00	12,000 00			
	1,000,000 00		1,387,636 25	Base	1,377,536 18	17,300 40	0 00		17,300 40
WB1M	99X017273	LIBOR FUTURES	MAR02						
173	CXL	-8 00	-962,500 000	Local	-950,500 00	-12,000 00			
	-1,000,000 00		-1 387,636 25	Base	-1 377,536 18	-17,300 40	0 00		-17,300 40

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X017273	LIBOR FUTURES	MAR02						
190	8 00	Nov 2001	962,500 000	Local	950,350 00	12,150 00			
	1,000,000 00		1,387,636 25	Base	1,377,164 43	17,516 65	0 00		17,516 65
WB1M	99X017273	LIBOR FUTURES	MAR02						
191	5 00	Oct 2001	598,750 000	Local	589,750 00	9,000 00			
	625,000 00		850,704 00	Base	827,054 09	12,787 20	0 00		12,787 20
WB1M	99X017273	LIBOR FUTURES	MAR02						
245	7 00	Oct 2001	839,300 000	Local	825,612 50	13,687 50			
	875,000 00		1,192,477 44	Base	1,173,099 86	19,447 20	0 00		19,447 20
WB1M	99X017273	LIBOR FUTURES	MAR02						
245	5 00	Nov 2001	600,687 500	Local	594 125 00	6,562 50			
	625,000 00		866 551 79	Base	861 979 54	9,467 07	0 00		9 467 07
WB1M	99X017273	LIBOR FUTURES	MAR02						
245	CXL	-7 00	Oct 2001	Local	-825,612 50	-13,687 50			
	-875,000 00		-1,192,477 44	Base	-1,173,099 86	-19 447 20	0 00		-19,447 20
WB1M	99X017273	LIBOR FUTURES	MAR02						
246	1 00	Nov 2001	120,150 000	Local	118 712 50	1,437 50			
	125,000 00		173,328 39	Base	172,453 65	2,073 74	0 00		2 073 74
WB1M	99X017273	LIBOR FUTURES	MAR02						
247	1 00	Nov 2001	120,162 500	Local	119,125 00	1,037 50			
	125,000 00		173,346 42	Base	173,719 99	1 496 70	0 00		1,496 70
WB1M	99X017273	LIBOR FUTURES	MAR02						
248	5 00	Nov 2001	600,625 000	Local	597,037 50	3 587 50			
	625,000 00		866,461 63	Base	875,289 18	5,175 34	0 00		5,175 34
WB1M	99X017273	LIBOR FUTURES	MAR02						
257	7 00	Oct 2001	839,300 000	Local	825 612 50	13,687 50			
	875,000 00		1,193,988 18	Base	1,173,099 86	19,471 84	0 00		19 471 84

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gr/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M 263	99X017273	LIBOR FUTURES	MAR02						
	12 00	Aug 2001	1,424,100 000	Local	7,312 50				
	1,500,000 00		2,035,466 13	Base	10,451 76	0 00			10,451 76
WB1M 290	99X017273	LIBOR FUTURES	MAR02						
	10 00	Oct 2001	1,199,375 000	Local	18,500 00				
	1,250,000 00		1,714,506 56	Base	26,445 76	0 00			26,445 76
WB1M 322	99X017273	LIBOR FUTURES	MAR02						
	6 00	Aug 2001	712,425 000	Local	6,000 00				
	750,000 00		1,008,508 83	Base	8,493 61	0 00			8 493 61
WB1M 323	99X017273	LIBOR FUTURES	MAR02						
	2 00	Nov 2001	239,925 000	Local	875 00				
	250,000 00		343,332 68	Base	1,252 13	0 00			1,252 13
WB1M 328	99X017273	LIBOR FUTURES	MAR02						
	5 00	Oct 2001	599,375 000	Local	6,462 50				
	625,000 00		858,844 44	Base	9,260 12	0 00			9,260 12
WB1M 379	99X017273	LIBOR FUTURES	MAR02						
	2 00	Oct 2001	239,850 000	Local	2,437 50				
	250,000 00		348,190 25	Base	3,538 52	0 00			3,538 52
WB1M 380	99X017273	LIBOR FUTURES	MAR02						
	3 00	Oct 2001	359,737 500	Local	3,450 00				
	375,000 00		522,230 93	Base	5 008 37	0 00			5,008 37
WB1M 393	99X017273	LIBOR FUTURES	MAR02						
	2 00	Sep 2001	237,750 000	Local	2,300 00				
	250,000 00		345 284 33	Base	3,340 29	0 00			3,340 29
WB1M 394	99X017273	LIBOR FUTURES	MAR02						
	1 00	Sep 2001	118,887 500	Local	1,162 50				
	125,000 00		172,660 32	Base	1,688 30	0 00			1,688 30

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X017273	LIBOR FUTURES	MAR02						
413		1 06 Nov 2001	119,962 500	Local	119,525 00	437 50			
		125,000 00	62,632 42	Base	176 705 76	228 42	0 00		228 42
WB1M	99X017273	LIBOR FUTURES	MAR02						
413	CXL	-1 06 Nov 2001	-119,962 500	Local	-119,525 00	-437 50			
		-125,000 00	-62,632 42	Base	-176,705 76	-228 42	0 00		-228 42
WB1M	99X017273	LIBOR FUTURES	MAR02						
417		4 06 Nov 2001	479,800 000	Local	478,212 50	1,587 50			
		500,000 00	250,503 58	Base	702,422 91	828 84	0 00		828 84
WB1M	99X017273	LIBOR FUTURES	MAR02						
417	CXL	-4 06 Nov 2001	-479,800 000	Local	-478,212 50	-1,587 50			
		-500,000 00	-250,503 58	Base	-702 422 91	-828 84	0 00		-828 84
WB1M	99X017273	LIBOR FUTURES	MAR02						
426		1 07 Sep 2001	119,037 500	Local	117,725 00	1,312 50			
		125,000 00	174,068 54	Base	164,508 91	1,919 27	0 00		1,919 27
WB1M	99X017273	LIBOR FUTURES	MAR02						
491		5 09 Oct 2001	597,687 500	Local	588,425 00	9,262 50			
		625,000 00	876,568 49	Base	832,150 63	13,584 38	0 00		13,584 38
WB1M	99X017273	LIBOR FUTURES	MAR02						
492		2 01 Oct 2001	240,050 000	Local	237,825 00	2,225 00			
		250,000 00	354,337 81	Base	339,304 93	3,284 32	0 00		3,284 32
WB1M	99X017273	LIBOR FUTURES	MAR02						
527		1 06 Nov 2001	119,962 500	Local	119,525 00	437 50			
		125,000 00	171,438 41	Base	176,705 76	625 23	0 00		625 23
WB1M	99X017273	LIBOR FUTURES	MAR02						
531		4 06 Nov 2001	479,800 000	Local	478,200 00	1,600 00			
		500,000 00	685,682 18	Base	702,404 45	2,286 56	0 00		2,286 56

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls		Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X017273	LIBOR FUTURES	MAR02						
602	6 00	Nov 2001	720,150 000	Local	717,700 00	2,450 00			
	750,000 00		1,018,580 16	Base	1,056,837 61	3,465 28	0 00		3,465 28
WB1M	99X017273	LIBOR FUTURES	MAR02						
605	13 00	Nov 2001	1,560,162 500	Local	1,553,800 00	6,362 50			
	1,625,000 00		2,206,693 84	Base	2,260,078 61	8,999 12	0 00		8,999 12
WB1M	99X017273	LIBOR FUTURES	MAR02						
611	1 00	Nov 2001	120,062 500	Local	118,912 50	1,150 00			
	125,000 00		175,675 45	Base	169,081 69	1,682 68	0 00		1,682 68
WB1M	99X017273	LIBOR FUTURES	MAR02						
613	8 00	Sep 2001	955,800 000	Local	941,950 00	13,850 00			
	1,000,000 00		1,403,209 98	Base	1,318,188 48	20,333 19	0 00		20,333 19
WB1M	99X017273	LIBOR FUTURES	MAR02						
630	7 00	Oct 2001	835,887 500	Local	824,687 50	11,200 00			
	875,000 00		1,206,520 03	Base	1,165,413 53	16,166 09	0 00		16,166 09
WB1M	99X017273	LIBOR FUTURES	MAR02						
631	4 00	Oct 2001	477,700 000	Local	470,950 00	6,750 00			
	500,000 00		689,512 19	Base	665,593 30	9,742 96	0 00		9,742 96
WB1M	99X017273	LIBOR FUTURES	MAR02						
659	11 00	Nov 2001	1,320,687 500	Local	1,318,162 50	2,525 00			
	1,375,000 00		1,871,942 46	Base	1,906,831 98	3,578 93	0 00		3,578 93
WB1M	99X017273	LIBOR FUTURES	MAR02						
665	1 00	Sep 2001	119,562 500	Local	117,750 00	1,812 50			
	125,000 00		175,242 76	Base	164,861 78	2,656 58	0 00		2,656 58
WB1M	99X017273	LIBOR FUTURES	MAR02						
666	7 00	Sep 2001	836,850 000	Local	824,325 00	12,525 00			
	875,000 00		1,226 571 05	Base	1,156,469 13	18,357 89	0 00		18 357 89



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls
					Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017273	LIBOR FUTURES	MAR02		
706	3 00	Sep 2001	358,950 000	Local	353,387 50
	375,000 00		525,682 28	Base	496,014 70
					5,562 50
					8,146 28
					0 00
					8,146 28
WB1M	99X017273	LIBOR FUTURES	MAR02		
713	7 00	Nov 2001	841,312 500	Local	831,087 50
	875,000 00		1,227,054 29	Base	1,194,337 85
					10,225 00
					14,913 17
					0 00
					14 913 17
WB1M	99X017273	LIBOR FUTURES	MAR02		
748	6 00	Sep 2001	717,750 000	Local	706,787 50
	750,000 00		1,051,216 65	Base	991 905 71
					10,962 50
					16,055 68
					0 00
					16,055 68
WB1M	99X017273	LIBOR FUTURES	MAR02		
749	6 00	Sep 2001	717,825 000	Local	706,350 00
	750,000 00		1,051,326 50	Base	990,232 06
					11,475 00
					16,806 29
					0 00
					16,806 29
WB1M	99X017273	LIBOR FUTURES	MAR02		
750	1 00	Jul 2001	118,037 500	Local	118,212 50
	125,000 00		168,510 34	Base	167,719 90
					-175 00
					-249 83
					0 00
					-249 83
WB1M	99X017273	LIBOR FUTURES	MAR02		
773	1 00	Nov 2001	120,262 500	Local	118,750 00
	125,000 00		176,172 54	Base	171,486 87
					1,512 50
					2,215 66
					0 00
					2,215 66
99X017273	Total				
			24,064,187 50	Local	23,803,437 50
			34,697,432 99	Base	33,913,692 62
					260,750 00
					377,458 85
					0 00
					377,458 85
WB1M	99X017679	LIBOR FUTURES	SEP01		
028	4 00	Jul 2001	473,900 000	Local	473,125 00
	500,000 00		674,644 04	Base	662 907 66
					775 00
					1,103 30
					0 00
					1 103 30
WB1M	99X017679	LIBOR FUTURES	SEP01		
067	4 00	Jul 2001	473,950 000	Local	473,350 00
	500,000 00		675,189 17	Base	665,672 10
					600 00
					854 76
					0 00
					854 76

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X017679	LIBOR FUTURES	SEP01		
102	4 001 Jul 2001	474,050 000	Local	700 00	
	500,000 00	678,839 60	Base	1,002 40	1,002 40
WB1M	99X017679	LIBOR FUTURES	SEP01		
145	4 00 Aug 2001	473,900 000	Local	462 50	
	500,000 00	678,624 80	Base	662 30	662 30
WB1M	99X017679	LIBOR FUTURES	SEP01		
159	3 001 Jan 2001	354,562 500	Local	2,937 50	
	375,000 00	534,148 41	Base	4,425 34	4 425 34
WB1M	99X017679	LIBOR FUTURES	SEP01		
207	1 00 Aug 2001	118,725 000	Local	350 00	
	125,000 00	169,361 21	Base	499 27	499 27
WB1M	99X017679	LIBOR FUTURES	SEP01		
208	6 001 Jan 2001	709,425 000	Local	3,775 00	
	750,000 00	1,067,613 68	Base	5,681 00	5,681 00
WB1M	99X017679	LIBOR FUTURES	SEP01		
284	6 001 Jan 2001	709,875 000	Local	2,175 00	
	750,000 00	1,059,985 35	Base	3,247 71	3 247 71
WB1M	99X017679	LIBOR FUTURES	SEP01		
314	2 000 Jul 2001	236,700 000	Local	250 00	
	250,000 00	334,054 71	Base	352 83	352 83
WB1M	99X017679	LIBOR FUTURES	SEP01		
348	6 001 Jan 2001	710,100 000	Local	2,275 00	
	750,000 00	1,062,238 60	Base	3 403 17	3,403 17
WB1M	99X017679	LIBOR FUTURES	SEP01		
377	5 001 Jan 2001	592,000 000	Local	2,012 50	
	625,000 00	882,080 01	Base	2,998 63	2 998 63

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	99X017679	LIBOR FUTURES	SEP01						
397	4 002	Jul 2001	473,400 000	Local	472,900 00	500 00			
	500,000 00		665,647 74	Base	662,958 51	703 05	0 00		703 05
WB1M	99X017679	LIBOR FUTURES	SEP01						
439	5 003	Jul 2001	591,625 000	Local	591,125 00	500 00			
	625,000 00		828,689 14	Base	826,321 81	700 35	0 00		700 35
WB1M	99X017679	LIBOR FUTURES	SEP01						
439	4 009	Jan 2001	473,250 000	Local	471,750 00	1,500 00			
	500,000 00		705,947 03	Base	693,472 50	2,237 55	0 00		2,237 55
WB1M	99X017679	LIBOR FUTURES	SEP01						
467	1 000	Jan 2001	118,325 000	Local	117,937 50	387 50			
	125,000 00		176,387 08	Base	173,368 13	577 65	0 00		577 65
WB1M	99X017679	LIBOR FUTURES	SEP01						
483	4 006	Jul 2001	473,350 000	Local	472,950 00	400 00			
	500,000 00		662,642 67	Base	659,859 84	559 96	0 00		559 96
WB1M	99X017679	LIBOR FUTURES	SEP01						
523	1 007	Jul 2001	118,337 500	Local	118,237 50	100 00			
	125,000 00		165,719 84	Base	164,964 96	140 04	0 00		140 04
WB1M	99X017679	LIBOR FUTURES	SEP01						
558	2 008	Jul 2001	236,725 000	Local	236,437 50	287 50			
	250,000 00		335,036 89	Base	332,123 40	406 90	0 00		406 90
WB1M	99X017679	LIBOR FUTURES	SEP01						
559	1 008	Jul 2001	118,350 000	Local	118,200 00	150 00			
	125,000 00		167,500 76	Base	167,158 44	212 30	0 00		212 30
WB1M	99X017679	LIBOR FUTURES	SEP01						
576	4 002	Jan 2001	473,100 000	Local	471,750 00	1,350 00			
	500,000 00		699,667 59	Base	693,472 50	1,996 52	0 00		1,996 52

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stf Date	Proceeds	Cost					
WB1M	99X017679	LIBOR FUTURES	SEP01						
592	6 005	Jan 2001	709,800,000	Local	707,625 00	2,175 00			
	750,000 00		1,049,723 22	Base	1,040,208 75	3,216 61	0 00		3 216 61
WB1M	99X017679	LIBOR FUTURES	SEP01						
610	1 009	Jul 2001	118,350,000	Local	118,200 00	150 00			
	125,000 00		169,406 19	Base	167,158 44	214 71	0 00		214 71
WB1M	99X017679	LIBOR FUTURES	SEP01						
619	9 006	Jan 2001	1,065,037,500	Local	1,061,437 50	3,600 00			
	1,125,000 00		1,568,267 03	Base	1,560,313 13	5,301 00	0 00		5,301 00
WB1M	99X017679	LIBOR FUTURES	SEP01						
644	4 000	Jul 2001	473,450,000	Local	472,837 50	612 50			
	500,000 00		676,228 64	Base	668,686 79	874 84	0 00		874 84
WB1M	99X017679	LIBOR FUTURES	SEP01						
670	2 007	Jan 2001	236,525,000	Local	235,900 00	625 00			
	250,000 00		348,424 98	Base	346,442 70	920 69	0 00		920 69
WB1M	99X017679	LIBOR FUTURES	SEP01						
687	1 003	Jul 2001	118,400,000	Local	118,275 00	125 00			
	125,000 00		167,796 48	Base	166,921 51	177 15	0 00		177 15
WB1M	99X017679	LIBOR FUTURES	SEP01						
689	3 003	Jul 2001	355,162,500	Local	354,825 00	337 50			
	375,000 00		503,336 30	Base	500,764 52	478 31	0 00		478 31
WB1M	99X017679	LIBOR FUTURES	SEP01						
700	1 002	Jul 2001	118,212,500	Local	118,297 50	-75 00			
	125,000 00		167,317 97	Base	166,040 16	-106 16	0 00		-106 16
WB1M	99X017679	LIBOR FUTURES	SEP01						
701	10 002	Jul 2001	1,182,250,000	Local	1,182,812 50	-562 50			
	1,250,000 00		1,673,358 65	Base	1,660,101 11	-796 16	0 00		-796 16

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X017679	LIBOR FUTURES	SEP01		
726	4 004	Jul 2001	473,650 000	Local	473,275 00
	500,000 00		672,630 37	Base	669,660 48
					375 00
					532 54
					0 00
					532 54
WB1M	99X017679	LIBOR FUTURES	SEP01		
755	4 005	Jul 2001	473 600 000	Local	473,187 50
	500,000 00		676,111 36	Base	669,122 69
					412 50
					588 89
					0 00
					588 89
WB1M	99X017679	LIBOR FUTURES	SEP01		
792	3 006	Jul 2001	355,237 500	Local	354,712 50
	375 000 00		507,918 58	Base	499,376 13
					525 00
					750 65
					0 00
					750 65
99X017679 Total					
			14,083,325 00	Local	14,053,537 50
			20,404 536 09	Base	20,082,682 21
					29,787 50
					43,918 10
					0 00
					43,918 10
WB1M	99X019626	LIBOR FUTURES	DEC01		
017	7 008	Aug 2001	831,425 000	Local	826,962 50
	875,000 00		1,202,573 12	Base	1,170,270 22
					4,462 50
					6,454 56
					0 00
					6,454 56
WB1M	99X019626	LIBOR FUTURES	DEC01		
024	3 007	Oct 2001	358,950 000	Local	354,675 00
	375,000 00		520,908 24	Base	502,645 42
					4,275 00
					6,203 88
					0 00
					6,203 88
WB1M	99X019626	LIBOR FUTURES	DEC01		
025	8 006	Sep 2001	957,600 000	Local	945,012 50
	1,000,000 00		1,407,384 72	Base	1,323,880 22
					12,587 50
					18,499 85
					0 00
					18,499 85
WB1M	99X019626	LIBOR FUTURES	DEC01		
064	1 008	Oct 2001	119,675 000	Local	118,225 00
	125,000 00		172,882 51	Base	167,548 47
					1,450 00
					2,094 67
					0 00
					2,094 67
WB1M	99X019626	LIBOR FUTURES	DEC01		
066	1 008	Oct 2001	119,662 500	Local	118,225 00
	125,000 00		172,864 45	Base	167,548 47
					1,437 50
					2,076 61
					0 00
					2,076 61

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 069	99X019626	LIBOR FUTURES	DEC01						
		6 08 Aug 2001	712,950 000	Local	708,575 00	4,375 00			
		750,000 00	1,032,565 49	Base	1,001,027 91	6,336 31	0 00		6,336 31
WB1M 101	99X019626	LIBOR FUTURES	DEC01						
		4 08 Sep 2001	478,450 000	Local	472,450 00	6,000 00			
		500,000 00	705,665 91	Base	661,618 98	8,849 40	0 00		8,849 40
WB1M 108	99X019626	LIBOR FUTURES	DEC01						
		1 09 Oct 2001	119,712 500	Local	118,225 00	1,487 50			
		125 000 00	172,170 52	Base	167,548 47	2,139 32	0 00		2,139 32
WB1M 119	99X019626	LIBOR FUTURES	DEC01						
		6 09 Aug 2001	713,250 000	Local	707,962 50	5,287 50			
		750,000 00	1,035,567 68	Base	997,259 73	7,676 92	0 00		7,676 92
WB1M 144	99X019626	LIBOR FUTURES	DEC01						
		1 08 Aug 2001	118,462 500	Local	117,987 50	475 00			
		125 000 00	169,638 30	Base	165,583 66	680 20	0 00		680 20
WB1M 147	99X019626	LIBOR FUTURES	DEC01						
		1 07 Sep 2001	119,637 500	Local	118,112 50	1,525 00			
		125,000 00	176,549 06	Base	165,404 75	2,250 44	0 00		2,250 44
WB1M 155	99X019626	LIBOR FUTURES	DEC01						
		2 02 Oct 2001	239,450 000	Local	236,550 00	2,900 00			
		250,000 00	341,862 77	Base	335,924 66	4,140 33	0 00		4,140 33
WB1M 175	99X019626	LIBOR FUTURES	DEC01						
		2 00 Aug 2001	237,825 000	Local	235,812 50	2,012 50			
		250,000 00	344,703 56	Base	331,858 93	2,916 92	0 00		2,916 92
WB1M 176	99X019626	LIBOR FUTURES	DEC01						
		4 00 Aug 2001	475,700 000	Local	471,650 00	4,050 00			
		500,000 00	689,479 58	Base	663,753 05	5,870 07	0 00		5,870 07

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	SI Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1M	99X019626	LIBOR FUTURES	DEC01		
192	3 <del>00</del> Oct 2001	359,137 500	Local	354,750 00	4,387 50
	375,000 00	510,262 56	Base	506,441 10	6,233 76
					0 00
					6,233 76
WB1M	99X019626	LIBOR FUTURES	DEC01		
206	5 <del>00</del> Aug 2001	593,750 000	Local	590,000 00	3,750 00
	625,000 00	846,984 37	Base	828,006 00	5,349 37
					0 00
					5,349 37
WB1M	99X019626	LIBOR FUTURES	DEC01		
206	3 <del>00</del> Jan 2001	354,487 500	Local	353,750 00	737 50
	375 000 00	533,468 24	Base	513,397 37	1,109 87
					0 00
					1,109 87
WB1M	99X019626	LIBOR FUTURES	DEC01		
208	3 <del>00</del> Oct 2001	358,650 000	Local	354,400 00	4,250 00
	375,000 00	530,228 16	Base	498,062 19	6 283 20
					0 00
					6,283 20
WB1M	99X019626	LIBOR FUTURES	DEC01		
247	2 <del>00</del> Oct 2001	239,675 000	Local	236,575 00	3,100 00
	250,000 00	340 530 24	Base	338,254 94	4,404 48
					0 00
					4,404 48
WB1M	99X019626	LIBOR FUTURES	DEC01		
247	CXL -2 <del>00</del> Oct 2001	-239,675 000	Local	-236,575 00	-3,100 00
	-250,000 00	-340,530 24	Base	-338,254 94	-4,404 48
					0 00
					-4 404 48
WB1M	99X019626	LIBOR FUTURES	DEC01		
256	3 <del>00</del> Sep 2001	356,962 500	Local	353,737 50	3,225 00
	375,000 00	517,452 84	Base	497,814 78	4,674 96
					0 00
					4,674 96
WB1M	99X019626	LIBOR FUTURES	DEC01		
257	1 <del>00</del> Oct 2001	119,537 500	Local	118,150 00	1,387 50
	125,000 00	175,277 84	Base	167,217 70	2,034 49
					0 00
					2,034 49
WB1M	99X019626	LIBOR FUTURES	DEC01		
258	2 <del>00</del> Oct 2001	239,675 000	Local	236,575 00	3,100 00
	250,000 00	340 961 66	Base	338,254 94	4,410 06
					0 00
					4 410 06

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M 99X019626	LIBOR FUTURES			DEC01					
261	10 00 Aug 2001	1,188,625 000	Local	1,180,175 00	8,450 00				
	1,250,000 00	1,698,901 71	Base	1,656,363 84	12,077 59	0 00			12,077 59
WB1M 99X019626	LIBOR FUTURES			DEC01					
262	7 00 Aug 2001	832,125 000	Local	826,262 50	5,862 50				
	875,000 00	1,189,356 26	Base	1,159,824 67	8,379 27	0 00			8,379 27
WB1M 99X019626	LIBOR FUTURES			DEC01					
281	5 00 Sep 2001	594,750 000	Local	589,787 50	4,962 50				
	625,000 00	860,067 98	Base	826,280 14	7,176 28	0 00			7,176 28
WB1M 99X019626	LIBOR FUTURES			DEC01					
282	1 00 Sep 2001	118,787 500	Local	117,975 00	812 50				
	125,000 00	171,778 60	Base	165,094 22	1,174 96	0 00			1,174 96
WB1M 99X019626	LIBOR FUTURES			DEC01					
285	7 00 Jan 2001	827,225 000	Local	825,275 00	1,950 00				
	875,000 00	1,235,212 37	Base	1,206,538 66	2,911 74	0 00			2,911 74
WB1M 99X019626	LIBOR FUTURES			DEC01					
289	2 00 Oct 2001	239,750 000	Local	236,575 00	3,175 00				
	250,000 00	342,722 63	Base	338,254 93	4,538 66	0 00			4,538 66
WB1M 99X019626	LIBOR FUTURES			DEC01					
309	2 00 Oct 2001	239,150 000	Local	236,300 00	2,850 00				
	250,000 00	353,104 98	Base	334,435 39	4,208 03	0 00			4,208 03
WB1M 99X019626	LIBOR FUTURES			DEC01					
321	4 00 Aug 2001	475,650 000	Local	472,150 00	3,500 00				
	500 000 00	673,330 14	Base	662,756 95	4,954 60	0 00			4,954 60
WB1M 99X019626	LIBOR FUTURES			DEC01					
329	1 00 Oct 2001	119,825 000	Local	118,287 50	1,537 50				
	125,000 00	171 697 24	Base	169,127 47	2,203 08	0 00			2,203 08



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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	99X019626	LIBOR FUTURES	DEC01						
330	1	08 Oct 2001	119,812 500	Local	118,462 50	1,350 00			
	125,000 00		171,679 33	Base	168,643 22	1,934 42	0 00		1,934 42
WB1M	99X019626	LIBOR FUTURES	DEC01						
331	5	08 Sep 2001	594,187 500	Local	589,912 50	4,275 00			
	625 000 00		863,176 19	Base	825,523 56	6,210 30	0 00		6,210 30
WB1M	99X019626	LIBOR FUTURES	DEC01						
346	1	08 Oct 2001	119,662 500	Local	118,150 00	1,512 50			
	125,000 00		176 729 55	Base	167,217 70	2,233 81	0 00		2,233 81
WB1M	99X019626	LIBOR FUTURES	DEC01						
347	2	08 Jan 2001	236,375 000	Local	235,750 00	625 00			
	250,000 00		353,593 36	Base	346,552 50	934 94	0 00		934 94
WB1M	99X019626	LIBOR FUTURES	DEC01						
378	3	08 Jan 2001	354,750 000	Local	354,450 00	300 00			
	375 000 00		528,577 51	Base	533,978 93	447 00	0 00		447 00
WB1M	99X019626	LIBOR FUTURES	DEC01						
378	1	08 Oct 2001	119,837 500	Local	118,487 50	1,350 00			
	125,000 00		173,968 10	Base	168,797 29	1,959 80	0 00		1 959 80
WB1M	99X019626	LIBOR FUTURES	DEC01						
392	7	08 Sep 2001	832,650 000	Local	826,412 50	6,237 50			
	875,000 00		1,209,257 60	Base	1,159,741 56	9,058 73	0 00		9,058 73
WB1M	99X019626	LIBOR FUTURES	DEC01						
419	2	08 Oct 2001	239,250 000	Local	236,237 50	3,012 50			
	250,000 00		354,233 55	Base	336,248 14	4,460 31	0 00		4,460 31
WB1M	99X019626	LIBOR FUTURES	DEC01						
427	5	07 Sep 2001	595,375 000	Local	590 562 50	4,812 50			
	625,000 00		870,616 86	Base	830 508 04	7,037 32	0 00		7,037 32

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	99X019626	LIBOR FUTURES	DEC01		
427	4 00	Aug 2001	475,900 000	Local	471,887 50
	500,000 00		676,444 26	Base	661,751 56
					4,012 50
					5,703 37
					0 00
					5,703 37
WB1M	99X019626	LIBOR FUTURES	DEC01		
438	3 00	Jul 2001	354,337 500	Local	353,962 50
	375,000 00		496,320 54	Base	496,750 97
					375 00
					525 26
					0 00
					525 26
WB1M	99X019626	LIBOR FUTURES	DEC01		
449	1 00	Oct 2001	119,612 500	Local	118,087 50
	125,000 00		175,627 03	Base	169,030 45
					1,525 00
					2,239 16
					0 00
					2,239 16
WB1M	99X019626	LIBOR FUTURES	DEC01		
451	2 00	Oct 2001	239,800 000	Local	237,425 00
	250,000 00		349,244 72	Base	342,085 46
					2,375 00
					3,458 96
					0 00
					3,458 96
WB1M	99X019626	LIBOR FUTURES	DEC01		
457	2 00	Aug 2001	238,025 000	Local	235,900 00
	250,000 00		339,590 27	Base	330,708 21
					2,125 00
					3,031 74
					0 00
					3,031 74
WB1M	99X019626	LIBOR FUTURES	DEC01		
460	4 00	Aug 2001	476,000 000	Local	471,800 00
	500,000 00		679,109 20	Base	661,416 42
					4,200 00
					5,992 14
					0 00
					5,992 14
WB1M	99X019626	LIBOR FUTURES	DEC01		
461	1 00	Sep 2001	119,137 500	Local	118,112 50
	125,000 00		173,738 22	Base	166,101 61
					1,025 00
					1,494 76
					0 00
					1,494 76
WB1M	99X019626	LIBOR FUTURES	DEC01		
482	1 00	Jul 2001	118,150 000	Local	117,987 50
	125,000 00		165,398 19	Base	165,583 66
					162 50
					227 48
					0 00
					227 48
WB1M	99X019626	LIBOR FUTURES	DEC01		
486	3 00	Aug 2001	357,037 500	Local	353,850 00
	375,000 00		507,671 62	Base	496,062 32
					3,187 50
					4 532 31
					0 00
					4,532 31

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 487	99X019626	LIBOR FUTURES	DEC01						
		2 00 Aug 2001	238,000 00	Local	235,912 50	2,087 50			
		250,000 00	338,412 20	Base	329,935 38	2,968 22	0 00		2,968 22
WB1M 493	99X019626	LIBOR FUTURES	DEC01						
		1 00 Oct 2001	119,887 500	Local	119,562 50	325 00			
		125,000 00	176,965 94	Base	173,413 45	479 73	0 00		479 73
WB1M 494	99X019626	LIBOR FUTURES	DEC01						
		4 00 Oct 2001	478,300 000	Local	472,387 50	5,912 50			
		500,000 00	701,474 78	Base	676,175 46	8,671 28	0 00		8,671 28
WB1M 523	99X019626	LIBOR FUTURES	DEC01						
		6 00 Aug 2001	713,550 000	Local	707,775 00	5,775 00			
		750,000 00	1 013,811 84	Base	987,487 68	8,205 12	0 00		8 205 12
WB1M 524	99X019626	LIBOR FUTURES	DEC01						
		1 00 Aug 2001	118,937 500	Local	117,962 50	975 00			
		125,000 00	168,986 40	Base	164,581 28	1,385 28	0 00		1,385 28
WB1M 560	99X019626	LIBOR FUTURES	DEC01						
		11 00 Sep 2001	1,314,637 500	Local	1,299,362 50	15,275 00			
		1 375,000 00	1,922,262 95	Base	1,827,293 48	22 335 11	0 00		22,335 11
WB1M 561	99X019626	LIBOR FUTURES	DEC01						
		5 00 Aug 2001	594,000 000	Local	589,812 50	4,187 50			
		625,000 00	857,439 00	Base	822,906 40	6,044 66	0 00		6,044 66
WB1M 561	99X019626	LIBOR FUTURES	DEC01						
		4 00 Sep 2001	478,000 000	Local	472,500 00	5,500 00			
		500,000 00	698,931 60	Base	664,476 75	8,042 10	0 00		8,042 10
WB1M 562	99X019626	LIBOR FUTURES	DEC01						
		8 00 Sep 2001	955,900 000	Local	944 825 00	11 075 00			
		1,000,000 00	1,397,716 98	Base	1 332 840 90	16,193 87	0 00		16,193 87

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X019626	LIBOR FUTURES	DEC01		
599	3 08	Aug 2001	356,400 000	Local	2,537 50
	375,000 00		514,320 84	Base	3 661 86
					0 00
					3,661 86
WB1M	99X019626	LIBOR FUTURES	DEC01		
603	1 08	Aug 2001	118,787 500	Local	850 00
	125,000 00		171,422 24	Base	1,226 64
					0 00
					1,226 64
WB1M	99X019626	LIBOR FUTURES	DEC01		
612	9 09	Sep 2001	1,075,837 500	Local	12,825 00
	1,125,000 00		1,579 437 03	Base	18,828 39
					0 00
					18 828 39
WB1M	99X019626	LIBOR FUTURES	DEC01		
634	6 00	Oct 2001	717,075 000	Local	8,425 00
	750,000 00		1,035,026 06	Base	12,160 65
					0 00
					12,160 65
WB1M	99X019626	LIBOR FUTURES	DEC01		
639	4 07	Aug 2001	475,450 000	Local	3,700 00
	500,000 00		686,597 35	Base	5,343 17
					0 00
					5,343 17
WB1M	99X019626	LIBOR FUTURES	DEC01		
667	10 00	Sep 2001	1,196,125 000	Local	14,175 00
	1,250,000 00		1,753,160 41	Base	20,776 29
					0 00
					20,776 29
WB1M	99X019626	LIBOR FUTURES	DEC01		
677	1 00	Aug 2001	118,825 000	Local	875 00
	125,000 00		171,642 71	Base	1,263 94
					0 00
					1,263 94
WB1M	99X019626	LIBOR FUTURES	DEC01		
678	1 00	Aug 2001	118,837 500	Local	887 50
	125,000 00		171,660 77	Base	1,281 99
					0 00
					1,281 99
WB1M	99X019626	LIBOR FUTURES	DEC01		
678	1 00	Oct 2001	119,562 500	Local	1,450 00
	125,000 00		173,425 41	Base	2,103 23
					0 00
					2,103 23

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	99X019626	LIBOR FUTURES	DEC01						
679	4 Q0	Aug 2001	475,250 000	Local	471,800 00	3,450 00			
	500,000 00		686,498 63	Base	667,219 56	4,983 53	0 00		4,983 53
WB1M	99X019626	LIBOR FUTURES	DEC01						
702	8 002	Jul 2001	943,300 000	Local	943,800 00	-500 00			
	1,000,000 00		1,335,146 82	Base	1,321,414 38	-707 70	0 00		-707 70
WB1M	99X019626	LIBOR FUTURES	DEC01						
703	5 002	Jul 2001	589,625 000	Local	589,887 50	-262 50			
	625,000 00		834,555 23	Base	826,290 85	-371 54	0 00		-371 54
WB1M	99X019626	LIBOR FUTURES	DEC01						
705	6 Q0	Sep 2001	718,125 000	Local	709,350 00	8,775 00			
	750,000 00		1,051,694 07	Base	996,282 08	12,850 99	0 00		12,850 99
WB1M	99X019626	LIBOR FUTURES	DEC01						
723	4 Q0	Aug 2001	475,150 000	Local	472,100 00	3,050 00			
	500,000 00		688,064 72	Base	666,274 73	4,416 71	0 00		4,416 71
WB1M	99X019626	LIBOR FUTURES	DEC01						
747	11 Q0	Sep 2001	1,316,287 500	Local	1,300,475 00	15,812 50			
	1,375,000 00		1,927,834 68	Base	1,826,517 14	23,158 99	0 00		23,158 99
WB1M	99X019626	LIBOR FUTURES	DEC01						
749	1 Q05	Oct 2001	119,587 500	Local	118,112 50	1,475 00			
	125,000 00		173,055 07	Base	169,066 24	2,134 47	0 00		2,134 47
WB1M	99X019626	LIBOR FUTURES	DEC01						
754	8 Q0	Aug 2001	950,100 000	Local	944,537 50	5,562 50			
	1,000,000 00		1,383,155 58	Base	1,334,017 93	8,097 89	0 00		8 097 89
WB1M	99X019626	LIBOR FUTURES	DEC01						
757	1 Q0	Aug 2001	118,750 000	Local	118,112 50	637 50			
	125,000 00		172,876 25	Base	167,022 89	928 07	0 00		928 07

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	99X019626	LIBOR FUTURES	DEC01		
779	2	016 Oct 2001	239,175 000	Local	236,287 50
	250,000 00		346,229 73	Base	337,855 58
					4,179 95
					0 00
					4,179 95
WB1M	99X019626	LIBOR FUTURES	DEC01		
789	4	008 Aug 2001	475,300 000	Local	472,525 00
	500,000 00		687,664 04	Base	668,599 31
					4,014 87
					0 00
					4,014 87
99X019626 Total					
			34,059,500 00	Local	33,770,275 00
			49,380,068 92	Base	47,687,335 75
					289,225 00
					420,048 97
					0 00
					420,048 97
WB1M	99X022885	LIBOR FUTURES	SEP02		
024	1	025 Sep 2001	118,912 500	Local	118,112 50
	125,000 00		174,765 70	Base	167,459 90
					1,175 76
					0 00
					1 175 76
WB1M	99X022885	LIBOR FUTURES	SEP02		
087	1	009 Nov 2001	120,012 500	Local	118,262 50
	125,000 00		174,966 22	Base	171,409 67
					2,551 33
					0 00
					2,551 33
WB1M	99X022885	LIBOR FUTURES	SEP02		
292	3	025 Oct 2001	358,162 500	Local	354,687 50
	375,000 00		511,993 29	Base	503,964 56
					4,967 51
					0 00
					4 967 51
WB1M	99X022885	LIBOR FUTURES	SEP02		
332	2	025 Oct 2001	238,675 000	Local	236,062 50
	250,000 00		341,997 41	Base	340,709 01
					3,743 45
					0 00
					3,743 45
WB1M	99X022885	LIBOR FUTURES	SEP02		
381	1	029 Oct 2001	119,437 500	Local	118,112 50
	125,000 00		173,387 42	Base	170,613 51
					1,923 50
					0 00
					1,923 50
WB1M	99X022885	LIBOR FUTURES	SEP02		
452	2	020 Oct 2001	239,225 000	Local	236,025 00
	250,000 00		348,407 29	Base	342,696 22
					4,660 49
					0 00
					4,660 49

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	SU Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X022885	LIBOR FUTURES	SEP02						
494	1 00	Oct 2001	119,575 000	Local	118,000 00	1,575 00			
	125,000 00		176,504 66	Base	170,675 20	2,324 86	0 00		2,324 86
WB1M	99X022885	LIBOR FUTURES	SEP02						
537	1 00	Dec 2001	119 487 500	Local	118,275 00	1,212 50			
	125,000 00		169,803 69	Base	171,451 44	1,723 08	0 00		1,723 08
WB1M	99X022885	LIBOR FUTURES	SEP02						
550	1 00	Nov 2001	119,637 500	Local	118,050 00	1,587 50			
	125,000 00		174,981 81	Base	170,971 82	2,321 88	0 00		2 321 88
WB1R	99X022885	LIBOR FUTURES	SEP02						
600	4 00	Sep 2001	474,590 000	Local	465,010 00	9,580 00			
	500,000 00		698,501 71	Base	684,401 86	14 099 85	0 00		14,099 85
WB1R	99X022885	LIBOR FUTURES	SEP02						
601	120 00	Sep 2001	14,236,200 000	Local	13,950,300 00	285,900 00			
	15,000,000 00		20,952,843 52	Base	20,532,055 81	420,787 71	0 00		420 787 71
WB1M	99X022885	LIBOR FUTURES	SEP02						
662	1 00	Nov 2001	119,762 500	Local	118,162 50	1,600 00			
	125,000 00		174,470 01	Base	171,560 13	2,330 88	0 00		2,330 88
WB1M	99X022885	LIBOR FUTURES	SEP02						
663	1 00	Sep 2001	118,725 000	Local	118,000 00	725 00			
	125,000 00		174,015 23	Base	168,327 00	1,062 63	0 00		1,062 63
WB1M	99X022885	LIBOR FUTURES	SEP02						
697	2 00	Dec 2001	238,300 000	Local	236,487 50	1,812 50			
	250,000 00		338,791 11	Base	343,178 43	2,576 83	0 00		2,576 83
WB1M	99X022885	LIBOR FUTURES	SEP02						
751	1 00	Sep 2001	118 850 000	Local	118,075 00	775 00			
	125,000 00		174,067 71	Base	168,764 60	1,135 07	0 00		1,135 07

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
99X022885 Total			16,859,552 50	Local	16,541,622 50	317,930 00			
			24,759,496 78	Base	24,278,239 16	467,384 83	0 00		467,384 83
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	SEP01						
592	76 00	Sep 2001	158,935 000	Local	136,325 00	22,610 00			
	9,500,000 00		232,537 89	Base	196,048 96	33,080 70	0 00		33,080 70
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	SEP01						
593	21 00	Sep 2001	44,703 750	Local	37,668 75	7,035 00			
	2,625,000 00		65,406 08	Base	54,171 42	10,292 91	0 00		10,292 91
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	SEP01						
594	5 00	Sep 2001	10,393 750	Local	8,968 75	1,425 00			
	625,000 00		15,207 10	Base	12,897 96	2,084 92	0 00		2,084 92
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	SEP01						
595	12 00	Sep 2001	25,245 000	Local	21,525 00	3,720 00			
	1 500,000 00		36,935 97	Base	30,955 10	5,442 73	0 00		5,442 73
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	SEP01						
596	5 00	Sep 2001	12,687 500	Local	8,968 75	3,718 75			
	625,000 00		18,673 47	Base	12,897 96	5,473 26	0 00		5,473 26
99X034831 Total			251,965 00	Local	213,456 25	38,508 75			
			368,760 51	Base	306,971 40	56,374 52	0 00		56,374 52
POUND STERLING Total			110,331,060 00	Local	109,263,006 25	1,068,053 75			
			159,619,857 63	Base	156,068,009 53	1,553,717 55	0 00		1,553,717 55
US DOLLAR									



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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1Y	280993999	EURODOLLAR FUTURES	JUN02		
062	132 086 Jul 2001	31,571,760 000	Local	31,574,197 38	-2,437 38
	33,000,000 00	31,571,760 00	Base	31,574,197 38	-2,437 38
					0 00
					-2,437 38
WB1Y	280993999	EURODOLLAR FUTURES	JUN02		
062	CXL -132 086 Jul 2001	-31,571,760 000	Local	-31,574,197 38	2,437 38
	-33,000,000 00	-31,571,760 00	Base	-31,574,197 38	2,437 38
					0 00
					2 437 38
WB1Y	280993999	EURODOLLAR FUTURES	JUN02		
063	132 086 Jul 2001	31,580,340 000	Local	31,574,197 38	6,142 62
	33,000,000 00	31,580,340 00	Base	31,574,197 38	6,142 62
					0 00
					6,142 62
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
079	10 08 Aug 2001	2,400,803 000	Local	2,390,100 00	10,703 00
	2,500,000 00	2,400,803 00	Base	2,390,100 00	10,703 00
					0 00
					10,703 00
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
107	1 08 Sep 2001	242,592 800	Local	239,500 00	3,092 80
	250 000 00	242 592 80	Base	239,500 00	3,092 80
					0 00
					3,092 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
124	1 08 Aug 2001	240,380 300	Local	239,462 50	917 80
	250,000 00	240,380 30	Base	239,462 50	917 80
					0 00
					917 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
128	5 07 Dec 2001	1,217,107 000	Local	1,197,437 50	19,669 50
	1,250,000 00	1,217,107 00	Base	1,197,437 50	19,669 50
					0 00
					19,669 50
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
129	3 07 Dec 2001	730,189 200	Local	718,462 50	11,726 70
	750,000 00	730,189 20	Base	718,462 50	11,726 70
					0 00
					11,726 70
WB1M	280993999	EURODOLLAR FUTURES	JUN02		
190	10 07 Dec 2001	2,436,839 000	Local	2,427,393 20	9,445 80
	2,500,000 00	2,436,839 00	Base	2,427,393 20	9,445 80
					0 00
					9,445 80

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 214	280993999	EURODOLLAR FUTURES	JUN02						
	8 00	Dec 2001	1,949,171 200	Local	1,915,675 00	33,496 20			
	2,000,000 00		1,949,171 20	Base	1,915,675 00	33,496 20	0 00		33,496 20
WB1Z 242	280993999	EURODOLLAR FUTURES	JUN02						
	163 00	Nov 2001	39,671,347 500	Local	39,787,077 50	-115,730 00			
	40,750,000 00		39,671,347 50	Base	39,787,077 50	-115,730 00	0 00		-115,730 00
WB1Z 242	280993999	EURODOLLAR FUTURES	JUN02						
	CXL -163 00	Nov 2001	-39,671,347 500	Local	-39,787,077 50	115,730 00			
	-40,750,000 00		-39,671,347 50	Base	-39,787,077 50	115,730 00	0 00		115,730 00
WB1Z 244	280993999	EURODOLLAR FUTURES	JUN02						
	163 00	Nov 2001	39,671,347 500	Local	39,787,077 50	-115,730 00			
	40,750,000 00		39,671,347 50	Base	39,787,077 50	-115,730 00	0 00		-115,730 00
WB1M 263	280993999	EURODOLLAR FUTURES	JUN02						
	6 00	Dec 2001	1,462,628 400	Local	1,458,737 50	3,890 90			
	1,500,000 00		1,462,628 40	Base	1,458,737 50	3,890 90	0 00		3,890 90
WB1M 286	280993999	EURODOLLAR FUTURES	JUN02						
	1 00	Sep 2001	240,530 300	Local	239,462 50	1,067 80			
	250,000 00		240,530 30	Base	239,462 50	1,067 80	0 00		1,067 80
WB1M 287	280993999	EURODOLLAR FUTURES	JUN02						
	6 00	Sep 2001	1,442,956 800	Local	1,436,775 00	6,181 80			
	1,500,000 00		1,442,956 80	Base	1,436,775 00	6,181 80	0 00		6,181 80
WB1M 312	280993999	EURODOLLAR FUTURES	JUN02						
	1 00	Oct 2001	243,292 800	Local	239,500 00	3,792 80			
	250,000 00		243,292 80	Base	239,500 00	3,792 80	0 00		3,792 80
WB1M 339	280993999	EURODOLLAR FUTURES	JUN02						
	2 00	Sep 2001	480,160 600	Local	478,925 00	1,235 60			
	500,000 00		480,160 60	Base	478,925 00	1,235 60	0 00		1,235 60

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Lot	Ticker	Contracts	Trd Date	Trd Date		Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
		Notional Pa	Stl Date		Proceeds					
WB1M	280993999	EURODOLLAR FUTURES								
340		2 06	Nov 2001	487,017 800	Local	479,025 00	7,992 80			
		500,000 00		487,017 80	Base	479,025 00	7,992 80	0 00		7,992 80
WB1M	280993999	EURODOLLAR FUTURES								
350		2 00	Oct 2001	486,560 600	Local	479,000 00	7,560 60			
		500,000 00		486,560 60	Base	479,000 00	7,560 60	0 00		7 560 60
WB1M	280993999	EURODOLLAR FUTURES								
359		9 07	Aug 2001	2,155,997 700	Local	2,137,825 00	18,172 70			
		2,250,000 00		2,155,997 70	Base	2,137,825 00	18,172 70	0 00		18,172 70
WB1M	280993999	EURODOLLAR FUTURES								
399		1 08	Aug 2001	239,626 500	Local	238,062 50	1,564 00			
		250,000 00		239,626 50	Base	238,062 50	1,564 00	0 00		1,564 00
WB1M	280993999	EURODOLLAR FUTURES								
403		4 06	Aug 2001	958,700 000	Local	952,212 50	6,487 50			
		1 000,000 00		958 700 00	Base	952,212 50	6 487 50	0 00		6 487 50
WB1M	280993999	EURODOLLAR FUTURES								
406		2 06	Sep 2001	480,785 600	Local	478,925 00	1,860 60			
		500,000 00		480,785 60	Base	478,925 00	1,860 60	0 00		1,860 60
WB1M	280993999	EURODOLLAR FUTURES								
426		1 05	Oct 2001	243,355 300	Local	239,500 00	3,855 30			
		250,000 00		243,355 30	Base	239,500 00	3,855 30	0 00		3,855 30
WB1M	280993999	EURODOLLAR FUTURES								
427		1 05	Oct 2001	243,342 800	Local	239,500 00	3,842 80			
		250,000 00		243,342 80	Base	239,500 00	3,842 80	0 00		3 842 80
WB1M	280993999	EURODOLLAR FUTURES								
430		4 07	Sep 2001	963,571 200	Local	957,850 00	5,721 20			
		1,000,000 00		963,571 20	Base	957,850 00	5,721 20	0 00		5,721 20

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
432	2 00	Aug 2001	479,910 600	Local	476,350 00	3,560 60			
	500,000 00		479,910 60	Base	476,350 00	3,560 60	0 00		3,560 60
WB1H	280993999	EURODOLLAR FUTURES	JUN02						
438	130 006	Jul 2001	31,101,850 000	Local	31,095,800 13	6,049 87			
	32,500,000 00		31,101,850 00	Base	31,095,800 13	6,049 87	0 00		6,049 87
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
440	3 00	Nov 2001	729,139 200	Local	718,600 00	10,539 20			
	750,000 00		729,139 20	Base	718,600 00	10,539 20	0 00		10,539 20
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
463	2 00	Aug 2001	480,110 600	Local	476 850 00	3,260 60			
	500,000 00		480,110 60	Base	476,850 00	3,260 60	0 00		3,260 60
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
466	3 00	Sep 2001	722,865 900	Local	718,387 50	4,478 40			
	750,000 00		722,865 90	Base	718,387 50	4,478 40	0 00		4,478 40
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
471	2 00	Sep 2001	481,960 600	Local	478,925 00	3,035 60			
	500,000 00		481,960 60	Base	478,925 00	3,035 60	0 00		3,035 60
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
504	2 00	Oct 2001	486,585 600	Local	479,000 00	7,585 60			
	500,000 00		486,585 60	Base	479,000 00	7,585 60	0 00		7,585 60
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
512	13 00	Sep 2001	3,147,531 400	Local	3,113,137 50	34,393 90			
	3,250,000 00		3,147,531 40	Base	3,113,137 50	34,393 90	0 00		34,393 90
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
513	33 00	Sep 2001	7,989,474 900	Local	7,902,675 00	86,799 90			
	8,250,000 00		7,989,474 90	Base	7,902,675 00	86,799 90	0 00		86,799 90

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1Y	280993999	EURODOLLAR FUTURES	JUN02						
546	28 08	Nov 2001	6,814,710 000	Local	6,834,590 00	-19,880 00			
	7,000,000 00		6,814,710 00	Base	6,834,590 00	-19,880 00	0 00		-19,880 00
WB1Y	280993999	EURODOLLAR FUTURES	JUN02						
546	CXL	-28 08	Nov 2001	Local	-6,834,590 00	19,880 00			
	-7,000 000 00		-6,814,710 00	Base	-6,834,590 00	19 880 00	0 00		19,880 00
WB1Y	280993999	EURODOLLAR FUTURES	JUN02						
548	28 08	Nov 2001	6,814,710 000	Local	6 834,590 00	-19 880 00			
	7,000,000 00		6,814,710 00	Base	6,834,590 00	-19,880 00	0 00		-19,880 00
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
557	19 00	Oct 2001	4,621,375 700	Local	4,550,662 50	70,713 20			
	4,750,000 00		4,621,375 70	Base	4,550,662 50	70,713 20	0 00		70 713 20
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
569	1 06	Aug 2001	239,792 800	Local	238,575 00	1,217 80			
	250,000 00		239,792 80	Base	238,575 00	1,217 80	0 00		1,217 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
571	1 06	Sep 2001	242,242 800	Local	239,475 00	2,767 80			
	250 000 00		242,242 80	Base	239,475 00	2,767 80	0 00		2,767 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
572	2 08	Sep 2001	484,385 600	Local	478 962 50	5,423 10			
	500,000 00		484,385 60	Base	478,962 50	5,423 10	0 00		5,423 10
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
590	5 09	Nov 2001	1,215,857 000	Local	1,197,875 00	17,982 00			
	1,250,000 00		1,215,857 00	Base	1,197,875 00	17,982 00	0 00		17,982 00
WB1H	280993999	EURODOLLAR FUTURES	JUN02						
599	28 08	Nov 2001	6,814,710 000	Local	6,834,590 00	-19,880 00			
	7,000,000 00		6,814,710 00	Base	6 834,590 00	-19,880 00	0 00		-19,880 00

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1H	280993999	EURODOLLAR FUTURES	JUN02						
599	CXL	-28 08 Nov 2001	-6,814,710 000	Local	-6,834,590 00	19,880 00			
		-7,000,000 00	-6,814,710 00	Base	-6,834,590 00	19,880 00	0 00		19 880 00
WB1H	280993999	EURODOLLAR FUTURES	JUN02						
601		28 08 Nov 2001	6,814,710 000	Local	6,834,590 00	-19,880 00			
		7,000,000 00	6,814,710 00	Base	6,834,590 00	-19,880 00	0 00		-19,880 00
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
609		3 08 Aug 2001	719,603 400	Local	716,125 00	3,478 40			
		750,000 00	719,603 40	Base	716,125 00	3,478 40	0 00		3,478 40
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
609		2 08 Dec 2001	487,100 000	Local	478,825 00	8,275 00			
		500,000 00	487,100 00	Base	478,825 00	8,275 00	0 00		8 275 00
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
609	CXL	-2 08 Dec 2001	-487,100 000	Local	-478,825 00	-8,275 00			
		-500,000 00	-487,100 00	Base	-478,825 00	-8,275 00	0 00		-8,275 00
WB1Z	280993999	EURODOLLAR FUTURES	JUN02						
615		290 086 Jul 2001	69,381,050 000	Local	69,367,898 50	13,151 50			
		72,500,000 00	69,381,050 00	Base	69,367,898 50	13,151 50	0 00		13,151 50
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
620		2 08 Dec 2001	487,092 800	Local	478,825 00	8,267 80			
		500,000 00	487,092 80	Base	478,825 00	8,267 80	0 00		8,267 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
623		1 009 Jul 2001	239,005 300	Local	238,275 00	730 30			
		250,000 00	239,005 30	Base	238,275 00	730 30	0 00		730 30
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
625		5 08 Sep 2001	1,211,706 800	Local	1,197,450 00	14,256 80			
		1,250,000 00	1,211,706 80	Base	1,197,450 00	14,256 80	0 00		14,256 80

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	SI Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
644	6 07	Aug 2001	1,440,481 800	Local	1,430,814 60	9,667 20			
	1,500,000 00		1,440,481 80	Base	1,430,814 60	9,667 20	0 00		9 667 20
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
650	1 090	Jul 2001	239,180 300	Local	238,275 00	905 30			
	250,000 00		239,180 30	Base	238,275 00	905 30	0 00		905 30
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
656	5 06	Dec 2001	1,215,794 500	Local	1,197,750 00	18,044 50			
	1,250,000 00		1,215,794 50	Base	1,197,750 00	18,044 50	0 00		18,044 50
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
657	11 06	Dec 2001	2,674,885 400	Local	2,634,787 50	40,097 90			
	2,750,000 00		2,674,885 40	Base	2,634,787 50	40,097 90	0 00		40,097 90
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
662	7 00	Nov 2001	1,704,124 800	Local	1,676,937 50	27,187 30			
	1,750,000 00		1,704,124 80	Base	1,676,937 50	27,187 30	0 00		27,187 30
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
669	3 06	Dec 2001	731,426 700	Local	718,237 50	13,189 20			
	750,000 00		731,426 70	Base	718,237 50	13,189 20	0 00		13,189 20
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
670	9 06	Dec 2001	2 194,392 600	Local	2,169,112 50	25,280 10			
	2,250,000 00		2,194,392 60	Base	2,169,112 50	25,280 10	0 00		25,280 10
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
674	1 00	Sep 2001	242,455 300	Local	239,500 00	2,955 30			
	250,000 00		242,455 30	Base	239,500 00	2,955 30	0 00		2,955 30
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
686	1 00	Aug 2001	240,080 300	Local	238,022 40	2,057 90			
	250,000 00		240,080 30	Base	238 022 40	2,057 90	0 00		2,057 90

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
686	CXL	-1 00 Aug 2001	-240,080 300	Local	-238,022 40	-2,057 90			
		-250,000 00	-240,080 30	Base	-238,022 40	-2,057 90	0 00		-2 057 90
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
694		1 00 Aug 2001	240,092 800	Local	238,022 40	2,070 40			
		250,000 00	240,092 80	Base	238,022 40	2,070 40	0 00		2,070 40
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
695		1 00 Aug 2001	240,080 300	Local	238,022 40	2,057 90			
		250,000 00	240,080 30	Base	238,022 40	2,057 90	0 00		2,057 90
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
726		1 00 Aug 2001	239,955 300	Local	237,937 50	2 017 80			
		250,000 00	239,955 30	Base	237,937 50	2,017 80	0 00		2 017 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
741		8 06 Dec 2001	1,945,471 200	Local	1,916,350 00	29,121 20			
		2,000,000 00	1,945 471 20	Base	1,916,350 00	29,121 20	0 00		29,121 20
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
742		23 09 Dec 2001	5,593,517 200	Local	5,510,212 50	83,304 70			
		5,750,000 00	5,593,517 20	Base	5,510,212 50	83,304 70	0 00		83,304 70
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
746		1 00 Oct 2001	243,117 800	Local	239,512 50	3,605 30			
		250,000 00	243,117 80	Base	239,512 50	3,605 30	0 00		3,605 30
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
758		2 00 Aug 2001	480,060 600	Local	475,875 00	4,185 60			
		500,000 00	480,060 60	Base	475,875 00	4,185 60	0 00		4,185 60
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
795		2 00 Nov 2001	483,017 800	Local	479,125 00	3,892 80			
		500,000 00	483,017 80	Base	479,125 00	3,892 80	0 00		3,892 80



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
795	CXL	-2 08 Nov 2001	-483,017 800	Local	-479,125 00	-3,892 80			
		-500,000 00	-483,017 80	Base	-479,125 00	-3,892 80	0 00		-3,892 80
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
796		3 08 Aug 2001	720,315 900	Local	714,437 50	5,878 40			
		750,000 00	720 315 90	Base	714,437 50	5,878 40	0 00		5,878 40
WB1M	280993999	EURODOLLAR FUTURES	JUN02						
797		7 08 Nov 2001	1 700,362 300	Local	1,676,912 50	23,449 80			
		1,750,000 00	1,700,362 30	Base	1,676,912 50	23,449 80	0 00		23 449 80
<b>280993999 Total</b>									
			250,533,972 20	Local	249,930,331 11	603,641 09			
			250,533,972 20	Base	249,930,331 11	603,641 09	0 00		603,641 09
WB1Z	28099X910	EURODOLLAR FUTURES	SEP02						
076		539 08 Aug 2001	128 851,992 500	Local	128,781,031 80	70,960 70			
		134,750,000 00	128,851,992 50	Base	128,781,031 80	70,960 70	0 00		70,960 70
WB1Z	28099X910	EURODOLLAR FUTURES	SEP02						
114		8 08 Apr 2001	1,897,972 500	Local	1,902,251 10	-4,278 60			
		2,000,000 00	1,897,972 50	Base	1,902,251 10	-4,278 60	0 00		-4 278 60
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
133		5 07 Dec 2001	1,207,857 000	Local	1,197,462 50	10,394 50			
		1,250,000 00	1,207,857 00	Base	1,197,462 50	10,394 50	0 00		10,394 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
144		2 00 Dec 2001	484,789 200	Local	482,887 50	1,901 70			
		500,000 00	484,789 20	Base	482,887 50	1,901 70	0 00		1 901 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
144	CXL	-2 00 Dec 2001	-484 789 200	Local	-482,887 50	-1,901 70			
		-500,000 00	-484,789 20	Base	-482,887 50	-1,901 70	0 00		-1 901 70

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
145	2 00	Dec 2001	484,792 800	Local	482,887 50	1,905 30			
	500,000 00		484,792 80	Base	482,887 50	1,905 30	0 00		1,905 30
WB1Y	28099X910	EURODOLLAR FUTURES		SEP02					
154	177 08	Aug 2001	42,313,177 500	Local	42,289,872 35	23,305 15			
	44,250,000 00		42,313,177 50	Base	42,289,872 35	23,305 15	0 00		23,305 15
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
170	2 08	Nov 2001	483,842 800	Local	479,375 00	4,467 80			
	500,000 00		483,842 80	Base	479,375 00	4,467 80	0 00		4,467 80
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
188	1 03	Nov 2001	243,283 900	Local	239,687 50	3,596 40			
	250,000 00		243,283 90	Base	239,687 50	3,596 40	0 00		3,596 40
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
191	6 00	Dec 2001	1,452,428 400	Local	1,450,375 00	2,053 40			
	1,500,000 00		1,452,428 40	Base	1,450,375 00	2,053 40	0 00		2,053 40
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
213	70 00	May 2001	16,574,815 000	Local	16,588,113 88	-13,298 88			
	17,500 000 00		16,574,815 00	Base	16,588,113 88	-13,298 88	0 00		-13,298 88
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
213	4 00	Dec 2001	967,685 600	Local	957,662 50	10,023 10			
	1,000,000 00		967,685 60	Base	957,662 50	10,023 10	0 00		10,023 10
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
213	CXL	-70 00	May 2001 -16,574,815 000	Local	-16,588,113 88	13,298 88			
	-17,500,000 00		-16,574,815 00	Base	-16,588,113 88	13,298 88	0 00		13,298 88
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
214	70 00	May 2001	16,574,775 000	Local	16,588,113 88	-13,338 88			
	17,500,000 00		16,574,775 00	Base	16,588,113 88	-13,338 88	0 00		-13,338 88

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost					
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
215	1 00	Dec 2001	241,933 900	Local	239,500 00	2,433 90			
	250,000 00		241,933 90	Base	239,500 00	2,433 90	0 00		2 433 90
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02						
228	130 00	Sep 2001	31,145,725 000	Local	31,110,574 86	35,150 14			
	32,500,000 00		31,145,725 00	Base	31,110,574 86	35,150 14	0 00		35 150 14
WB1Z	28099X910	EURODOLLAR FUTURES	SEP02						
241	25 00	May 2001	5,918,000 000	Local	5,914,012 50	3,987 50			
	6,250,000 00		5,918 000 00	Base	5,914,012 50	3,987 50	0 00		3,987 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
253	2 00	Dec 2001	484,442 800	Local	479,487 50	4,955 30			
	500,000 00		484,442 80	Base	479,487 50	4,955 30	0 00		4 955 30
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
254	2 00	Dec 2001	484,567 800	Local	480,062 50	4,505 30			
	500,000 00		484,567 80	Base	480,062 50	4 505 30	0 00		4 505 30
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
264	1 00	Dec 2001	242,258 900	Local	241,875 00	383 90			
	250,000 00		242,258 90	Base	241,875 00	383 90	0 00		383 90
WB1E	28099X910	EURODOLLAR FUTURES	SEP02						
283	75 00	Aug 2001	17,972,944 500	Local	17,792,812 50	180,132 00			
	18,750,000 00		17,972,944 50	Base	17,792,812 50	180,132 00	0 00		180,132 00
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
289	1 00	Nov 2001	241,871 400	Local	239,687 50	2,183 90			
	250,000 00		241,871 40	Base	239,687 50	2 183 90	0 00		2,183 90
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
290	1 00	Nov 2001	241,883 900	Local	239,637 50	2,246 40			
	250 000 00		241,883 90	Base	239 637 50	2,246 40	0 00		2,246 40

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Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1H	28099X910	EURODOLLAR FUTURES		SEP02					
297		88 000	Apr 2001	20,881,960 000	Local	20,924,855 16			
		22,000,000 00		20,881,960 00	Base	20,924,855 16	-42,895 16	0 00	-42,895 16
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
310		279 00	Dec 2001	67,638,667 500	Local	68,029,207 50			
		69,750,000 00		67,638,667 50	Base	68,029,207 50	-390,540 00	0 00	-390,540 00
WB1H	28099X910	EURODOLLAR FUTURES		SEP02					
324		75 000	Apr 2001	17,793,525 000	Local	17,768,722 28			
		18,750,000 00		17,793,525 00	Base	17,768,722 28	24,802 72	0 00	24,802 72
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
329		2 00	Dec 2001	485,267 800	Local	480,150 00			
		500,000 00		485,267 80	Base	480,150 00	5,117 80	0 00	5 117 80
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
350		663 00	Sep 2001	158,843,197 500	Local	158,627,727 47			
		165,750,000 00		158,843,197 50	Base	158,627,727 47	215,470 03	0 00	215,470 03
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
390		300 00	Dec 2001	72,684,750 000	Local	72,521,296 25			
		75,000,000 00		72,684,750 00	Base	72,521,296 25	163,453 75	0 00	163,453 75
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
401		2 00	Dec 2001	485,267 800	Local	482,200 00			
		500,000 00		485,267 80	Base	482,200 00	3,067 80	0 00	3,067 80
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
401	CXL	-2 00	Dec 2001	-485,267 800	Local	-482,200 00			
		-500,000 00		-485,267 80	Base	-482,200 00	-3,067 80	0 00	-3,067 80
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
426		1 00	Dec 2001	242,083 900	Local	241,100 00			
		250,000 00		242,083 90	Base	241,100 00	983 90	0 00	983 90

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
429	1 00	Dec 2001	242,008 900	Local	241,100 00	908 90			
	250,000 00		242,008 90	Base	241,100 00	908 90	0 00		908 90
WB1E	28099X910	EURODOLLAR FUTURES	SEP02						
478	75 00	Sep 2001	18,065,757 000	Local	17,766,562 50	299,194 50			
	18,750,000 00		18,065,757 00	Base	17,766,562 50	299,194 50	0 00		299,194 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
511	18 00	Sep 2001	4,338 320 400	Local	4,295,200 00	43,120 40			
	4,500,000 00		4,338,320 40	Base	4,295,200 00	43,120 40	0 00		43 120 40
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
542	2 00	Dec 2001	484,642 800	Local	479,375 00	5,267 80			
	500,000 00		484,642 80	Base	479,375 00	5,267 80	0 00		5,267 80
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02						
552	46 00	Apr 2001	10,913,357 520	Local	10,937,966 48	-24,608 96			
	11,500,000 00		10,913,357 52	Base	10 937,966 48	-24,608 96	0 00		-24,608 96
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
558	14 000	Oct 2001	3,391,049 200	Local	3,347,487 50	43,561 70			
	3,500,000 00		3,391,049 20	Base	3,347,487 50	43,561 70	0 00		43,561 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
558	CXL	-14 000	Oct 2001	-3,391,049 200	Local	-3,347,487 50	-43,561 70		
	-3,500 000 00		-3,391 049 20	Base	-3,347,487 50	-43,561 70	0 00		-43,561 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
559	14 000	Oct 2001	3,390,874 200	Local	3,346,200 00	44,674 20			
	3,500,000 00		3 390,874 20	Base	3,346,200 00	44 674 20	0 00		44,674 20
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
559	CXL	-14 000	Oct 2001	-3,390,874 200	Local	-3,346,200 00	-44,674 20		
	-3,500,000 00		-3,390,874 20	Base	-3,346,200 00	-44,674 20	0 00		-44,674 20

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Lot		Contracts	Trd Date	Notional	Notional	Future Gr/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls		Net Base Future Gr/Ls
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
560		4 000	Oct 2001	968,771 200	Local	956,662 50			
		1,000,000 00		968,771 20	Base	956,662 50	12,108 70	0 00	12,108 70
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
560		CXL	-4 000 Oct 2001	-968,771 200	Local	-956,662 50			
		-1,000,000 00		-968,771 20	Base	-956,662 50	-12,108 70	0 00	-12,108 70
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
561		10 000	Oct 2001	2,421,678 000	Local	2,390,637 50			
		2,500,000 00		2,421,678 00	Base	2,390,637 50	31,040 50	0 00	31,040 50
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
561		CXL	-10 000 Oct 2001	-2,421,678 000	Local	-2,390,637 50			
		-2,500,000 00		-2,421,678 00	Base	-2,390,637 50	-31,040 50	0 00	-31,040 50
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
562		18 000	Oct 2001	4,359,245 400	Local	4,305,687 50			
		4,500,000 00		4,359,245 40	Base	4,305,687 50	53,557 90	0 00	53,557 90
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
562		CXL	-18 000 Oct 2001	-4,359,245 400	Local	-4,305,687 50			
		-4,500,000 00		-4,359,245 40	Base	-4,305,687 50	-53,557 90	0 00	-53,557 90
WB1E	28099X910	EURODOLLAR FUTURES		SEP02					
567		75 008	Jul 2001	17,849,194 500	Local	17,785,312 50			
		18,750,000 00		17,849,194 50	Base	17,785,312 50	63,882 00	0 00	63,882 00
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
568		1 08	Sep 2001	241,005 300	Local	238,750 00			
		250,000 00		241,005 30	Base	238,750 00	2,255 30	0 00	2,255 30
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
568		CXL	-1 08 Sep 2001	-241,005 300	Local	-238,750 00			
		-250,000 00		-241,005 30	Base	-238,750 00	-2,255 30	0 00	-2,255 30

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
570	1 00	Sep 2001	241,005 300	Local	238,750 00	2,255 30			
	250,000 00		241,005 30	Base	238,750 00	2,255 30	0 00		2,255 30
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
574	14 000	Oct 2001	3,391,049 200	Local	3,347,487 50	43,561 70			
	3,500,000 00		3,391,049 20	Base	3,347,487 50	43,561 70	0 00		43,561 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
574	CXL -14 000	Oct 2001	-3,391,049 200	Local	-3,347,487 50	-43,561 70			
	-3,500,000 00		-3,391,049 20	Base	-3,347,487 50	-43,561 70	0 00		-43,561 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
575	14 000	Oct 2001	3,390,874 200	Local	3,346,200 00	44,674 20			
	3,500,000 00		3,390,874 20	Base	3,346,200 00	44,674 20	0 00		44,674 20
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
575	CXL -14 000	Oct 2001	-3,390,874 200	Local	-3,346,200 00	-44,674 20			
	-3,500 000 00		-3,390,874 20	Base	-3,346,200 00	-44,674 20	0 00		-44,674 20
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
576	4 000	Oct 2001	968,771 200	Local	956,662 50	12,108 70			
	1,000,000 00		968,771 20	Base	956,662 50	12,108 70	0 00		12,108 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
576	CXL -4 000	Oct 2001	-968,771 200	Local	-956,662 50	-12,108 70			
	-1,000,000 00		-968,771 20	Base	-956,662 50	-12,108 70	0 00		-12,108 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
577	10 000	Oct 2001	2,421,678 000	Local	2,390,637 50	31,040 50			
	2,500,000 00		2,421,678 00	Base	2,390,637 50	31,040 50	0 00		31,040 50
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
577	CXL -10 000	Oct 2001	-2 421,678 000	Local	-2,390,637 50	-31,040 50			
	-2,500,000 00		-2 421,678 00	Base	-2,390,637 50	-31,040 50	0 00		-31,040 50

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
578	18 000	Oct 2001	4,359,245 400	Local	4,305,687 50	53,557 90			
	4,500,000 00		4,359,245 40	Base	4,305,687 50	53,557 90	0 00		53,557 90
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
578	CXL -18 000	Oct 2001	-4,359,245 400	Local	-4,305,687 50	-53,557 90			
	-4,500,000 00		-4,359,245 40	Base	-4,305,687 50	-53,557 90	0 00		-53,557 90
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
582	14 000	Oct 2001	3,391,049 200	Local	3,347,487 50	43,561 70			
	3,500,000 00		3,391,049 20	Base	3,347,487 50	43,561 70	0 00		43 561 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
582	CXL -14 000	Oct 2001	-3,391,049 200	Local	-3,347,487 50	-43,561 70			
	-3,500,000 00		-3,391,049 20	Base	-3,347,487 50	-43,561 70	0 00		-43,561 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
583	14 000	Oct 2001	3,390 874 200	Local	3,346,200 00	44,674 20			
	3,500,000 00		3,390,874 20	Base	3,346,200 00	44,674 20	0 00		44,674 20
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
583	CXL -14 000	Oct 2001	-3,390,874 200	Local	-3,346,200 00	-44,674 20			
	-3,500,000 00		-3,390,874 20	Base	-3,346,200 00	-44,674 20	0 00		-44,674 20
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
584	4 000	Oct 2001	968,771 200	Local	956,662 50	12,108 70			
	1,000,000 00		968,771 20	Base	956,662 50	12,108 70	0 00		12,108 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
584	CXL -4 000	Oct 2001	-968,771 200	Local	-956,662 50	-12,108 70			
	-1,000,000 00		-968,771 20	Base	-956,662 50	-12,108 70	0 00		-12 108 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
585	10 000	Oct 2001	2,421 678 000	Local	2,390,637 50	31,040 50			
	2,500,000 00		2,421,678 00	Base	2,390,637 50	31,040 50	0 00		31,040 50



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
585	CXL	-10 000 Oct 2001	-2,421,678 000	Local	-2,390,637 50	-31,040 50			
		-2,500,000 00	-2,421,678 00	Base	-2,390,637 50	-31,040 50	0 00		-31,040 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
586		18 000 Oct 2001	4,359,245 400	Local	4,305,687 50	53,557 90			
		4,500,000 00	4,359,245 40	Base	4,305,687 50	53,557 90	0 00		53,557 90
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
586		1 00 Dec 2001	242,046 400	Local	241,100 00	946 40			
		250,000 00	242,046 40	Base	241,100 00	946 40	0 00		946 40
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
586	CXL	-18 000 Oct 2001	-4,359,245 400	Local	-4,305,687 50	-53 557 90			
		-4,500,000 00	-4,359,245 40	Base	-4,305,687 50	-53,557 90	0 00		-53,557 90
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02						
589		47 00 Dec 2001	11,394 327 500	Local	11,461,185 00	-66,857 50			
		11,750,000 00	11,394,327 50	Base	11,461,185 00	-66 857 50	0 00		-66,857 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
589		14 000 Oct 2001	3,391,049 200	Local	3,347,487 50	43,561 70			
		3,500,000 00	3,391,049 20	Base	3,347,487 50	43,561 70	0 00		43 561 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
590		14 000 Oct 2001	3,390,874 200	Local	3,346,200 00	44,674 20			
		3,500,000 00	3,390,874 20	Base	3,346,200 00	44,674 20	0 00		44,674 20
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
591		4 000 Oct 2001	968,771 200	Local	956,662 50	12,108 70			
		1,000,000 00	968,771 20	Base	956,662 50	12,108 70	0 00		12 108 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
592		10 000 Oct 2001	2,421,678 000	Local	2,390,637 50	31,040 50			
		2,500,000 00	2 421,678 00	Base	2,390,637 50	31 040 50	0 00		31,040 50

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	28099X910	EURODOLLAR FUTURES	SEP02		
593	18 00	Oct 2001	4,359,245 400	Local	4,305,687 50
	4,500,000 00		4,359,245 40	Base	4,305,687 50
					53,557 90
					53,557 90
					0 00
					53,557 90
WB1H	28099X910	EURODOLLAR FUTURES	SEP02		
607	176 08	Aug 2001	42,074,120 000	Local	42,050,942 12
	44,000,000 00		42,074,120 00	Base	42,050,942 12
					23,177 88
					23,177 88
					0 00
					23,177 88
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02		
610	50 08	Dec 2001	12,114,125 000	Local	12,086,835 86
	12,500,000 00		12,114,125 00	Base	12,086,835 86
					27,289 14
					27,289 14
					0 00
					27,289 14
WB1M	28099X910	EURODOLLAR FUTURES	SEP02		
610	1 00	Dec 2001	241,850 000	Local	241,150 00
	250,000 00		241,850 00	Base	241,150 00
					700 00
					700 00
					0 00
					700 00
WB1M	28099X910	EURODOLLAR FUTURES	SEP02		
610	CXL	1 00	Dec 2001	-241,850 000	Local
	-250,000 00		-241,850 00	Base	-241,150 00
					-700 00
					-700 00
					0 00
					-700 00
WB1M	28099X910	EURODOLLAR FUTURES	SEP02		
619	1 00	Dec 2001	241,846 400	Local	241,150 00
	250,000 00		241,846 40	Base	241,150 00
					696 40
					696 40
					0 00
					696 40
WB1E	28099X910	EURODOLLAR FUTURES	SEP02		
634	100 08	Jul 2001	23,862,676 000	Local	23,716,250 00
	25,000,000 00		23,862,676 00	Base	23,716,250 00
					146,426 00
					146,426 00
					0 00
					146,426 00
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02		
653	327 08	May 2001	77,427,877 500	Local	77,494,148 36
	81,750,000 00		77,427,877 50	Base	77,494,148 36
					-66,270 86
					-66,270 86
					0 00
					-66,270 86
WB1M	28099X910	EURODOLLAR FUTURES	SEP02		
658	8 08	Dec 2001	1,933,371 200	Local	1,917,350 00
	2,000,000 00		1,933,371 20	Base	1,917,350 00
					16,021 20
					16,021 20
					0 00
					16,021 20

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base	Future Gn/Ls
WB1Y	28099X910	EURODOLLAR FUTURES	SEP02						
669		133 00 May 2001	31,483,760 000	Local	31,462,627 30	21,132 70			
		33,250,000 00	31,483,760 00	Base	31,462,627 30	21,132 70	0 00		21,132 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
675		4 00 Dec 2001	968,935 600	Local	964,900 00	4,035 60			
		1,000,000 00	968,935 60	Base	964,900 00	4,035 60	0 00		4 035 60
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
691		1 00 Aug 2001	240,092 800	Local	238,750 00	1,342 80			
		250,000 00	240,092 80	Base	238,750 00	1,342 80	0 00		1,342 80
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
691		CXL -1 00 Aug 2001	-240,092 800	Local	-238,750 00	-1,342 80			
		-250,000 00	-240,092 80	Base	-238,750 00	-1,342 80	0 00		-1,342 80
WB1H	28099X910	EURODOLLAR FUTURES	SEP02						
703		77 00 May 2001	18,232,252 500	Local	18,238,797 50	-6,545 00			
		19,250,000 00	18,232,252 50	Base	18,238,797 50	-6,545 00	0 00		-6,545 00
WB1H	28099X910	EURODOLLAR FUTURES	SEP02						
711		47 00 Dec 2001	11,394,327 500	Local	11,461,185 00	-66,857 50			
		11,750 000 00	11,394,327 50	Base	11,461,185 00	-66,857 50	0 00		-66,857 50
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
716		4 00 Dec 2001	970,285 600	Local	965,350 00	4,935 60			
		1,000,000 00	970,285 60	Base	965,350 00	4,935 60	0 00		4 935 60
WB1H	28099X910	EURODOLLAR FUTURES	SEP02						
744		107 00 Sep 2001	25,635,327 500	Local	25,600,547 42	34,780 08			
		26,750,000 00	25,635,327 50	Base	25,600,547 42	34,780 08	0 00		34,780 08
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
744		1 00 Dec 2001	241,633 900	Local	239,662 50	1,971 40			
		250,000 00	241,633 90	Base	239,662 50	1,971 40	0 00		1,971 40

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1H	28099X910	EURODOLLAR FUTURES	SEP02						
746	132 00	May 2001	31,247,040 000	Local	31,226,022 30	21,017 70			
	33,000,000 00		31,247,040 00	Base	31,226,022 30	21,017 70	0 00		21,017 70
WB1M	28099X910	EURODOLLAR FUTURES	SEP02						
771	2 00	Dec 2001	484,542 800	Local	482,487 50	2,055 30			
	500,000 00		484,542 80	Base	482,487 50	2,055 30	0 00		2,055 30
WB1Z	28099X910	EURODOLLAR FUTURES	SEP02						
798	500 00	Aug 2001	119,610 000 000	Local	119,527,500 00	82,500 00			
	125,000,000 00		119,610,000 00	Base	119,527,500 00	82,500 00	0 00		82,500 00
<b>28099X910 Total</b>									
			1,066,245,287 72	Local	1,065,168,409 99	1,076,877 73			
			1,066,245,287 72	Base	1,065,168,409 99	1,076,877 73	0 00		1,076,877 73
WB1Q	28099X928	EURODOLLAR FUTURES	DEC02						
04	12 00	Feb 2001	2,834,052 000	Local	2,827,522 98	6,529 02			
	3,000,000 00		2,834,052 00	Base	2,827,522 98	6,529 02	0 00		6,529 02
WB1Q	28099X928	EURODOLLAR FUTURES	DEC02						
025	17 00	Feb 2001	4,017,329 500	Local	4,008,075 74	9,253 76			
	4,250,000 00		4,017,329 50	Base	4,008,075 74	9,253 76	0 00		9,253 76
WB1Q	28099X928	EURODOLLAR FUTURES	DEC02						
478	22 00	Nov 2001	5,299,332 500	Local	5,313,425 50	-14,093 00			
	5,500,000 00		5,299,332 50	Base	5,313,425 50	-14,093 00	0 00		-14,093 00
WB1Q	28099X928	EURODOLLAR FUTURES	DEC02						
483	21 00	Nov 2001	5,063,541 000	Local	5,053,340 25	10,200 75			
	5,250,000 00		5,063,541 00	Base	5,053,340 25	10,200 75	0 00		10,200 75
WB1Q	28099X928	EURODOLLAR FUTURES	DEC02						
552	20 00	Nov 2001	4,815,170 000	Local	4,806,767 50	8,402 50			
	5,000,000 00		4,815,170 00	Base	4,806,767 50	8,402 50	0 00		8,402 50

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1E	28099X928	EURODOLLAR FUTURES	DEC02		
727	180 00	Dec 2001	43,389,316 800	Local	43,198,500 00
	45,000,000 00		43,389,316 80	Base	43,198,500 00
					190,816 80
					190,816 80
					0 00
					190 816 80
	<b>28099X928 Total</b>				
			65,418,741 80	Local	65,207,631 97
			65,418,741 80	Base	65,207,631 97
					211,109 83
					211,109 83
					0 00
					211,109 83
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
020	3 00	Jan 2001	711,653 400	Local	705,529 11
	750,000 00		711,653 40	Base	705,529 11
					6,124 29
					6,124 29
					0 00
					6,124 29
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
102	2 00	Jan 2001	474,510 600	Local	470,352 74
	500,000 00		474,510 60	Base	470,352 74
					4,157 86
					4,157 86
					0 00
					4,157 86
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
118	10 00	Jan 2001	2,361,928 000	Local	2,349,125 00
	2,500,000 00		2,361,928 00	Base	2,349,125 00
					12,803 00
					12,803 00
					0 00
					12,803 00
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
119	10 00	Jan 2001	2,361,678 000	Local	2,349,125 00
	2,500,000 00		2,361,678 00	Base	2,349,125 00
					12,553 00
					12,553 00
					0 00
					12,553 00
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
166	2 00	Jan 2001	475,260 600	Local	470,352 74
	500,000 00		475,260 60	Base	470,352 74
					4,907 86
					4,907 86
					0 00
					4,907 86
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
260	1 00	Feb 2001	237,930 300	Local	235,176 37
	250,000 00		237,930 30	Base	235,176 37
					2,753 93
					2,753 93
					0 00
					2,753 93
WB1M	29899N953	EURODOLLAR FUTURES	JUN01		
502	16 00	Mar 2001	3,812,800 000	Local	3,762,821 95
	4,000,000 00		3,812,800 00	Base	3,762,821 95
					49,978 05
					49 978 05
					0 00
					49,978 05

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
503	1 00	Mar 2001	238,287 500	Local	235,176 37	3,111 13			
	250,000 00		238,287 50	Base	235,176 37	3,111 13	0 00		3,111 13
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
504	91 00	Mar 2001	21,682 247 400	Local	21,487,635 51	194,611 89			
	22 750,000 00		21,682,247 40	Base	21,487,635 51	194,611 89	0 00		194 611 89
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
544	4 00	Jan 2001	947,821 200	Local	939,650 00	8,171 20			
	1,000,000 00		947,821 20	Base	939,650 00	8,171 20	0 00		8,171 20
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
553	20 00	Mar 2001	4,771,356 000	Local	4,752,800 00	18,556 00			
	5,000,000 00		4,771,356 00	Base	4,752,800 00	18,556 00	0 00		18,556 00
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
554	31 00	Mar 2001	7,393,664 300	Local	7,360,937 50	32,726 80			
	7,750,000 00		7,393,664 30	Base	7,360,937 50	32,726 80	0 00		32,726 80
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
555	2 00	Mar 2001	476,976 800	Local	475,450 00	1,526 80			
	500,000 00		476,976 80	Base	475,450 00	1,526 80	0 00		1,526 80
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
555	CXL	-2 00	Mar 2001	Local	-475,450 00	-1,526 80			
	-500,000 00		-476,976 80	Base	-475 450 00	-1,526 80	0 00		-1,526 80
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
556	2 00	Mar 2001	477,235 600	Local	475,537 50	1,698 10			
	500,000 00		477,235 60	Base	475,537 50	1,698 10	0 00		1 698 10
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
556	CXL	-2 00	Mar 2001	Local	-475,537 50	-1,698 10			
	-500,000 00		-477,235 60	Base	-475,537 50	-1,698 10	0 00		-1 698 10

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls			Net Base Future Gn/Ls	
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
563	10 00	Mar 2001	2,385,553 000	Local	2,378,387 50	7,165 50			
	2,500,000 00		2,385,553 00	Base	2,378,387 50	7 165 50	0 00		7,165 50
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
563	CXL -10 00	Mar 2001	-2,385,553 000	Local	-2,378,387 50	-7,165 50			
	-2,500,000 00		-2,385,553 00	Base	-2,378,387 50	-7,165 50	0 00		-7,165 50
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
618	2 00	Mar 2001	477,235 600	Local	475,450 00	1,785 60			
	500,000 00		477,235 60	Base	475,450 00	1,785 60	0 00		1,785 60
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
619	10 00	Mar 2001	2,385,553 000	Local	2,377,975 00	7,578 00			
	2,500,000 00		2,385,553 00	Base	2,377,975 00	7,578 00	0 00		7,578 00
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
620	2 00	Mar 2001	477,185 600	Local	475,950 00	1,235 60			
	500,000 00		477,185 60	Base	475,950 00	1,235 60	0 00		1 235 60
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
624	2 00	Jan 2001	474,135 600	Local	469,825 00	4,310 60			
	500,000 00		474,135 60	Base	469,825 00	4,310 60	0 00		4,310 60
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
630	4 00	Jan 2001	947,771 200	Local	939,650 00	8 121 20			
	1,000,000 00		947,771 20	Base	939,650 00	8,121 20	0 00		8 121 20
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
657	14 00	Mar 2001	3,343,449 200	Local	3,332,812 50	10,636 70			
	3,500,000 00		3,343,449 20	Base	3,332,812 50	10,636 70	0 00		10,636 70
WB1M 29899N953	EURODOLLAR FUTURES			JUN01					
658	1 00	Mar 2001	238 692 800	Local	238,175 00	517 80			
	250,000 00		238,692 80	Base	238,175 00	517 80	0 00		517 80

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
659	21 <del>05</del> Mar 2001	5,014,911 300	Local	5,003,300 00	11,611 30				
	5,250,000 00	5,014,911 30	Base	5 003,300 00	11,611 30	0 00			11 611 30
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
664	1 <del>05</del> Mar 2001	238,792 800	Local	238,200 00	592 80				
	250,000 00	238,792 80	Base	238,200 00	592 80	0 00			592 80
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
665	17 <del>05</del> Mar 2001	4,059,052 600	Local	4,048,562 50	10,490 10				
	4,250,000 00	4,059,052 60	Base	4,048,562 50	10,490 10	0 00			10,490 10
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
676	2 <del>05</del> Jan 2001	474,385 600	Local	470,088 87	4,296 73				
	500,000 00	474,385 60	Base	470,088 87	4,296 73	0 00			4,296 73
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
714	1 <del>05</del> Jan 2001	237,517 800	Local	235,176 37	2,341 43				
	250,000 00	237,517 80	Base	235,176 37	2,341 43	0 00			2,341 43
WB1M	29899N953	EURODOLLAR FUTURES	JUN01						
779	1 <del>05</del> Jan 2001	237 617 800	Local	235 176 37	2,441 43				
	250,000 00	237,617 80	Base	235,176 37	2,441 43	0 00			2,441 43
<b>29899N953 Total</b>									
		64,075,438 20	Local	63,659,023 90	416,414 30				
		64,075,438 20	Base	63,659,023 90	416 414 30	0 00			416,414 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
019	1 <del>05</del> Mar 2001	238,655 300	Local	237,875 00	780 30				
	250,000 00	238,655 30	Base	237,875 00	780 30	0 00			780 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
029	1 <del>05</del> Apr 2001	238,655 300	Local	237,875 00	780 30				
	250,000 00	238,655 30	Base	237,875 00	780 30	0 00			780 30



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
030	2 007 Jul 2001	480,585 600	Local	476,537 50	4,048 10				
	500,000 00	480,585 60	Base	476,537 50	4,048 10	0 00			4,048 10
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
032	3 008 Nov 2001	735,551 700	Local	716,537 50	19,014 20				
	750,000 00	735 551 70	Base	716,537 50	19,014 20	0 00			19 014 20
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
033	12 008 Nov 2001	2,942,356 800	Local	2,871,125 00	71,231 80				
	3,000 000 00	2 942,356 80	Base	2,871,125 00	71,231 80	0 00			71 231 80
WB1H	29899N961	EURODOLLAR FUTURES	MAR02						
039	93 008 Mar 2001	22,144,897 280	Local	22 059,360 29	85,536 99				
	23,250 000 00	22,144,897 28	Base	22,059,360 29	85,536 99	0 00			85,536 99
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
075	4 007 Nov 2001	975,985 600	Local	973,450 00	2,535 60				
	1,000 000 00	975,985 60	Base	973,450 00	2,535 60	0 00			2,535 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
075	2 000 Jul 2001	480,660 600	Local	476,850 00	3,810 60				
	500,000 00	480,660 60	Base	476,850 00	3,810 60	0 00			3,810 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
076	5 007 Nov 2001	1,219,919 500	Local	1,217,600 00	2,319 50				
	1,250,000 00	1,219,919 50	Base	1,217,600 00	2,319 50	0 00			2,319 50
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
087	1 002 Mar 2001	238,755 300	Local	237,875 00	880 30				
	250,000 00	238,755 30	Base	237,875 00	880 30	0 00			880 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
101	5 009 Nov 2001	1,225,732 000	Local	1,198,287 50	27,444 50				
	1,250 000 00	1 225 732 00	Base	1,198,287 50	27,444 50	0 00			27 444 50

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
105	1 081	Jul 2001	240,380 300	Local	238,612 50	1,767 80			
	250,000 00		240,380 30	Base	238,612 50	1,767 80	0 00		1,767 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
110	1 00	Mar 2001	238,705 300	Local	237,875 00	830 30			
	250,000 00		238,705 30	Base	237,875 00	830 30	0 00		830 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
130	10 00	Dec 2001	2,447,714 000	Local	2,441,562 50	6,151 50			
	2,500 000 00		2,447,714 00	Base	2,441,562 50	6,151 50	0 00		6 151 50
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
147	2 00	Dec 2001	489,967 800	Local	488,900 00	1,067 80			
	500 000 00		489,967 80	Base	488,900 00	1,067 80	0 00		1,067 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
179	9 00	Nov 2001	2,205,192 600	Local	2,155,225 00	49,967 60			
	2,250,000 00		2,205,192 60	Base	2,155,225 00	49,967 60	0 00		49 967 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
180	1 00	Nov 2001	245,033 900	Local	238,850 00	6,183 90			
	250,000 00		245,033 90	Base	238,850 00	6,183 90	0 00		6 183 90
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
181	5 00	Nov 2001	1,225,232 000	Local	1,195,300 00	29,932 00			
	1,250,000 00		1,225,232 00	Base	1,195,300 00	29,932 00	0 00		29,932 00
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
181	1 00	May 2001	238,230 300	Local	238,125 00	105 30			
	250,000 00		238,230 30	Base	238,125 00	105 30	0 00		105 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
185	1 00	Mar 2001	238,517 800	Local	237,875 00	642 80			
	250,000 00		238,517 80	Base	237,875 00	642 80	0 00		642 80

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
195	20 00	Dec 2001	4,898,428 000	Local	4,892,873 70	5,554 30			
	5,000,000 00		4,898,428 00	Base	4,892,873 70	5 554 30	0 00		5,554 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
212	9 00	Dec 2001	2,204,180 100	Local	2,196,787 50	7,392 60			
	2,250,000 00		2,204,180 10	Base	2,196,787 50	7,392 60	0 00		7,392 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
235	1 00	Mar 2001	238,817 800	Local	237,875 00	942 80			
	250,000 00		238,817 80	Base	237,875 00	942 80	0 00		942 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
250	2 00	Dec 2001	490,117 800	Local	488,175 00	1,942 80			
	500,000 00		490,117 80	Base	488,175 00	1,942 80	0 00		1,942 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
250	CXL	-2 00	Dec 2001	-490,117 800	Local	-488,175 00	-1,942 80		
	-500,000 00		-490,117 80	Base	-488,175 00	-1,942 80	0 00		-1,942 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
252	2 00	Dec 2001	490 117 800	Local	488,175 00	1,942 80			
	500,000 00		490,117 80	Base	488,175 00	1,942 80	0 00		1,942 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
260	2 00	Nov 2001	489 742 800	Local	478,687 50	11,055 30			
	500,000 00		489,742 80	Base	478,687 50	11,055 30	0 00		11,055 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
261	5 00	Nov 2001	1,224,544 500	Local	1,197,462 50	27,082 00			
	1,250,000 00		1,224,544 50	Base	1,197,462 50	27,082 00	0 00		27,082 00
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
262	4 00	Nov 2001	979,685 600	Local	958,087 50	21,598 10			
	1,000 000 00		979,685 60	Base	958,087 50	21,598 10	0 00		21,598 10

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
267	7 <del>Q8</del> Dec 2001	1,714,974 800	Local	1,712,775 20	2,199 60				
	1,750,000 00	1,714,974 80	Base	1,712,775 20	2,199 60	0 00			2,199 60
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
268	1 <del>Q7</del> Apr 2001	238,455 300	Local	238,125 00	330 30				
	250,000 00	238,455 30	Base	238,125 00	330 30	0 00			330 30
WB1H 29899N961	EURODOLLAR FUTURES	MAR02							
281	148 <del>Q7</del> Apr 2001	35,228 810 000	Local	35,219,177 42	9,632 58				
	37,000,000 00	35,228,810 00	Base	35,219,177 42	9,632 58	0 00			9,632 58
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
313	9 <del>Q8</del> Oct 2001	2,196,272 700	Local	2,146,037 50	50,235 20				
	2,250,000 00	2,196,272 70	Base	2,146,037 50	50,235 20	0 00			50,235 20
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
325	3 <del>Q8</del> Aug 2001	721,253 400	Local	715,950 00	5,303 40				
	750,000 00	721,253 40	Base	715,950 00	5,303 40	0 00			5,303 40
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
334	1 <del>Q8</del> Oct 2001	244,417 800	Local	238,512 50	5,905 30				
	250,000 00	244,417 80	Base	238,512 50	5,905 30	0 00			5 905 30
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
339	4 <del>Q8</del> Nov 2001	977,935 600	Local	959,000 00	18,935 60				
	1,000,000 00	977,935 60	Base	959,000 00	18,935 60	0 00			18,935 60
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
343	42 <del>Q8</del> Nov 2001	10,267,798 800	Local	10,100,862 50	166,936 30				
	10,500,000 00	10,267,798 80	Base	10,100,862 50	166,936 30	0 00			166,936 30
WB1M 29899N961	EURODOLLAR FUTURES	MAR02							
348	1 <del>Q8</del> Apr 2001	238,755 300	Local	237,875 00	880 30				
	250,000 00	238,755 30	Base	237,875 00	880 30	0 00			880 30

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
439		27 08 Nov 2001	6,524,452 800	Local	6,505,837 50	18,615 30			
		6,750,000 00	6,524,452 80	Base	6,505,837 50	18,615 30	0 00		18,615 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
439	CXL	-27 08 Nov 2001	-6,524,452 800	Local	-6,505,837 50	-18,615 30			
		-6,750,000 00	-6,524,452 80	Base	-6,505,837 50	-18,615 30	0 00		-18 615 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
443		2 08 Nov 2001	488,267 800	Local	482,475 00	5,792 80			
		500,000 00	488,267 80	Base	482,475 00	5 792 80	0 00		5,792 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
443	CXL	-2 08 Nov 2001	-488,267 800	Local	-482,475 00	-5,792 80			
		-500,000 00	-488 267 80	Base	-482,475 00	-5,792 80	0 00		-5,792 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
445		2 08 Nov 2001	488,267 800	Local	481,750 00	6,517 80			
		500 000 00	488,267 80	Base	481,750 00	6,517 80	0 00		6,517 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
446		27 08 Nov 2001	6,591,952 800	Local	6,506,562 50	85,390 30			
		6,750,000 00	6,591,952 80	Base	6,506,562 50	85,390 30	0 00		85,390 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
537		1 00 Apr 2001	238,892 800	Local	237,875 00	1,017 80			
		250,000 00	238,892 80	Base	237,875 00	1,017 80	0 00		1,017 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
573		1 00 Apr 2001	238,405 300	Local	237,875 00	530 30			
		250,000 00	238,405 30	Base	237,875 00	530 30	0 00		530 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
585		1 08 Dec 2001	244,796 400	Local	244,087 50	708 90			
		250,000 00	244,796 40	Base	244,087 50	708 90	0 00		708 90

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
589	10 00	Nov 2001	2,441,714 000	Local	2,412,375 00	29,339 00			
	2,500,000 00		2,441,714 00	Base	2,412,375 00	29,339 00	0 00		29 339 00
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
593	16 00	Nov 2001	3,906,542 400	Local	3,856,425 00	50,117 40			
	4 000 000 00		3,906,542 40	Base	3,856,425 00	50,117 40	0 00		50,117 40
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
612	6 00	Dec 2001	1,468,628 400	Local	1,464,525 00	4,103 40			
	1,500,000 00		1,468,628 40	Base	1,464,525 00	4,103 40	0 00		4,103 40
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
621	4 000	Jul 2001	959,771 200	Local	952,500 00	7,271 20			
	1,000 000 00		959,771 20	Base	952,500 00	7,271 20	0 00		7,271 20
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
637	1 00	Dec 2001	244,921 400	Local	243,625 00	1,296 40			
	250,000 00		244,921 40	Base	243,625 00	1,296 40	0 00		1,296 40
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
643	1 00	Aug 2001	240,842 800	Local	238,787 50	2,055 30			
	250,000 00		240,842 80	Base	238,787 50	2,055 30	0 00		2,055 30
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
649	2 000	Jul 2001	480,235 600	Local	476,250 00	3,985 60			
	500,000 00		480,235 60	Base	476,250 00	3,985 60	0 00		3,985 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
653	14 00	Dec 2001	3,422,249 600	Local	3,411,625 00	10,624 60			
	3,500,000 00		3,422,249 60	Base	3,411,625 00	10,624 60	0 00		10,624 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
654	7 00	Dec 2001	1,710,767 600	Local	1,705,950 00	4,817 60			
	1,750,000 00		1,710,767 60	Base	1,705,950 00	4,817 60	0 00		4,817 60

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
655	5 06	Dec 2001	1,221,919 500	Local	1,218,187 50	3,732 00			
	1,250,000 00		1,221,919 50	Base	1,218,187 50	3,732 00	0 00		3,732 00
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
663	2 00	Nov 2001	488,692 800	Local	482,637 50	6,055 30			
	500,000 00		488,692 80	Base	482,637 50	6,055 30	0 00		6,055 30
WB1H	29899N961	EURODOLLAR FUTURES	MAR02						
664	72 00	Feb 2001	17,091,540 000	Local	17,078,214 42	13,325 58			
	18,000,000 00		17,091,540 00	Base	17,078,214 42	13,325 58	0 00		13 325 58
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
664	1 00	Nov 2001	244,408 900	Local	241,575 00	2,833 90			
	250,000 00		244,408 90	Base	241,575 00	2,833 90	0 00		2,833 90
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
665	6 00	Nov 2001	1 465,853 400	Local	1,449,750 00	16,103 40			
	1,500,000 00		1,465,853 40	Base	1,449,750 00	16,103 40	0 00		16,103 40
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
667	8 00	Nov 2001	1,955,071 200	Local	1,940,225 00	14 846 20			
	2 000 000 00		1,955,071 20	Base	1,940,225 00	14 846 20	0 00		14,846 20
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
671	3 05	Nov 2001	734,651 700	Local	717,187 50	17,464 20			
	750,000 00		734,651 70	Base	717,187 50	17,464 20	0 00		17,464 20
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
672	2 05	Nov 2001	489,792 800	Local	477,125 00	12,667 80			
	500,000 00		489,792 80	Base	477,125 00	12,667 80	0 00		12,667 80
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
673	2 06	Dec 2001	489,767 800	Local	488,175 00	1,592 80			
	500,000 00		489,767 80	Base	488,175 00	1,592 80	0 00		1,592 80

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M 674	29899N961	EURODOLLAR FUTURES	MAR02						
		12 00 Dec 2001	2,938,756 800	Local	2,930,625 00	8,131 80			
		3,000,000 00	2,938,756 80	Base	2,930,625 00	8,131 80	0 00		8,131 80
WB1M 717	29899N961	EURODOLLAR FUTURES	MAR02						
		5 00 Nov 2001	1,224,232 000	Local	1,192,037 50	32,194 50			
		1,250,000 00	1,224,232 00	Base	1,192,037 50	32,194 50	0 00		32,194 50
WB1M 717	29899N961	EURODOLLAR FUTURES	MAR02						
		2 00 Dec 2001	490,042 800	Local	488,850 00	1,192 80			
		500,000 00	490,042 80	Base	488,850 00	1,192 80	0 00		1,192 80
WB1M 724	29899N961	EURODOLLAR FUTURES	MAR02						
		4 00 Nov 2001	976,385 600	Local	972,187 50	4,198 10			
		1,000,000 00	976,385 60	Base	972,187 50	4,198 10	0 00		4,198 10
WB1M 725	29899N961	EURODOLLAR FUTURES	MAR02						
		2 00 Nov 2001	488,142 800	Local	486,075 00	2,067 80			
		500,000 00	488,142 80	Base	486,075 00	2,067 80	0 00		2,067 80
WB1M 738	29899N961	EURODOLLAR FUTURES	MAR02						
		8 00 Dec 2001	1,955,871 200	Local	1,949,100 00	6,771 20			
		2,000,000 00	1,955,871 20	Base	1,949,100 00	6,771 20	0 00		6,771 20
WB1M 739	29899N961	EURODOLLAR FUTURES	MAR02						
		4 00 Dec 2001	977,985 600	Local	974,612 50	3,373 10			
		1,000,000 00	977,985 60	Base	974,612 50	3,373 10	0 00		3,373 10
WB1M 740	29899N961	EURODOLLAR FUTURES	MAR02						
		43 00 Dec 2001	10,514,420 200	Local	10,490,437 50	23,982 70			
		10,750,000 00	10,514,420 20	Base	10,490,437 50	23,982 70	0 00		23,982 70
WB1M 762	29899N961	EURODOLLAR FUTURES	MAR02						
		23 00 Nov 2001	5,614,792 200	Local	5,589,987 50	24,804 70			
		5,750,000 00	5,614,792 20	Base	5,589,987 50	24,804 70	0 00		24,804 70



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
777		6 07 Nov 2001	1,472,003 400	Local	1,432,175 00	39 828 40			
		1,500,000 00	1,472,003 40	Base	1,432,175 00	39,828 40	0 00		39,828 40
WB1Q	29899N961	EURODOLLAR FUTURES	MAR02						
791		15 02 Feb 2001	3,558,442 500	Local	3,555,728 59	2,713 91			
		3,750,000 00	3,558,442 50	Base	3,555,728 59	2,713 91	0 00		2,713 91
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
792		13 06 Nov 2001	3,174,553 200	Local	3,164,550 00	10 003 20			
		3,250,000 00	3,174,553 20	Base	3,164,550 00	10,003 20	0 00		10,003 20
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
793		14 06 Nov 2001	3,418,924 600	Local	3,409,400 00	9,524 60			
		3,500,000 00	3,418,924 60	Base	3,409,400 00	9,524 60	0 00		9,524 60
WB1M	29899N961	EURODOLLAR FUTURES	MAR02						
797		1 086 Jul 2001	240,092 800	Local	238,125 00	1,967 80			
		250,000 00	240,092 80	Base	238 125 00	1,967 80	0 00		1,967 80
<b>29899N961 Total</b>			184,749,251 18	Local	183,631,142 12	1,118,109 06			
			184,749,251 18	Base	183,631,142 12	1,118,109 06	0 00		1,118 109 06
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
01		2 086 Jul 2001	481,010 600	Local	478,412 50	2,598 10			
		500,000 00	481,010 60	Base	478 412 50	2,598 10	0 00		2 598 10
WB1Q	29899N987	EURODOLLAR FUTURES	DEC01						
03		21 06 Feb 2001	4,992,416 940	Local	4,982,447 75	9,969 19			
		5,250,000 00	4,992,416 94	Base	4 982,447 75	9,969 19	0 00		9,969 19
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
014		3 003 Jul 2001	718,965 900	Local	716,737 50	2,228 40			
		750,000 00	718,965 90	Base	716,737 50	2,228 40	0 00		2,228 40

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Lot		Contracts	Trd Date	Notional	Notional	Future Gr/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
015		3 003	Jul 2001	718,890 900	Local	716,850 00		2,040 90	
		750,000 00		718,890 90	Base	716,850 00		2,040 90	0 00
									2,040 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
019		3 006	Jun 2001	718,703 400	Local	715,687 50		3,015 90	
		750,000 00		718,703 40	Base	715,687 50		3,015 90	0 00
									3,015 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
019		1 008	Aug 2001	241,180 300	Local	240,162 50		1,017 80	
		250,000 00		241,180 30	Base	240,162 50		1,017 80	0 00
									1 017 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
023		4 007	May 2001	956,050 000	Local	954,550 00		1,500 00	
		1,000,000 00		956 050 00	Base	954,550 00		1,500 00	0 00
									1 500 00
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
023		3 008	Aug 2001	723,503 400	Local	720,387 50		3,115 90	
		750,000 00		723,503 40	Base	720,387 50		3,115 90	0 00
									3,115 90
WB1Q	29899N987	EURODOLLAR FUTURES		DEC01					
024		21 008	Feb 2001	4,994,500 670	Local	4,979,525 25		14,975 42	
		5,250,000 00		4,994,500 67	Base	4,979,525 25		14,975 42	0 00
									14,975 42
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
024		4 009	May 2001	956,192 400	Local	954,125 00		2,067 40	
		1,000,000 00		956,192 40	Base	954,125 00		2,067 40	0 00
									2,067 40
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
027		4 009	Apr 2001	956,321 200	Local	952,100 00		4,221 20	
		1,000,000 00		956,321 20	Base	952,100 00		4,221 20	0 00
									4,221 20
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
028		4 009	Apr 2001	956,371 200	Local	952,100 00		4,271 20	
		1 000,000 00		956,371 20	Base	952,100 00		4,271 20	0 00
									4 271 20

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
031	1 007 Jul 2001	240,630 300	Local	239,225 00	1,405 30				
	250,000 00	240,630 30	Base	239,225 00	1 405 30	0 00			1 405 30
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
033	8 007 Jul 2001	1,925,142 400	Local	1,914 850 00	10,292 40				
	2,000,000 00	1,925,142 40	Base	1,914,850 00	10,292 40	0 00			10,292 40
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
033	6 007 Oct 2001	1,465,306 800	Local	1 442,662 50	22,644 30				
	1,500,000 00	1,465,306 80	Base	1,442,662 50	22,644 30	0 00			22,644 30
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
034	22 007 Jul 2001	5,294,416 600	Local	5,270,037 50	24,379 10				
	5,500,000 00	5,294 416 60	Base	5,270,037 50	24,379 10	0 00			24 379 10
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
039	5 008 Sep 2001	1 219,464 000	Local	1,199,750 00	19,714 00				
	1 250,000 00	1,219,464 00	Base	1,199,750 00	19,714 00	0 00			19,714 00
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
072	1 008 Oct 2001	244,305 300	Local	240,450 00	3,855 30				
	250,000 00	244,305 30	Base	240,450 00	3,855 30	0 00			3,855 30
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
073	4 008 Oct 2001	977,171 200	Local	961,800 00	15,371 20				
	1,000,000 00	977,171 20	Base	961,800 00	15,371 20	0 00			15,371 20
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
076	5 008 Aug 2001	1,205,901 500	Local	1,200,312 50	5,589 00				
	1,250,000 00	1,205,901 50	Base	1,200,312 50	5,589 00	0 00			5 589 00
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
077	9 008 Aug 2001	2,170,510 200	Local	2,161,875 00	8,635 20				
	2,250,000 00	2,170,510 20	Base	2,161,875 00	8,635 20	0 00			8,635 20

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
084	6	01 Apr 2001	1,433,806 800	Local	1,428,150 00	5,656 80			
	1,500,000 00		1,433,806 80	Base	1,428,150 00	5,656 80	0 00		5,656 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
093	2	08 May 2001	477,760 600	Local	477,100 00	660 60			
	500,000 00		477,760 60	Base	477,100 00	660 60	0 00		660 60
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
109	5	08 Sep 2001	1,219,401 500	Local	1,199,750 00	19,651 50			
	1,250 000 00		1,219,401 50	Base	1,199,750 00	19,651 50	0 00		19,651 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
113	6	03 Apr 2001	1,434,706 800	Local	1,428,200 00	6,506 80			
	1,500,000 00		1,434,706 80	Base	1,428 200 00	6,506 80	0 00		6,506 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
114	3	03 Apr 2001	717,315 900	Local	714,150 00	3,165 90			
	750,000 00		717,315 90	Base	714,150 00	3,165 90	0 00		3,165 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
123	2	09 Aug 2001	482,610 600	Local	480,462 50	2,148 10			
	500,000 00		482,610 60	Base	480,462 50	2,148 10	0 00		2,148 10
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
124	6	09 Oct 2001	1,466,356 800	Local	1,443,000 00	23,356 80			
	1,500,000 00		1,466,356 80	Base	1,443,000 00	23,356 80	0 00		23,356 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
126	1	09 Aug 2001	241,317 800	Local	240,250 00	1,067 80			
	250,000 00		241,317 80	Base	240,250 00	1,067 80	0 00		1,067 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
155	2	07 Sep 2001	487,960 600	Local	479,900 00	8,060 60			
	500,000 00		487,960 60	Base	479,900 00	8,060 60	0 00		8,060 60

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
156	2 <del>07</del> Sep 2001	487,985 600	Local	479,900 00	8,085 60				
	500,000 00	487,985 60	Base	479,900 00	8,085 60	0 00			8,085 60
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
162	4 <del>04</del> Apr 2001	956,371 200	Local	952,725 00	3,646 20				
	1,000,000 00	956,371 20	Base	952,725 00	3,646 20	0 00			3,646 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
169	5 <del>02</del> Oct 2001	1,221,714 000	Local	1,202,475 00	19,239 00				
	1,250,000 00	1,221,714 00	Base	1,202,475 00	19,239 00	0 00			19 239 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
180	4 <del>00</del> May 2001	955,771 200	Local	954,200 00	1,571 20				
	1,000,000 00	955,771 20	Base	954,200 00	1,571 20	0 00			1 571 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
180	1 <del>01</del> Mar 2001	238,042 800	Local	237,137 50	905 30				
	250,000 00	238,042 80	Base	237,137 50	905 30	0 00			905 30
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
180	1 <del>00</del> Aug 2001	241,467 800	Local	240,250 00	1,217 80				
	250,000 00	241,467 80	Base	240,250 00	1,217 80	0 00			1,217 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
195	2 <del>06</del> Apr 2001	477,985 600	Local	476,625 00	1,360 60				
	500,000 00	477,985 60	Base	476,625 00	1,360 60	0 00			1,360 60
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
196	2 <del>06</del> Apr 2001	478,010 600	Local	476,650 00	1,360 60				
	500,000 00	478,010 60	Base	476,650 00	1,360 60	0 00			1,360 60
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
202	5 <del>03</del> Oct 2001	1,221,714 000	Local	1,202 600 00	19 114 00				
	1,250,000 00	1,221,714 00	Base	1,202,600 00	19,114 00	0 00			19,114 00

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
214	6 <del>00</del>	Oct 2001	1,463,250 00	Local	1,440,137 50	23,112 50			
	1,500,000 00		1,463,250 00	Base	1,440,137 50	23,112 50	0 00		23,112 50
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
246	3 <del>00</del>	May 2001	717,316 100	Local	715 650 00	1,666 10			
	750,000 00		717,316 10	Base	715,650 00	1,666 10	0 00		1,666 10
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
254	5 <del>00</del>	Oct 2001	1,222,151 500	Local	1,203,500 00	18,651 50			
	1,250,000 00		1,222,151 50	Base	1,203,500 00	18,651 50	0 00		18,651 50
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
261	6 <del>00</del>	Oct 2001	1,463,506 800	Local	1,441,325 00	22,181 80			
	1,500,000 00		1,463,506 80	Base	1,441,325 00	22,181 80	0 00		22 181 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
269	2 <del>00</del>	Apr 2001	477,735 600	Local	476,650 00	1,085 60			
	500,000 00		477,735 60	Base	476,650 00	1,085 60	0 00		1,085 60
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
275	1 <del>00</del>	Apr 2001	238,605 300	Local	238,325 00	280 30			
	250,000 00		238,605 30	Base	238,325 00	280 30	0 00		280 30
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
278	3 <del>00</del>	Mar 2001	715,291 100	Local	711,475 00	3,816 10			
	750,000 00		715 291 10	Base	711,475 00	3,816 10	0 00		3 816 10
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
287	1 <del>00</del>	May 2001	239,205 300	Local	238,550 00	655 30			
	250,000 00		239,205 30	Base	238,550 00	655 30	0 00		655 30
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
288	12 <del>00</del>	Sep 2001	2,897,313 600	Local	2,883,700 00	13,613 60			
	3,000,000 00		2,897,313 60	Base	2,883,700 00	13 613 60	0 00		13 613 60

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M 29899N987	EURODOLLAR FUTURES								
298	6 <del>03</del> Oct 2001	1,467,706 800	Local	1,444,450 00	23,256 80				
	1,500,000 00	1,467,706 80	Base	1,444,450 00	23,256 80	0 00			23,256 80
WB1M 29899N987	EURODOLLAR FUTURES								
298	2 <del>09</del> Mar 2001	477,235 600	Local	474,425 00	2 810 60				
	500,000 00	477,235 60	Base	474,425 00	2,810 60	0 00			2,810 60
WB1M 29899N987	EURODOLLAR FUTURES								
310	3 <del>03</del> Oct 2001	732,578 400	Local	720,937 50	11,640 90				
	750,000 00	732,578 40	Base	720,937 50	11,640 90	0 00			11,640 90
WB1M 29899N987	EURODOLLAR FUTURES								
314	9 <del>03</del> Oct 2001	2,197,847 700	Local	2,162,512 50	35,335 20				
	2,250 000 00	2,197,847 70	Base	2,162,512 50	35,335 20	0 00			35 335 20
WB1M 29899N987	EURODOLLAR FUTURES								
326	1 <del>08</del> Aug 2001	240,780 300	Local	239 600 00	1,180 30				
	250,000 00	240,780 30	Base	239,600 00	1,180 30	0 00			1,180 30
WB1M 29899N987	EURODOLLAR FUTURES								
337	6 <del>03</del> Oct 2001	1,467,631 800	Local	1,444,512 50	23,119 30				
	1,500,000 00	1,467,631 80	Base	1,444,512 50	23,119 30	0 00			23,119 30
WB1M 29899N987	EURODOLLAR FUTURES								
340	4 <del>08</del> Sep 2001	964,521 200	Local	961,000 00	3,521 20				
	1,000,000 00	964,521 20	Base	961,000 00	3,521 20	0 00			3 521 20
WB1M 29899N987	EURODOLLAR FUTURES								
342	1 <del>08</del> May 2001	239,067 800	Local	238,550 00	517 80				
	250,000 00	239,067 80	Base	238,550 00	517 80	0 00			517 80
WB1M 29899N987	EURODOLLAR FUTURES								
347	3 <del>02</del> Apr 2001	716,753 400	Local	711,687 50	5,065 90				
	750,000 00	716,753 40	Base	711,687 50	5,065 90	0 00			5,065 90

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Lot	Contracts	Trd Date	Notional	Future Gr/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gr/Ls	Base Curr Gr/Ls
					Net Base Future Gr/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
348	3 00	May 2001	716,303 400	Local	714,975 00
	750,000 00		716,303 40	Base	714,975 00
					1,328 40
					0 00
					1,328 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
349	8 00	Oct 2001	1,954,242 400	Local	1,922,537 50
	2,000,000 00		1,954,242 40	Base	1,922,537 50
					31,704 90
					31,704 90
					0 00
					31,704 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
361	4 00	Aug 2001	963,150 000	Local	958,775 00
	1,000,000 00		963,150 00	Base	958,775 00
					4,375 00
					4,375 00
					0 00
					4,375 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
390	5 00	Apr 2001	1,193,839 000	Local	1,184,862 50
	1 250,000 00		1,193,839 00	Base	1,184,862 50
					8,976 50
					8,976 50
					0 00
					8,976 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
393	6 00	Oct 2001	1,467,931 800	Local	1,444,425 00
	1,500,000 00		1,467,931 80	Base	1,444,425 00
					23 506 80
					23,506 80
					0 00
					23 506 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
402	4 00	May 2001	955,321 200	Local	953,387 50
	1,000,000 00		955,321 20	Base	953,387 50
					1,933 70
					1,933 70
					0 00
					1,933 70
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
402	4 00	Aug 2001	963,221 200	Local	958,900 00
	1,000,000 00		963,221 20	Base	958,900 00
					4,321 20
					4,321 20
					0 00
					4,321 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
402	3 00	Sep 2001	723,915 900	Local	720,225 00
	750,000 00		723,915 90	Base	720,225 00
					3 690 90
					3 690 90
					0 00
					3 690 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
403	3 00	Sep 2001	723,990 900	Local	719,175 00
	750,000 00		723,990 90	Base	719,175 00
					4,815 90
					4,815 90
					0 00
					4,815 90



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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
348	3 00	May 2001	716,303 400	Local	714,975 00	1,328 40			
	750,000 00		716,303 40	Base	714,975 00	1,328 40	0 00		1,328 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
349	8 00	Oct 2001	1,954,242 400	Local	1,922,537 50	31,704 90			
	2,000,000 00		1,954,242 40	Base	1,922,537 50	31,704 90	0 00		31 704 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
361	4 00	Aug 2001	963,150 000	Local	958,775 00	4,375 00			
	1 000 000 00		963,150 00	Base	958,775 00	4,375 00	0 00		4,375 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
390	5 00	Apr 2001	1,193,839 000	Local	1,184,862 50	8,976 50			
	1,250,000 00		1,193,839 00	Base	1,184,862 50	8,976 50	0 00		8,976 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
393	6 00	Oct 2001	1,467,931 800	Local	1,444,425 00	23,506 80			
	1,500,000 00		1,467,931 80	Base	1,444 425 00	23,506 80	0 00		23 506 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
402	4 00	May 2001	955 321 200	Local	953,387 50	1 933 70			
	1,000 000 00		955 321 20	Base	953,387 50	1,933 70	0 00		1,933 70
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
402	4 00	Aug 2001	963,221 200	Local	958,900 00	4 321 20			
	1,000,000 00		963,221 20	Base	958,900 00	4 321 20	0 00		4,321 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
402	3 00	Sep 2001	723,915 900	Local	720 225 00	3,690 90			
	750,000 00		723,915 90	Base	720,225 00	3,690 90	0 00		3,690 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
403	3 00	Sep 2001	723,990 900	Local	719,175 00	4,815 90			
	750,000 00		723,990 90	Base	719 175 00	4,815 90	0 00		4 815 90

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
423	3 015	Oct 2001	732,990 900	Local	720,975 00	12,015 90			
	750,000 00		732,990 90	Base	720,975 00	12,015 90	0 00		12 015 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
424	3 015	Oct 2001	733,028 400	Local	720,975 00	12,053 40			
	750,000 00		733,028 40	Base	720,975 00	12,053 40	0 00		12,053 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
432	3 007	Sep 2001	725,228 400	Local	719,012 50	6,215 90			
	750,000 00		725,228 40	Base	719,012 50	6,215 90	0 00		6,215 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
445	9 003	Jul 2001	2,161,285 200	Local	2,154,100 00	7,185 20			
	2,250,000 00		2,161,285 20	Base	2,154,100 00	7,185 20	0 00		7,185 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
455	1 002	Jun 2001	240,205 300	Local	238,450 00	1,755 30			
	250,000 00		240 205 30	Base	238,450 00	1,755 30	0 00		1,755 30
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
456	6 000	Oct 2001	1,469 078 400	Local	1,445,987 50	23,090 90			
	1,500,000 00		1,469,078 40	Base	1,445,987 50	23,090 90	0 00		23,090 90
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
461	4 000	Aug 2001	964,471 200	Local	958,900 00	5,571 20			
	1,000,000 00		964,471 20	Base	958 900 00	5,571 20	0 00		5,571 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
470	2 000	Sep 2001	483,735 600	Local	479,350 00	4,385 60			
	500,000 00		483,735 60	Base	479,350 00	4,385 60	0 00		4,385 60
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
489	1 006	Jul 2001	240,155 300	Local	239,050 00	1,105 30			
	250,000 00		240,155 30	Base	239,050 00	1,105 30	0 00		1,105 30

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Not Base Future Gn/Ls		
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
490	2	06 Apr 2001	478,260 600	Local	473,762 50	4,498 10			
	500,000 00		478,260 60	Base	473,762 50	4,498 10	0 00		4,498 10
WB1M	29899N987	EURODOLLAR FUTURES	OEC01						
491	3	06 Apr 2001	717,428 400	Local	713,675 00	3,753 40			
	750,000 00		717,428 40	Base	713,675 00	3,753 40	0 00		3,753 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
495	2	08 Aug 2001	482,206 800	Local	479,450 00	2,756 80			
	500 000 00		482,206 80	Base	479,450 00	2,756 80	0 00		2,756 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
496	4	08 Aug 2001	964,550 000	Local	958 600 00	5,950 00			
	1,000 000 00		964,550 00	Base	958,600 00	5,950 00	0 00		5,950 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
501	11	09 Oct 2001	2,687,083 300	Local	2,642,862 50	44,220 80			
	2 750,000 00		2,687,083 30	Base	2,642 862 50	44,220 80	0 00		44 220 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
504	5	04 May 2001	1,196,401 500	Local	1,192,912 50	3 489 00			
	1,250,000 00		1,196,401 50	Base	1,192,912 50	3,489 00	0 00		3 489 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
508	1	09 Apr 2001	239,142 800	Local	237,762 50	1,380 30			
	250,000 00		239,142 80	Base	237,762 50	1,380 30	0 00		1,380 30
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
512	6	01 Oct 2001	1,468,628 400	Local	1,448,850 00	19,778 40			
	1,500,000 00		1,468,628 40	Base	1,448,850 00	19,778 40	0 00		19,778 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
516	3	07 Sep 2001	729,840 900	Local	719,337 50	10,503 40			
	750,000 00		729,840 90	Base	719,337 50	10,503 40	0 00		10,503 40

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Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date		Proceeds	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
517		5 00	Sep 2001	Local	1,216,339 000	16,526 50			
		1 250,000 00		Base	1,216,339 00	16,526 50	0 00		16,526 50
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
518		4 00	Sep 2001	Local	973,021 200	13,171 20			
		1,000,000 00		Base	973,021 20	13,171 20	0 00		13,171 20
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
527		1 00	Aug 2001	Local	241,015 900	1,365 90			
		250,000 00		Base	241,015 90	1,365 90	0 00		1,365 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
528		2 00	Aug 2001	Local	482,100 000	2,825 00			
		500,000 00		Base	482,100 00	2,825 00	0 00		2 825 00
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
534		5 00	May 2001	Local	1,196,589 000	3,401 50			
		1,250,000 00		Base	1,196,589 00	3,401 50	0 00		3,401 50
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
535		6 00	May 2001	Local	1,440,031 800	8 369 30			
		1,500,000 00		Base	1,440,031 80	8,369 30	0 00		8 369 30
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
535	CXL	-6 00	May 2001	Local	-1,440,031 800	-8,369 30			
		-1,500,000 00		Base	-1,440,031 80	-8,369 30	0 00		-8,369 30
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
536		11 00	May 2001	Local	2,639,920 800	15,870 80			
		2,750,000 00		Base	2,639,920 80	15,870 80	0 00		15 870 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
536		1 000	Apr 2001	Local	239,055 300	1,305 30			
		250,000 00		Base	239,055 30	1,305 30	0 00		1,305 30

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Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Std Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Not Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
536		CXL	-11 00 May 2001	-2,639,920 800	Local	-2,624,050 00			
		-2,750,000 00		-2,639,920 80	Base	-2,624,050 00	-15,870 80	0 00	-15,870 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
537			8 00 May 2001	1,919,842 400	Local	1,908,237 50			
		2,000,000 00		1,919,842 40	Base	1,908,237 50	11,604 90	0 00	11,604 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
537		CXL	-8 00 May 2001	-1,919,842 400	Local	-1,908,237 50			
		-2,000,000 00		-1,919,842 40	Base	-1,908,237 50	-11,604 90	0 00	-11,604 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
558			1 00 Nov 2001	244,708 900	Local	241,475 00			
		250,000 00		244,708 90	Base	241,475 00	3,233 90	0 00	3,233 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
563			3 00 Oct 2001	732,765 900	Local	720,637 50			
		750,000 00		732,765 90	Base	720,637 50	12,128 40	0 00	12,128 40
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
564			2 00 Oct 2001	488,535 600	Local	480,425 00			
		500,000 00		488,535 60	Base	480,425 00	8,110 60	0 00	8,110 60
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
567			3 08 Aug 2001	722,828 400	Local	719,187 50			
		750,000 00		722,828 40	Base	719,187 50	3,640 90	0 00	3,640 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
574			3 00 Apr 2001	715,890 900	Local	713,800 00			
		750,000 00		715,890 90	Base	713,800 00	2,090 90	0 00	2,090 90
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
575			4 08 Sep 2001	973,371 200	Local	959,850 00			
		1,000,000 00		973,371 20	Base	959,850 00	13,521 20	0 00	13,521 20

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
606	6 00	Aug 2001	1,446,031 800	Local	1,439,475 00	6,556 80			
	1,500,000 00		1,446,031 80	Base	1,439,475 00	6,556 80	0 00		6,556 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
627	5 00	Sep 2001	1,218,214 000	Local	1,199,800 00	18,414 00			
	1,250,000 00		1,218,214 00	Base	1,199,800 00	18,414 00	0 00		18,414 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
637	1 00	Apr 2001	238,717 800	Local	238,025 00	692 80			
	250,000 00		238,717 80	Base	238,025 00	692 80	0 00		692 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
638	1 00	Apr 2001	238,730 300	Local	238,025 00	705 30			
	250,000 00		238,730 30	Base	238,025 00	705 30	0 00		705 30
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
641	4 00	Aug 2001	964,592 400	Local	959,825 00	4,767 40			
	1,000,000 00		964,592 40	Base	959,825 00	4,767 40	0 00		4,767 40
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
642	4 00	Aug 2001	964 600 000	Local	960,000 00	4,600 00			
	1 000,000 00		964,600 00	Base	960,000 00	4,600 00	0 00		4,600 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
643	5 00	Oct 2001	1,220,526 500	Local	1,201,062 50	19 464 00			
	1,250,000 00		1,220,526 50	Base	1,201,062 50	19,464 00	0 00		19,464 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
648	4 00	Jul 2001	962,321 200	Local	956,125 00	6,196 20			
	1,000,000 00		962,321 20	Base	956,125 00	6,196 20	0 00		6,196 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
651	1 00	Apr 2001	238,505 300	Local	238,025 00	480 30			
	250,000 00		238,505 30	Base	238,025 00	480 30	0 00		480 30

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Lot	Contracts	Trd Date	Notional	Local	Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
652	2 006	Apr 2001	476,985 600	Local	476,050 00	935 60			
	500,000 00		476,985 60	Base	476,050 00	935 60	0 00		935 60
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
677	4 00	Sep 2001	974,771 200	Local	959,800 00	14,971 20			
	1,000,000 00		974,771 20	Base	959,800 00	14,971 20	0 00		14,971 20
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
686	5 002	Oct 2001	1,220,714 000	Local	1,201,062 50	19,651 50			
	1,250,000 00		1,220,714 00	Base	1,201,062 50	19,651 50	0 00		19,651 50
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
687	3 00	Aug 2001	723,503 400	Local	720,025 00	3,478 40			
	750,000 00		723,503 40	Base	720,025 00	3,478 40	0 00		3 478 40
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
692	1 003	Jul 2001	240,467 800	Local	238,975 00	1,492 80			
	250,000 00		240,467 80	Base	238,975 00	1,492 80	0 00		1,492 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
708	1 007	Apr 2001	238,242 600	Local	238,025 00	217 60			
	250,000 00		238,242 60	Base	238,025 00	217 60	0 00		217 60
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
710	2 00	Sep 2001	487,835 600	Local	479,900 00	7,935 60			
	500,000 00		487,835 60	Base	479,900 00	7,935 60	0 00		7,935 60
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
724	1 00	Aug 2001	241,117 800	Local	240,025 00	1,092 80			
	250,000 00		241,117 80	Base	240,025 00	1,092 80	0 00		1,092 80
WB1M	29899N987	EURODOLLAR FUTURES		DEC01					
729	2 00	Aug 2001	482,217 800	Local	480,050 00	2,167 80			
	500,000 00		482,217 80	Base	480,050 00	2,167 80	0 00		2,167 80

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
744	6	05 Oct 2001	1,465,306 800	Local	1,441,550 00	23,756 80			
	1,500,000 00		1,465,306 80	Base	1,441,550 00	23,756 80	0 00		23 756 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
754	19	02 Jul 2001	4,552,400 000	Local	4,530,025 00	22,375 00			
	4,750,000 00		4,552,400 00	Base	4,530,025 00	22,375 00	0 00		22,375 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
755	13	02 Jul 2001	3,114,962 500	Local	3,105,075 00	9,887 50			
	3,250,000 00		3,114,962 50	Base	3,105,075 00	9,887 50	0 00		9,887 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
756	4	02 Jul 2001	958,500 000	Local	954,775 00	3,725 00			
	1,000,000 00		958,500 00	Base	954,775 00	3,725 00	0 00		3,725 00
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
759	4	02 Aug 2001	964,821 200	Local	960,100 00	4,721 20			
	1,000 000 00		964 821 20	Base	960,100 00	4,721 20	0 00		4,721 20
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
760	1	02 Aug 2001	241,217 800	Local	240,025 00	1,192 80			
	250,000 00		241,217 80	Base	240,025 00	1,192 80	0 00		1,192 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
760	1	02 Sep 2001	243,742 800	Local	239,950 00	3,792 80			
	250,000 00		243,742 80	Base	239,950 00	3,792 80	0 00		3,792 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
761	1	02 Sep 2001	243,767 800	Local	239,950 00	3,817 80			
	250,000 00		243,767 80	Base	239,950 00	3,817 80	0 00		3,817 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01						
772	1	03 Apr 2001	237,992 800	Local	238,025 00	-32 20			
	250,000 00		237,992 80	Base	238,025 00	-32 20	0 00		-32 20



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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
781	5 015	Oct 2001	1,221,401 500	Local	1,202,300 00
	1,250,000 00		1,221,401 50	Base	1,202,300 00
					19,101 50
					19,101 50
					0 00
					19,101 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
793	3 003	Aug 2001	723,744 300	Local	720,487 50
	750,000 00		723,744 30	Base	720,487 50
					3,256 80
					3,256 80
					0 00
					3,256 80
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
794	3 003	Aug 2001	723,825 000	Local	720,487 50
	750,000 00		723,825 00	Base	720,487 50
					3,337 50
					3,337 50
					0 00
					3,337 50
WB1M	29899N987	EURODOLLAR FUTURES	DEC01		
798	1 008	May 2001	239,342 800	Local	238,637 50
	250,000 00		239,342 80	Base	238,637 50
					705 30
					705 30
					0 00
					705 30
<b>29899N987 Total</b>					
			126,446,732 61	Local	125,416,398 00
			126,446,732 61	Base	125,416,398 00
					1,030,334 61
					1,030,334 61
					0 00
					1,030,334 61
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
016	2 003	Jul 2001	480,960 600	Local	480,075 00
	500,000 00		480,960 60	Base	480,075 00
					885 60
					885 60
					0 00
					885 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
017	5 003	Jul 2001	1,202,464 000	Local	1,200,837 50
	1,250,000 00		1,202,464 00	Base	1,200,837 50
					1,626 50
					1,626 50
					0 00
					1,626 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
018	11 008	May 2001	2,639,175 000	Local	2,630,450 00
	2,750,000 00		2,639,175 00	Base	2,630,450 00
					8,725 00
					8,725 00
					0 00
					8,725 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
019	12 008	May 2001	2,878,500 000	Local	2,868,300 00
	3,000,000 00		2,878,500 00	Base	2,868,300 00
					10,200 00
					10,200 00
					0 00
					10,200 00

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
020	8 000	Jun 2001	1,922,642 400	Local	1,913,975 00	8,667 40			
	2,000,000 00		1,922,642 40	Base	1,913,975 00	8,667 40	0 00		8 667 40
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
020	7 00	May 2001	1,679,562 500	Local	1,672,475 00	7,087 50			
	1,750 000 00		1,679,562 50	Base	1,672,475 00	7,087 50	0 00		7 087 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
021	3 00	May 2001	719,850 000	Local	716,737 50	3,112 50			
	750,000 00		719,850 00	Base	716,737 50	3,112 50	0 00		3,112 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
022	3 00	May 2001	719,628 300	Local	716,737 50	2,890 80			
	750,000 00		719,628 30	Base	716,737 50	2,890 80	0 00		2,890 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
025	10 000	Apr 2001	2,395 928 000	Local	2,376 725 00	19,203 00			
	2,500,000 00		2,395,928 00	Base	2,376,725 00	19,203 00	0 00		19 203 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
026	10 000	Apr 2001	2,396,053 000	Local	2,372,900 00	23,153 00			
	2 500,000 00		2,396,053 00	Base	2,372,900 00	23,153 00	0 00		23,153 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
040	6 000	Jul 2001	1,446,331 800	Local	1,444,100 00	2,231 80			
	1,500,000 00		1,446,331 80	Base	1,444,100 00	2,231 80	0 00		2,231 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
069	4 000	Jul 2001	964,121 200	Local	962,650 00	1,471 20			
	1,000,000 00		964,121 20	Base	962,650 00	1,471 20	0 00		1,471 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
083	18 000	Apr 2001	4,312,220 400	Local	4,281,225 00	30,995 40			
	4,500,000 00		4,312 220 40	Base	4,281,225 00	30,995 40	0 00		30 995 40

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Lot		Contracts	Trd Date	Notional	Future Gn/Ls				
Ticker		Notional Pa	Std Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
					Cost				
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
094		2 00	May 2001	479,585 600	Local	477,787 50	1,798 10		
		500,000 00		479,585 60	Base	477,787 50	1,798 10	0 00	1,798 10
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
095		3 00	May 2001	719,416 100	Local	716,625 00	2,791 10		
		750,000 00		719,416 10	Base	716,625 00	2,791 10	0 00	2,791 10
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
106		4 001	Jul 2001	964,271 200	Local	962,950 00	1,321 20		
		1,000,000 00		964 271 20	Base	962,950 00	1,321 20	0 00	1,321 20
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
115		18 003	Apr 2001	4,316,045 400	Local	4,291,000 00	25,045 40		
		4,500 000 00		4,316,045 40	Base	4,291,000 00	25,045 40	0 00	25,045 40
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
118		3 005	Jul 2001	721,515 900	Local	720,575 00	940 90		
		750,000 00		721,515 90	Base	720,575 00	940 90	0 00	940 90
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
118	CXL	-3 005	Jul 2001	-721,515 900	Local	-720,575 00	-940 90		
		-750,000 00		-721,515 90	Base	-720,575 00	-940 90	0 00	-940 90
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
119		1 005	Jul 2001	240,492 800	Local	240,187 50	305 30		
		250,000 00		240,492 80	Base	240,187 50	305 30	0 00	305 30
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
119	CXL	-1 005	Jul 2001	-240,492 800	Local	-240,187 50	-305 30		
		-250,000 00		-240,492 80	Base	-240,187 50	-305 30	0 00	-305 30
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
121		3 005	Jul 2001	721,515 900	Local	720,575 00	940 90		
		750,000 00		721,515 90	Base	720,575 00	940 90	0 00	940 90

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
121	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00	-940 90			
		-750,000 00	-721,515 90	Base	-720,575 00	-940 90	0 00		-940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
122		1 005 Jul 2001	240,492 800	Local	240,187 50	305 30			
		250,000 00	240,492 80	Base	240,187 50	305 30	0 00		305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
122	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50	-305 30			
		-250,000 00	-240,492 80	Base	-240,187 50	-305 30	0 00		-305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
123		4 00 May 2001	959,271 200	Local	955,500 00	3,771 20			
		1,000 000 00	959,271 20	Base	955,500 00	3,771 20	0 00		3,771 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
124		3 005 Jul 2001	721 515 900	Local	720,575 00	940 90			
		750,000 00	721,515 90	Base	720,575 00	940 90	0 00		940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
124	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00	-940 90			
		-750,000 00	-721,515 90	Base	-720,575 00	-940 90	0 00		-940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
125		1 005 Jul 2001	240,492 800	Local	240,187 50	305 30			
		250,000 00	240,492 80	Base	240,187 50	305 30	0 00		305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
125	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50	-305 30			
		-250,000 00	-240,492 80	Base	-240,187 50	-305 30	0 00		-305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
127		3 005 Jul 2001	721,515 900	Local	720,575 00	940 90			
		750,000 00	721 515 90	Base	720,575 00	940 90	0 00		940 90

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Ticker					Net Base Future Gn/Ls
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
127	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00
		-750,000 00	-721,515 90	Base	-720,575 00
					-940 90
					0 00
					-940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
128		1 006 Jan 2001	237,480 300	Local	237,600 00
		250,000 00	237,480 30	Base	237,600 00
					-119 70
					-119 70
					0 00
					-119 70
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
128		1 005 Jul 2001	240,492 800	Local	240,187 50
		250,000 00	240,492 80	Base	240,187 50
					305 30
					305 30
					0 00
					305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
128	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50
		-250,000 00	-240,492 80	Base	-240,187 50
					-305 30
					-305 30
					0 00
					-305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
137		3 005 Jul 2001	721,515 900	Local	720,575 00
		750,000 00	721,515 90	Base	720,575 00
					940 90
					940 90
					0 00
					940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
137	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00
		-750,000 00	-721,515 90	Base	-720,575 00
					-940 90
					-940 90
					0 00
					-940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
138		1 005 Jul 2001	240,492 800	Local	240,187 50
		250,000 00	240,492 80	Base	240,187 50
					305 30
					305 30
					0 00
					305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
138	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50
		-250,000 00	-240,492 80	Base	-240,187 50
					-305 30
					-305 30
					0 00
					-305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
141		3 005 Jul 2001	721,515 900	Local	720,575 00
		750,000 00	721,515 90	Base	720,575 00
					940 90
					940 90
					0 00
					940 90

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
141	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00	-940 90			
		-750,000 00	-721,515 90	Base	-720,575 00	-940 90	0 00		-940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
142		1 005 Jul 2001	240,492 800	Local	240,187 50	305 30			
		250,000 00	240,492 80	Base	240,187 50	305 30	0 00		305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
142	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50	-305 30			
		-250,000 00	-240 492 80	Base	-240,187 50	-305 30	0 00		-305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
145		3 005 Jul 2001	721,515 900	Local	720,575 00	940 90			
		750,000 00	721,515 90	Base	720,575 00	940 90	0 00		940 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
146		1 005 Jul 2001	240,492 800	Local	240 187 50	305 30			
		250,000 00	240,492 80	Base	240,187 50	305 30	0 00		305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
151		2 00 Aug 2001	482,260 600	Local	481,662 50	598 10			
		500,000 00	482 260 60	Base	481,662 50	598 10	0 00		598 10
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
152		2 00 Aug 2001	482,235 600	Local	481,700 00	535 60			
		500,000 00	482,235 60	Base	481,700 00	535 60	0 00		535 60
WB1H	29899N995	EURODOLLAR FUTURES	SEP01						
157		50 00 Mar 2001	11,962,875 000	Local	11,947,750 00	15,125 00			
		12 500 000 00	11,962,875 00	Base	11,947 750 00	15 125 00	0 00		15,125 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
161		1 00 Jan 2001	237,575 000	Local	237,600 00	-25 00			
		250,000 00	237,575 00	Base	237,600 00	-25 00	0 00		-25 00

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
163	11 <del>01</del> Apr 2001	2,637,170 800	Local	2,621,562 50	15,608 30				
	2,750,000 00	2,637,170 80	Base	2,621,562 50	15,608 30	0 00			15,608 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
178	6 <del>00</del> May 2001	1,439,281 800	Local	1,433,250 00	6,031 80				
	1,500,000 00	1,439,281 80	Base	1,433,250 00	6,031 80	0 00			6,031 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
179	5 <del>00</del> May 2001	1,199,339 000	Local	1,195,000 00	4,339 00				
	1,250,000 00	1,199,339 00	Base	1,195,000 00	4,339 00	0 00			4,339 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
192	5 <del>00</del> Apr 2001	1,198,317 400	Local	1,192,187 50	6,129 90				
	1,250 000 00	1,198,317 40	Base	1,192,187 50	6,129 90	0 00			6,129 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
193	3 <del>00</del> Apr 2001	718,987 500	Local	715,312 50	3,675 00				
	750,000 00	718,987 50	Base	715,312 50	3,675 00	0 00			3,675 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
194	3 <del>00</del> Apr 2001	718,928 400	Local	715,312 50	3,615 90				
	750,000 00	718,928 40	Base	715,312 50	3,615 90	0 00			3,615 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
215	1 <del>00</del> Aug 2001	241,092 800	Local	240,850 00	242 80				
	250,000 00	241,092 80	Base	240,850 00	242 80	0 00			242 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
236	5 <del>00</del> May 2001	1,199,964 000	Local	1,195,975 00	3,989 00				
	1,250,000 00	1,199,964 00	Base	1,195,975 00	3,989 00	0 00			3 989 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
237	3 <del>00</del> May 2001	717,316 100	Local	717,937 50	-621 40				
	750,000 00	717,316 10	Base	717,937 50	-621 40	0 00			-621 40

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Lot		Contracts	Trd Date		Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
237		CXL	-3 00 May 2001	-717,316 100	Local	-717,937 50	621 40		
		-750,000 00		-717,316 10	Base	-717,937 50	621 40	0 00	621 40
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
261			2 00 Feb 2001	476,235 600	Local	475,200 00	1,035 60		
		500,000 00		476,235 60	Base	475,200 00	1,035 60	0 00	1,035 60
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
270			4 00 Apr 2001	958,071 200	Local	953,750 00	4,321 20		
		1,000,000 00		958,071 20	Base	953,750 00	4,321 20	0 00	4,321 20
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
271			7 00 Apr 2001	1,676,537 100	Local	1,669,062 50	7,474 60		
		1,750,000 00		1,676,537 10	Base	1,669,062 50	7,474 60	0 00	7,474 60
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
276			16 00 Apr 2001	3,829,284 800	Local	3,815,000 00	14,284 80		
		4,000,000 00		3,829,284 80	Base	3,815,000 00	14,284 80	0 00	14 284 80
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
288			3 00 May 2001	720,390 900	Local	717 937 50	2,453 40		
		750,000 00		720,390 90	Base	717,937 50	2,453 40	0 00	2,453 40
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
289			1 00 May 2001	240,117 800	Local	239,312 50	805 30		
		250,000 00		240,117 80	Base	239,312 50	805 30	0 00	805 30
WB1Y	29899N995	EURODOLLAR FUTURES		SEP01					
317			159 00 Jan 2001	37,813,380 000	Local	37,747,395 00	65,985 00		
		39,750,000 00		37,813,380 00	Base	37,747,395 00	65,985 00	0 00	65,985 00
WB1M	29899N995	EURODOLLAR FUTURES		SEP01					
321			1 00 Jul 2001	240,680 300	Local	240,350 00	330 30		
		250,000 00		240,680 30	Base	240,350 00	330 30	0 00	330 30



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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
324	2 000	Jul 2001	481,385 600	Local	480,700 00	685 60			
	500 000 00		481,385 60	Base	480,700 00	685 60	0 00		685 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
344	2 000	May 2001	480,185 600	Local	478,600 00	1,585 60			
	500,000 00		480,185 60	Base	478,600 00	1,585 60	0 00		1,585 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
349	18 000	May 2001	4,310,870 400	Local	4,291,875 00	18,995 40			
	4,500,000 00		4,310,870 40	Base	4,291,875 00	18,995 40	0 00		18,995 40
WB1Y	29899N995	EURODOLLAR FUTURES	SEP01						
370	29 000	Feb 2001	6,896,780 000	Local	6,893,445 00	3,335 00			
	7,250,000 00		6,896,780 00	Base	6,893,445 00	3,335 00	0 00		3,335 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
389	11 000	Apr 2001	2,631,120 800	Local	2,611,912 50	19,208 30			
	2 750,000 00		2 631,120 80	Base	2,611,912 50	19,208 30	0 00		19,208 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
400	12 000	May 2001	2,875,050 000	Local	2,863,150 00	11,900 00			
	3,000,000 00		2,875,050 00	Base	2,863,150 00	11,900 00	0 00		11,900 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
401	4 000	May 2001	958,284 800	Local	954,700 00	3,584 80			
	1,000,000 00		958,284 80	Base	954,700 00	3,584 80	0 00		3,584 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
407	5 000	Jul 2001	1,203,776 500	Local	1,201,725 00	2,051 50			
	1,250,000 00		1,203,776 50	Base	1,201,725 00	2,051 50	0 00		2 051 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
416	1 000	Jun 2001	240,867 800	Local	239,237 50	1,630 30			
	250,000 00		240,867 80	Base	239,237 50	1,630 30	0 00		1,630 30

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
					Net Base Future Gn/Ls
WB1H	29899N995	EURODOLLAR FUTURES	SEP01		
417		29 001 Jan 2001	6,660,360 000	Local	6,647,640 00
		7,000,000 00	6 660,360 00	Base	6 647,640 00
					12,720 00
					12,720 00
					0 00
					12,720 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
417		2 001 Jun 2001	481,760 600	Local	478,150 00
		500,000 00	481,760 60	Base	478,150 00
					3,610 60
					3,610 60
					0 00
					3,610 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
418		2 001 Jun 2001	481,710 600	Local	478,150 00
		500,000 00	481,710 60	Base	478,150 00
					3 560 60
					3,560 60
					0 00
					3,560 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
419		1 005 May 2001	239,655 300	Local	238,675 00
		250,000 00	239,655 30	Base	238,675 00
					980 30
					980 30
					0 00
					980 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
443		1 003 Jul 2001	240,767 800	Local	240,337 50
		250 000 00	240,767 80	Base	240,337 50
					430 30
					430 30
					0 00
					430 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
444		6 003 Jul 2001	1 444 531 800	Local	1,441,950 00
		1,500,000 00	1,444,531 80	Base	1,441,950 00
					2,581 80
					2,581 80
					0 00
					2,581 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
454		7 002 Jun 2001	1,686,060 200	Local	1,674,475 00
		1,750,000 00	1,686,060 20	Base	1,674,475 00
					11 585 20
					11,585 20
					0 00
					11,585 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
454		CXL -7 002 Jun 2001	-1,686,060 200	Local	-1 674,475 00
		-1,750 000 00	-1,686,060 20	Base	-1 674,475 00
					-11,585 20
					-11,585 20
					0 00
					-11,585 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01		
461		7 002 Jun 2001	1,686,074 600	Local	1 674,475 00
		1,750,000 00	1,686,074 60	Base	1 674,475 00
					11,599 60
					11,599 60
					0 00
					11,599 60

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
474		2 00 May 2001	480,360 600	Local	478,600 00	1,760 60			
		500,000 00	480,360 60	Base	478,600 00	1,760 60	0 00		1,760 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
490		1 006 Jul 2001	240 755 300	Local	240,337 50	417 80			
		250 000 00	240,755 30	Base	240,337 50	417 80	0 00		417 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
491		4 006 Jul 2001	962,971 200	Local	961,350 00	1,621 20			
		1,000,000 00	962,971 20	Base	961,350 00	1,621 20	0 00		1,621 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
492		1 006 Apr 2001	239,567 800	Local	237,725 00	1,842 80			
		250,000 00	239,567 80	Base	237,725 00	1,842 80	0 00		1 842 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
498		2 003 Jun 2001	481,835 600	Local	478,625 00	3,210 60			
		500,000 00	481,835 60	Base	478,625 00	3,210 60	0 00		3,210 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
529		1 007 Jul 2001	240,767 800	Local	240,462 50	305 30			
		250,000 00	240,767 80	Base	240,462 50	305 30	0 00		305 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
548		8 00 May 2001	1,919,842 400	Local	1,909,400 00	10,442 40			
		2,000 000 00	1,919,842 40	Base	1,909,400 00	10,442 40	0 00		10,442 40
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
549		11 00 May 2001	2,639,920 800	Local	2,625,500 00	14,420 80			
		2,750,000 00	2,639,920 80	Base	2,625,500 00	14,420 80	0 00		14,420 80
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
550		6 00 May 2001	1,440,031 800	Local	1,432,500 00	7,531 80			
		1,500,000 00	1,440,031 80	Base	1,432,500 00	7,531 80	0 00		7,531 80

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Sti Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
552		20 00 Mar 2001	4,771,356 000	Local	4,751,262 50	20,093 50			
	5,000 000 00		4,771,356 00	Base	4,751,262 50	20,093 50	0 00		20,093 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
552	CXL	-20 00 Mar 2001	-4 771,356 000	Local	-4,751,262 50	-20,093 50			
	-5,000,000 00		-4,771,356 00	Base	-4,751,262 50	-20,093 50	0 00		-20,093 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
565		3 00 Jul 2001	722,678 400	Local	721,387 50	1,290 90			
	750,000 00		722,678 40	Base	721,387 50	1,290 90	0 00		1 290 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
580		15 00 May 2001	3,601,392 000	Local	3,585,750 00	15,642 00			
	3,750,000 00		3,601,392 00	Base	3,585,750 00	15,642 00	0 00		15,642 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
583		2 00 Jun 2001	481 775 000	Local	478,675 00	3,100 00			
	500,000 00		481,775 00	Base	478,675 00	3,100 00	0 00		3,100 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
624		3 00 Jul 2001	722,790 900	Local	721,387 50	1,403 40			
	750,000 00		722,790 90	Base	721,387 50	1,403 40	0 00		1,403 40
WB1H	29899N995	EURODOLLAR FUTURES	SEP01						
639		100 00 Feb 2001	23,782,000 000	Local	23,770,500 00	11,500 00			
	25,000,000 00		23,782,000 00	Base	23,770,500 00	11,500 00	0 00		11,500 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
647		6 00 Jul 2001	1,418,956 800	Local	1,442,600 00	-23,643 20			
	1,500,000 00		1,418,956 80	Base	1,442,600 00	-23,643 20	0 00		-23 643 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
647	CXL	-6 00 Jul 2001	-1,418,956 800	Local	-1,442,600 00	23,643 20			
	-1,500,000 00		-1,418,956 80	Base	-1,442,600 00	23,643 20	0 00		23,643 20

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls	
Ticker	Notional Pa	St Date	Proceeds	Cost	Future Gn/Ls				
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
653	2 006 Apr 2001	477,860 600	Local	475,450 00	2,410 60				
	500,000 00	477,860 60	Base	475,450 00	2,410 60	0 00			2,410 60
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
654	1 006 Apr 2001	238,942 800	Local	237,637 50	1,305 30				
	250,000 00	238,942 80	Base	237,637 50	1,305 30	0 00			1,305 30
WB1H 29899N995	EURODOLLAR FUTURES	SEP01							
656	30 02 Feb 2001	7,135,350 000	Local	7,131,150 00	4,200 00				
	7,500,000 00	7,135,350 00	Base	7,131,150 00	4,200 00	0 00			4,200 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
659	6 000 Jul 2001	1,445,956 800	Local	1,442,600 00	3,356 80				
	1,500,000 00	1,445,956 80	Base	1,442,600 00	3,356 80	0 00			3,356 80
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
673	3 008 Jun 2001	721,537 500	Local	718,087 50	3,450 00				
	750 000 00	721,537 50	Base	718,087 50	3,450 00	0 00			3,450 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
680	3 00 May 2001	719,325 000	Local	717,150 00	2,175 00				
	750,000 00	719,325 00	Base	717,150 00	2,175 00	0 00			2,175 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
681	5 00 May 2001	1,198,812 500	Local	1,195,125 00	3,687 50				
	1,250,000 00	1,198,812 50	Base	1,195,125 00	3,687 50	0 00			3,687 50
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
682	6 00 May 2001	1,438,624 200	Local	1,434,075 00	4,549 20				
	1,500,000 00	1,438,624 20	Base	1,434,075 00	4,549 20	0 00			4,549 20
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
691	5 003 Jul 2001	1,204,651 500	Local	1,202,775 00	1,876 50				
	1,250,000 00	1,204,651 50	Base	1,202,775 00	1,876 50	0 00			1,876 50

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
707	2 007	Apr 2001	477,485 600	Local	475,362 50	2,123 10			
	500,000 00		477,485 60	Base	475,362 50	2,123 10	0 00		2,123 10
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
728	3 006	Jun 2001	720,915 900	Local	717,675 00	3,240 90			
	750,000 00		720,915 90	Base	717,675 00	3,240 90	0 00		3,240 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
729	4 004	Jul 2001	963,821 200	Local	962,525 00	1,296 20			
	1,000,000 00		963,821 20	Base	962,525 00	1,296 20	0 00		1,296 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
731	12 00	May 2001	2,877,963 600	Local	2,867,950 00	10,013 60			
	3,000,000 00		2,877,963 60	Base	2,867,950 00	10,013 60	0 00		10 013 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
745	1 002	Jan 2001	237 680 300	Local	237,600 00	80 30			
	250,000 00		237,680 30	Base	237,600 00	80 30	0 00		80 30
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
752	27 002	Jul 2001	6,493,162 500	Local	6,477 775 00	15,387 50			
	6,750,000 00		6,493,162 50	Base	6,477,775 00	15,387 50	0 00		15,387 50
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
753	2 002	Jul 2001	481,000 000	Local	480,075 00	925 00			
	500,000 00		481,000 00	Base	480,075 00	925 00	0 00		925 00
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
759	4 005	Jul 2001	963,721 200	Local	962,700 00	1,021 20			
	1,000,000 00		963,721 20	Base	962,700 00	1,021 20	0 00		1,021 20
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
765	3 006	May 2001	719,265 900	Local	716,925 00	2,340 90			
	750,000 00		719,265 90	Base	716,925 00	2,340 90	0 00		2,340 90

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
770	2 000	Apr 2001	477,010 600	Local	475,475 00	1,535 60			
	500,000 00		477,010 60	Base	475,475 00	1,535 60	0 00		1,535 60
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
771	4 000	Apr 2001	954,071 200	Local	951,087 50	2,983 70			
	1,000,000 00		954,071 20	Base	951,087 50	2,983 70	0 00		2,983 70
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
797	8 000	May 2001	1,920,942 400	Local	1,912,575 00	8 367 40			
	2 000 000 00		1,920,942 40	Base	1,912,575 00	8,367 40	0 00		8,367 40
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
798	3 000	Jul 2001	722,865 900	Local	722,025 00	840 90			
	750,000 00		722,865 90	Base	722,025 00	840 90	0 00		840 90
WB1M	29899N995	EURODOLLAR FUTURES	SEP01						
799	2 000	Jul 2001	481,885 600	Local	481,337 50	548 10			
	500,000 00		481 885 60	Base	481,337 50	548 10	0 00		548 10
<b>29899N995 Total</b>									
			203,210,965 90	Local	202,647,642 50	563,323 40			
			203,210,965 90	Base	202,647,642 50	563,323 40	0 00		563,323 40
WB1Q	62099B925	MORTGAGE BACKED FUTURES	JUN01						
164	50 000	Jun 2001	5,057,612 500	Local	5,050,303 56	7,308 94			
	5,000,000 00		5,057,612 50	Base	5,050,303 56	7,308 94	0 00		7,308 94
WB1Q	62099B925	MORTGAGE BACKED FUTURES	JUN01						
164	CXL -50 000	Jun 2001	-5,057,612 500	Local	-5,050,303 56	-7,308 94			
	-5,000,000 00		-5,057,612 50	Base	-5,050,303 56	-7,308 94	0 00		-7 308 94
WB1Q	62099B925	MORTGAGE BACKED FUTURES	JUN01						
248	50 000	Jun 2001	5,051,362 500	Local	5,050,303 56	1,058 94			
	5,000 000 00		5,051,362 50	Base	5,050,303 56	1,058 94	0 00		1,058 94

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1Q	62099B925	MORTGAGE BACKED FUTURES	JUN01						
248	CXL	-50 @ Jun 2001	-5,051,362 500	Local	-5,050,303 56	-1,058 94			
		-5,000,000 00	-5 051,362 50	Base	-5,050,303 56	-1,058 94	0 00		-1,058 94
WB1Q	62099B925	MORTGAGE BACKED FUTURES	JUN01						
249		50 @ Jun 2001	5,051,362 500	Local	5,050,303 56	1,058 94			
		5,000,000 00	5,051,362 50	Base	5,050,303 56	1,058 94	0 00		1,058 94
<b>62099B925 Total</b>									
			5,051,362 50	Local	5,050,303 56	1,058 94			
			5,051,362 50	Base	5,050 303 56	1,058 94	0 00		1,058 94
WB1Q	62099B933	MORTGAGE BACKED FUTURES	MAY01						
412		10 @ Apr 2001	1,011,090 550	Local	1,009,951 96	1,138 59			
		1,000,000 00	1,011,090 55	Base	1,009,951 96	1,138 59	0 00		1,138 59
WB1Q	62099B933	MORTGAGE BACKED FUTURES	MAY01						
419		2 @ Apr 2001	202,320 120	Local	201,789 25	530 87			
		200,000 00	202,320 12	Base	201,789 25	530 87	0 00		530 87
WB1Q	62099B933	MORTGAGE BACKED FUTURES	MAY01						
558		8 @ May 2001	809,030 500	Local	806,508 58	2,521 92			
		800,000 00	809,030 50	Base	806,508 58	2,521 92	0 00		2,521 92
WB1Q	62099B933	MORTGAGE BACKED FUTURES	MAY01						
569		13 @ May 2001	1,318,523 830	Local	1,307,884 06	10,639 77			
		1,300,000 00	1,318,523 83	Base	1,307,884 06	10,639 77	0 00		10,639 77
<b>62099B933 Total</b>									
			3,340,965 00	Local	3,326,133 85	14,831 15			
			3,340,965 00	Base	3,326,133 85	14,831 15	0 00		14,831 15
WB1Q	62099J993	MORTGAGE BACKED FUTURES	JUL01						
623		99 @ Jul 2001	10,009,432 620	Local	10,005,907 13	3,525 49			
		9,900,000 00	10,009,432 62	Base	10,005,907 13	3,525 49	0 00		3,525 49



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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
			Cost		Net Base Future Gn/Ls
WB2D	793993932	S + P 500 INDEX FUTURES	SEP01		
032	97 00	Aug 2001	28,250,522 500	Local	29,708,202 50
	24,250 00		28,250,522 50	Base	29,708,202 50
					-1,457,680 00
					-1,457,680 00
					0 00
					-1,457 680 00
WB2D	794994996	S + P 500 INDEX FUTURES	DEC01		
160	297 00	Dec 2001	86,350,522 500	Local	78,879,790 00
	74,250 00		86,350,522 50	Base	78,879,790 00
					7,470,732 50
					7,470,732 50
					0 00
					7,470,732 50
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
412	77 00	Jan 2001	8,004,006 010	Local	7,912,379 38
	7,700,000 00		8,004,006 01	Base	7,912,379 38
					91,626 63
					91,626 63
					0 00
					91,626 63
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
412	CXL -77 00	Jan 2001	-8,004,006 010	Local	-7,912,379 38
	-7,700,000 00		-8,004,006 01	Base	-7,912,379 38
					-91,626 63
					-91,626 63
					0 00
					-91,626 63
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
414	77 00	Jan 2001	8,004,006 010	Local	7,912,379 38
	7,700,000 00		8,004,006 01	Base	7,912,379 38
					91,626 63
					91,626 63
					0 00
					91,626 63
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
427	180 00	Feb 2001	18,778,163 400	Local	18,716,850 36
	18,000,000 00		18,778,163 40	Base	18,716,850 36
					61,313 04
					61,313 04
					0 00
					61,313 04
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
446	70 00	Feb 2001	7,284,979 100	Local	7,278 775 14
	7,000,000 00		7,284,979 10	Base	7,278,775 14
					6,203 96
					6,203 96
					0 00
					6,203 96
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01		
446	CXL -70 00	Feb 2001	-7,284,979 100	Local	-7,278,775 14
	-7,000,000 00		-7,284,979 10	Base	-7,278,775 14
					-6,203 96
					-6,203 96
					0 00
					-6,203 96

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
448	70 02	Feb 2001	7,285,119 100	Local	7,278,775 14	6,343 96			
	7,000,000 00		7,285,119 10	Base	7,278,775 14	6,343 96	0 00		6,343 96
WB1E	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
451	59 06	Feb 2001	6,098,491 340	Local	6,092,671 88	5,819 46			
	5,900,000 00		6,098,491 34	Base	6,092,671 88	5,819 46	0 00		5,819 46
<b>92399G969</b>	<b>Total</b>			Local	40,000,676 76	165,103 09			
			40,165,779 85	Base	40,000,676 76	165,103 09	0 00		165,103 09
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
050	33 06	Feb 2001	3,470,024 250	Local	3,446,054 04	23,970 21			
	3,300,000 00		3,470,024 25	Base	3,446,054 04	23,970 21	0 00		23 970 21
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
056	120 07	Feb 2001	12,652,020 000	Local	12,595,312 34	56,707 66			
	12,000,000 00		12,652,020 00	Base	12,595,312 34	56,707 66	0 00		56 707 66
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
382	65 03	Jan 2001	6,847,083 750	Local	6,728,775 95	118,307 80			
	6,500,000 00		6,847,083 75	Base	6,728,775 95	118,307 80	0 00		118,307 80
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
392	1,000 09	Feb 2001	105,296,500 000	Local	101,972,596 96	3,323,903 04			
	100,000,000 00		105,296,500 00	Base	101,972,596 96	3,323,903 04	0 00		3,323,903 04
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
419	512 01	Feb 2001	53,624,320 000	Local	52,228,823 04	1,395,496 96			
	51,200,000 00		53,624 320 00	Base	52,228,823 04	1,395,496 96	0 00		1 395 496 96
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
425	2,000 06	Feb 2001	210,157,500 000	Local	204,033 045 00	6 124,455 00			
	200,000,000 00		210,157,500 00	Base	204,033,045 00	6,124,455 00	0 00		6,124 455 00

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Lot	Contracts	Trd Date	Notional		Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
425	CXL	-2,000	05 Feb 2001	210,157,500 000	Local	-204,033,045 00	-6,124,455 00		
		-200,000,000 00		-210,157,500 00	Base	-204,033,045 00	-6,124,455 00	0 00	-6,124,455 00
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
445		2,000	05 Feb 2001	210,157,500 000	Local	204,033 045 00	6,124,455 00		
		200,000,000 00		210,157,500 00	Base	204,033,045 00	6,124,455 00	0 00	6,124 455 00
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
445	CXL	-2,000	05 Feb 2001	210,157,500 000	Local	-204,033,045 00	-6,124,455 00		
		-200 000,000 00		-210,157,500 00	Base	-204,033,045 00	-6,124,455 00	0 00	-6 124,455 00
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
448		2,000	05 Feb 2001	210,282,500 000	Local	204,033,045 00	6,249,455 00		
		200,000,000 00		210,282,500 00	Base	204,033,045 00	6,249,455 00	0 00	6,249,455 00
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
448	CXL	-2,000	05 Feb 2001	210,282,500 000	Local	-204,033,045 00	-6,249,455 00		
		-200 000,000 00		-210,282,500 00	Base	-204,033,045 00	-6,249,455 00	0 00	-6 249,455 00
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
449		2,000	05 Feb 2001	210,157,500 000	Local	204,033,045 00	6,124,455 00		
		200,000,000 00		210,157,500 00	Base	204,033,045 00	6,124,455 00	0 00	6,124,455 00
WB1E	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
452		36	05 Feb 2001	3,756,550 860	Local	3,724,875 00	31,675 86		
		3,600,000 00		3,756,550 86	Base	3,724,875 00	31,675 86	0 00	31,675 86
WB1H	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
673		3	05 Feb 2001	315,360 000	Local	315,281 25	78 75		
		300,000 00		315,360 00	Base	315,281 25	78 75	0 00	78 75
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01					
749		180	00 Feb 2001	18,899,280 000	Local	18,722,689 65	176 590 35		
		18,000,000 00		18,899,280 00	Base	18,722,689 65	176,590 35	0 00	178,590 35

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
762	199 02	Feb 2001	20,894,204 000	Local	20,996,947 48	-102,743 48			
	19,900 000 00		20 894,204 00	Base	20,996,947 48	-102,743 48	0 00		-102,743 48
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
781	161 02	Feb 2001	16,864,106 000	Local	16,856,863 42	7,242 58			
	16,100,000 00		16,864,106 00	Base	16,856,863 42	7,242 58	0 00		7,242 58
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01						
799	140 03	Feb 2001	14,673,190 000	Local	14,619,623 20	53,566 80			
	14,000,000 00		14,673,190 00	Base	14,619,623 20	53,566 80	0 00		53 566 80
<b>92399G977 Total</b>									
			467,450,138 86	Local	456,240,887 33	11,209,251 53			
			467,450,138 86	Base	456,240,887 33	11,209,251 53	0 00		11,209,251 53
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
02	10 08	May 2001	991,778 750	Local	1,005,787 61	-14,008 86			
	1,000 000 00		991 778 75	Base	1,005,787 61	-14 008 86	0 00		-14,008 86
WB1A	93599D913	U S TREAS BONDS FUTURES	JUN01						
160	2,000 08	May 2001	201,047,500 000	Local	210,265,000 00	-9,217,500 00			
	200,000,000 00		201,047,500 00	Base	210,265,000 00	-9,217,500 00	0 00		-9,217,500 00
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
214	8 07	Mar 2001	833,907 020	Local	840,184 73	-6,277 71			
	800,000 00		833,907 02	Base	840,184 73	-6,277 71	0 00		-6,277 71
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
247	17 03	Jun 2001	1,725,963 250	Local	1,703,685 91	22,277 34			
	1,700,000 00		1,725,963 25	Base	1,703,685 91	22,277 34	0 00		22 277 34
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
445	8 03	Apr 2001	816,000 000	Local	842,198 66	-26,198 66			
	800,000 00		816,000 00	Base	842,198 66	-26,198 66	0 00		-26,198 66

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Lot		Contracts	Trd Date	Notional	Notional	Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
465		8 00	Apr 2001	801,408 830	Local	849,328 93			
		800,000 00		801,408 83	Base	849,328 93	-47,920 10	0 00	-47,920 10
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
473		2 00	May 2001	200,929 500	Local	213,220 52			
		200,000 00		200,929 50	Base	213,220 52	-12,291 02	0 00	-12,291 02
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
474		3 00	May 2001	301,206 750	Local	319,830 79			
		300,000 00		301,206 75	Base	319,830 79	-18,624 04	0 00	-18 624 04
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
547		11 00	May 2001	1,110,699 040	Local	1,159,324 40			
		1,100,000 00		1,110,699 04	Base	1 159,324 40	-48,625 36	0 00	-48 625 36
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
549		1 00	May 2001	101,527 250	Local	100,320 46			
		100,000 00		101,527 25	Base	100,320 46	1,206 79	0 00	1,206 79
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
672		28 00	May 2001	2,844,513 000	Local	2,862,119 91			
		2,800,000 00		2,844,513 00	Base	2,862,119 91	-17,606 91	0 00	-17,606 91
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
740		15 00	May 2001	1,498,087 760	Local	1,538,403 75			
		1,500,000 00		1,498,087 76	Base	1,538,403 75	-40,315 99	0 00	-40,315 99
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
741		7 00	May 2001	700,224 880	Local	707,339 30			
		700,000 00		700,224 88	Base	707,339 30	-7,114 42	0 00	-7,114 42
WB1Q	93599D913	U S TREAS BONDS FUTURES		JUN01					
741	CXL	-7 00	May 2001	-700,224 880	Local	-707,339 30			
		-700,000 00		-700,224 88	Base	-707,339 30	7,114 42	0 00	7,114 42

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Lot	Contracts	Trd Date	Notional	Notional	Future Gr/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
745	7 00	May 2001	700,190 750	Local	707,339 30	-7,148 55			
	700,000 00		700,190 75	Base	707,339 30	-7,148 55	0 00		-7,148 55
WB1Q	93599D913	U S TREAS BONDS FUTURES	JUN01						
759	6 00	May 2001	601,166 870	Local	603,472 57	-2,305 70			
	600,000 00		601,166 87	Base	603,472 57	-2,305 70	0 00		-2,305 70
<b>93599D913 Total</b>									
			213,574,878 77	Local	223,010,217 54	-9,435,338 77			
			213,574,878 77	Base	223,010,217 54	-9 435,338 77	0 00		-9,435,338 77
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
010	13 00	May 2001	1,337,323 000	Local	1,338,916 58	-1,593 58			
	1,300,000 00		1,337,323 00	Base	1,338,916 58	-1,593 58	0 00		-1,593 58
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
043	4 00	May 2001	417,984 000	Local	418,675 64	-691 64			
	400 000 00		417,984 00	Base	418,675 64	-691 64	0 00		-691 64
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
066	59 00	May 2001	6,121,014 000	Local	6,175,213 41	-54,199 41			
	5,900,000 00		6,121,014 00	Base	6,175,213 41	-54,199 41	0 00		-54,199 41
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
072	53 00	May 2001	5,475,350 500	Local	5,547 199 95	-71,849 45			
	5,300,000 00		5,475,350 50	Base	5,547,199 95	-71,849 45	0 00		-71,849 45
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
078	3 00	Mar 2001	319,250 640	Local	314,288 43	4,962 21			
	300,000 00		319,250 64	Base	314,288 43	4,962 21	0 00		4,962 21
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
097	55 00	May 2001	5,685,405 000	Local	5,756,528 25	-71,123 25			
	5,500 000 00		5 685 405 00	Base	5,756,528 25	-71,123 25	0 00		-71,123 25

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
122	104 00	May 2001	10,708,334 000	Local	10,867,798 74	-159,464 74			
	10,400,000 00		10,708,334 00	Base	10,867,798 74	-159,464 74	0 00		-159,464 74
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
123	40 00	May 2001	4,122,965 200	Local	4,176,097 60	-53,132 40			
	4,000,000 00		4,122,965 20	Base	4,176,097 60	-53,132 40	0 00		-53,132 40
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
161	193 00	May 2001	19,974,728 000	Local	20,158,144 42	-183,416 42			
	19,300,000 00		19 974,728 00	Base	20,158,144 42	-183,416 42	0 00		-183,416 42
WB1A	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
166	512 00	May 2001	53,006,160 000	Local	53,760,000 00	-753,840 00			
	51,200,000 00		53,006,160 00	Base	53,760,000 00	-753,840 00	0 00		-753,840 00
WB1A	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
167	4,000 00	May 2001	414,000,000 000	Local	419,926,249 74	-5,926,249 74			
	400,000,000 00		414,000,000 00	Base	419,926,249 74	-5,926,249 74	0 00		-5,926,249 74
WB1A	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
168	1,000 00	May 2001	103,375,000 000	Local	106,632,500 00	-3,257,500 00			
	100,000,000 00		103,375,000 00	Base	106,632,500 00	-3,257,500 00	0 00		-3,257,500 00
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
170	109 00	May 2001	11,281,064 000	Local	11,415,501 63	-134,437 63			
	10,900,000 00		11,281,064 00	Base	11,415,501 63	-134,437 63	0 00		-134 437 63
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
180	109 00	May 2001	11,284,470 250	Local	11,467,438 52	-182,968 27			
	10,900,000 00		11,284,470 25	Base	11,467,438 52	-182,968 27	0 00		-182 968 27
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
187	28 00	May 2001	2,881,263 000	Local	2,960,362 10	-79,099 10			
	2,800,000 00		2,881,263 00	Base	2,960,362 10	-79,099 10	0 00		-79,099 10

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
193		95 00 May 2001	9,784,620 000	Local	9,851,005 00	-66,385 00			
		9,500,000 00	9,784 620 00	Base	9,851,005 00	-66,385 00	0 00		-66 385 00
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
239		10 00 Mar 2001	1,056,522 500	Local	1,046,689 10	9,833 40			
		1,000,000 00	1,056,522 50	Base	1,046,689 10	9,833 40	0 00		9,833 40
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
399		9 00 Apr 2001	953,542 170	Local	942,020 19	11,521 98			
		900,000 00	953,542 17	Base	942,020 19	11,521 98	0 00		11 521 98
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
400		6 00 Apr 2001	635,788 500	Local	628,013 46	7,775 04			
		600,000 00	635,788 50	Base	628,013 46	7,775 04	0 00		7,775 04
WB1E	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
556		168 00 May 2001	17,302,195 680	Local	17 283,000 00	19,195 68			
		16 800,000 00	17,302,195 68	Base	17 283 000 00	19,195 68	0 00		19,195 68
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
569		130 00 Apr 2001	13,566,199 400	Local	13,606,958 30	-40,758 90			
		13,000,000 00	13,566,199 40	Base	13,606,958 30	-40,758 90	0 00		-40,758 90
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
684		8 00 May 2001	831,619 870	Local	838,669 55	-7,049 68			
		800 000 00	831,619 87	Base	838,669 55	-7,049 68	0 00		-7,049 68
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
684	CXL	-8 00 May 2001	-831,619 870	Local	-838,669 55	7,049 68			
		-800,000 00	-831,619 87	Base	-838,669 55	7,049 68	0 00		7,049 68
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
693		8 00 May 2001	831,593 000	Local	838,669 55	-7,076 55			
		800,000 00	831,593 00	Base	838,669 55	-7,076 55	0 00		-7 076 55



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Base Currency USD - US DOLLAR		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Trd Date	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
693	CXL	-8 00 May 2001	-831,593 000	Local	-838,669 55	7,076 55	
		-800,000 00	-831,593 00	Base	-838,669 55	7,076 55	0 00
							7,076 55
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
712		8 00 May 2001	831,619 870	Local	838,669 55	-7,049 68	
		800,000 00	831,619 87	Base	838,669 55	-7,049 68	0 00
							-7,049 68
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
736		6 00 May 2001	618,388 500	Local	618,779 04	-390 54	
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00
							-390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
736	CXL	-6 00 May 2001	-618,388 500	Local	-618,779 04	390 54	
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00
							390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
739		6 00 May 2001	618,388 500	Local	618,779 04	-390 54	
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00
							-390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
739	CXL	-6 00 May 2001	-618,388 500	Local	-618,779 04	390 54	
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00
							390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
746		6 00 May 2001	618,388 500	Local	618,779 04	-390 54	
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00
							-390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
746	CXL	-6 00 May 2001	-618,388 500	Local	-618,779 04	390 54	
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00
							390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01				
747		6 00 May 2001	618,388 500	Local	618,779 04	-390 54	
		600,000 00	618 388 50	Base	618,779 04	-390 54	0 00
							-390 54

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Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr	Gn/Ls	Net Base	Future Gn/Ls
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
747	CXL	-6 00 May 2001	-618,388 500	Local	-618,779 04	390 54			
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00		390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
751		6 00 May 2001	618,388 500	Local	618,779 04	-390 54			
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00		-390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
751	CXL	-6 00 May 2001	-618,388 500	Local	-618,779 04	390 54			
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00		390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
752		6 00 May 2001	618,388 500	Local	618,779 04	-390 54			
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00		-390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
752	CXL	-6 00 May 2001	-618,388 500	Local	-618 779 04	390 54			
		-600,000 00	-618,388 50	Base	-618,779 04	390 54	0 00		390 54
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
754		6 00 May 2001	618,388 500	Local	618,779 04	-390 54			
		600,000 00	618,388 50	Base	618,779 04	-390 54	0 00		-390 54
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
774		15 00 May 2001	1,571,658 750	Local	1,570,033 65	1,625 10			
		1,500,000 00	1,571,658 75	Base	1,570,033 65	1,625 10	0 00		1,625 10
93599E929 Total			696,310,846 96	Local	707,300,083 30	-10,989,236 34			
			696,310,846 96	Base	707,300,083 30	-10,989,236 34	0 00		-10,989,236 34
WB1Q	93599P999	U S TREAS BONDS FUTURES	MAR01						
026		3 00 Feb 2001	316,019 250	Local	312,945 14	3,074 11			
		300,000 00	316,019 25	Base	312,945 14	3,074 11	0 00		3 074 11

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Lot		Contracts	Trd Date	Notional		Notional	Future Gn/Ls		
Ticker		Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
026	CXL	-3 08	Feb 2001	-316,019 250	Local	-312,945 14	-3,074 11		
		-300,000 00		-316,019 25	Base	-312,945 14	-3,074 11	0 00	-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
097		3 08	Feb 2001	316,019 250	Local	312,945 14	3,074 11		
		300,000 00		316,019 25	Base	312,945 14	3,074 11	0 00	3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
097	CXL	-3 08	Feb 2001	-316,019 250	Local	-312,945 14	-3,074 11		
		-300,000 00		-316,019 25	Base	-312,945 14	-3,074 11	0 00	-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
098		3 08	Feb 2001	316,019 250	Local	312,945 14	3,074 11		
		300,000 00		316,019 25	Base	312,945 14	3,074 11	0 00	3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
098	CXL	-3 08	Feb 2001	-316,019 250	Local	-312,945 14	-3,074 11		
		-300,000 00		-316,019 25	Base	-312,945 14	-3,074 11	0 00	-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
101		3 08	Feb 2001	316,019 250	Local	312,945 14	3,074 11		
		300,000 00		316,019 25	Base	312,945 14	3,074 11	0 00	3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
507		18 00	Jan 2001	1,872,285 770	Local	1,890,562 99	-18,277 22		
		1,800,000 00		1,872,285 77	Base	1,890,562 99	-18,277 22	0 00	-18,277 22
WB1Q	93599P999	U S TREAS BONDS FUTURES		MAR01					
638		5 02	Feb 2001	524,192 890	Local	524,707 50	-514 61		
		500,000 00		524,192 89	Base	524,707 50	-514 61	0 00	-514 61
<b>93599P999 Total</b>				2,712,497 91	Local	2,728,215 63	-15,717 72		
				2,712,497 91	Base	2,728,215 63	-15,717 72	0 00	-15,717 72

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
165	4 @	Jun 2001	401,476 280	Local	403,984 75	-2,508 47			
	400,000 00		401,476 28	Base	403,984 75	-2,508 47	0 00		-2,508 47
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
169	6 @	Jun 2001	602,601 000	Local	605,919 18	-3,318 18			
	600,000 00		602,601 00	Base	605,919 18	-3,318 18	0 00		-3,318 18
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
257	3 @	Jun 2001	304,019 250	Local	302,945 11	1,074 14			
	300,000 00		304,019 25	Base	302,945 11	1,074 14	0 00		1,074 14
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
258	2 @	Jun 2001	202,384 500	Local	201,963 41	421 09			
	200,000 00		202,384 50	Base	201 963 41	421 09	0 00		421 09
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
272	90 @	Jul 2001	9,072,450 000	Local	8,990,831 25	81,618 75			
	9,000,000 00		9,072,450 00	Base	8,990,831 25	81,618 75	0 00		81,618 75
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
273	160 @	Jul 2001	16,123,800 000	Local	15,983,700 00	140,100 00			
	16,000,000 00		16,123,800 00	Base	15,983,700 00	140,100 00	0 00		140,100 00
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
273	3 @	Jun 2001	303,379 420	Local	302,945 11	434 31			
	300,000 00		303,379 42	Base	302,945 11	434 31	0 00		434 31
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
274	2,250 @	Jul 2001	227,233,125 000	Local	224,881,093 75	2,352,031 25			
	225,000,000 00		227,233,125 00	Base	224,881 093 75	2 352,031 25	0 00		2 352 031 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
274	6 @	Jun 2001	606,685 490	Local	605,890 22	795 27			
	600,000 00		606,685 49	Base	605 890 22	795 27	0 00		795 27

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
355	3 000	Jun 2001	304,659 080	Local	302,945 11	1,713 97			
	300,000 00		304,659 08	Base	302,945 11	1,713 97	0 00		1,713 97
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
361	1 000	Jun 2001	101,871 000	Local	100,981 70	889 30			
	100,000 00		101,871 00	Base	100,981 70	889 30	0 00		889 30
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
371	28 000	Jun 2001	2,835,797 050	Local	2,817,700 29	18,096 76			
	2,800,000 00		2,835,797 05	Base	2,817,700 29	18,096 76	0 00		18 096 76
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
371	CXL	-28 000	Jun 2001	-2,835,797 050	Local	-2,817,700 29	-18,096 76		
	-2,800,000 00		-2,835,797 05	Base	-2,817,700 29	-18,096 76	0 00		-18,096 76
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
372	3 000	Jun 2001	303,356 250	Local	301,262 00	2,094 25			
	300,000 00		303,356 25	Base	301,262 00	2,094 25	0 00		2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
372	CXL	-3 000	Jun 2001	-303,356 250	Local	-301,262 00	-2,094 25		
	-300,000 00		-303,356 25	Base	-301,262 00	-2,094 25	0 00		-2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
373	6 000	Jun 2001	605,788 500	Local	603,899 00	1,889 50			
	600,000 00		605,788 50	Base	603,899 00	1,889 50	0 00		1 889 50
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
373	CXL	-6 000	Jun 2001	-605,788 500	Local	-603,899 00	-1,889 50		
	-600,000 00		-605,788 50	Base	-603,899 00	-1,889 50	0 00		-1,889 50
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
375	28 000	Jun 2001	2,835,797 050	Local	2,817,700 29	18,096 76			
	2,800,000 00		2,835,797 05	Base	2,817,700 29	18,096 76	0 00		18,096 76

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
376	3 000	Jun 2001	303,356 250	Local	301,262 00	2,094 25			
	300 000 00		303,356 25	Base	301,262 00	2,094 25	0 00		2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
377	6 000	Jun 2001	605,788 500	Local	603,899 00	1,889 50			
	600,000 00		605,788 50	Base	603,899 00	1,889 50	0 00		1,889 50
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
386	2,000 00	Aug 2001	208,156,800 000	Local	200,653,968 75	7,502,831 25			
	200,000,000 00		208,156,800 00	Base	200,653,968 75	7,502,831 25	0 00		7 502,831 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
386	CXL -2,000 00	Aug 2001	208,156,800 000	Local	-200,653,968 75	-7,502,831 25			
	-200,000,000 00		-208,156,800 00	Base	-200,653,968 75	-7,502,831 25	0 00		-7,502,831 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
391	2,000 00	Aug 2001	209,672,600 000	Local	200,653,968 75	9,018,631 25			
	200 000,000 00		209,672,600 00	Base	200,653,968 75	9,018,631 25	0 00		9 018 631 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
391	CXL -2,000 00	Aug 2001	209,672,600 000	Local	-200,653,968 75	-9,018,631 25			
	-200,000,000 00		-209,672,600 00	Base	-200,653,968 75	-9,018,631 25	0 00		-9,018,631 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
394	4 000	Jun 2001	403,645 100	Local	403,516 00	129 10			
	400,000 00		403,645 10	Base	403,516 00	129 10	0 00		129 10
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
400	2,000 00	Aug 2001	209,672,500 000	Local	200,653,968 75	9,018,531 25			
	200,000,000 00		209,672,500 00	Base	200,653,968 75	9,018,531 25	0 00		9,018,531 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
401	20 000	Jun 2001	2,044,920 000	Local	2,018,823 62	26,096 38			
	2,000,000 00		2,044,920 00	Base	2,018,823 62	26,096 38	0 00		26,096 38

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/La	Notional	Future Gn/La	Base Curr Gn/La	Future Gn/La	Net Base Future Gn/La
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/La	Base Curr Gn/La	Future Gn/La	Net Base Future Gn/La	
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
478	14 00	Sep 2001	1,496,194 000	Local	1,452,623 57		43,570 43		
	1,400,000 00		1,496,194 00	Base	1,452,623 57		43,570 43	0 00	43,570 43
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01						
655	2,000 00	Oct 2001	208,812,500 000	Local	209,577,500 00		-765,000 00		
	200,000,000 00		208,812,500 00	Base	209,577,500 00		-765,000 00	0 00	-765,000 00
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01						
759	28 00	Aug 2001	2,894,982 750	Local	2,892,062 40		2,920 35		
	2,800,000 00		2,894,982 75	Base	2,892,062 40		2,920 35	0 00	2 920 35
<b>93599X943 Total</b>			<b>684,326,134 67</b>	Local	<b>673,404,555 22</b>		<b>10,921,579 45</b>		
			<b>684,326,134 67</b>	Base	<b>673,404,555 22</b>		<b>10,921,579 45</b>	<b>0 00</b>	<b>10,921,579 45</b>
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
067	15 00	Aug 2001	1,578,455 700	Local	1,540,487 36		37,968 34		
	1,500,000 00		1,578,455 70	Base	1,540,487 36		37,968 34	0 00	37,968 34
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
097	17 00	Jun 2001	1,754,783 550	Local	1,737,818 00		16,965 55		
	1,700,000 00		1,754,783 55	Base	1,737,818 00		16,965 55	0 00	16 965 55
WB1E	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
098	10 00	Aug 2001	1,061,767 600	Local	1,021,093 75		40,673 85		
	1,000,000 00		1,061,767 60	Base	1,021,093 75		40,673 85	0 00	40,673 85
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
114	80 00	Aug 2001	8,488,430 000	Local	8,479,320 00		9,110 00		
	8,000,000 00		8,488,430 00	Base	8,479,320 00		9,110 00	0 00	9,110 00
WB1E	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
169	45 00	Aug 2001	4,801,860 450	Local	4,594,921 87		206,938 58		
	4,500,000 00		4,801,860 45	Base	4,594,921 87		206,938 58	0 00	206,938 58

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
204	355 08	Aug 2001	37,667,409 900	Local	36,453,326 60	1,214,083 30			
	35,500,000 00		37,667,409 90	Base	36,453,326 60	1,214,083 30	0 00		1,214,083 30
WB1E	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
318	113 08	Sep 2001	12,019,161 380	Local	11,538,359 38	480,802 00			
	11,300,000 00		12,019,161 38	Base	11,538,359 38	480,802 00	0 00		480,802 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
385	136 07	Aug 2001	14,491,956 000	Local	13,902,434 39	589,521 61			
	13,600 000 00		14,491,956 00	Base	13,902,434 39	589,521 61	0 00		589,521 61
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
387	512 00	Aug 2001	54,625 025 600	Local	52,565,589 06	2,059,436 54			
	51,200,000 00		54,625,025 60	Base	52,565,589 06	2,059,436 54	0 00		2,059,436 54
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
387	CXL -512 00	Aug 2001	-54,625,025 600	Local	-52,565,589 06	-2,059,436 54			
	-51,200,000 00		-54,625 025 60	Base	-52,565,589 06	-2,059,436 54	0 00		-2 059,436 54
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
389	5,000 00	Aug 2001	533,399,500 000	Local	513,246,468 48	20,153,031 52			
	500,000 000 00		533,399 500 00	Base	513,246,468 48	20,153,031 52	0 00		20,153,031 52
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
389	CXL -5,000 00	Aug 2001	-533,399,500 000	Local	-513,246,468 48	-20,153,031 52			
	-500,000,000 00		-533,399,500 00	Base	-513,246,468 48	-20,153,031 52	0 00		-20,153,031 52
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
400	154 09	Aug 2001	16,525,509 000	Local	16,107,567 85	417,941 15			
	15,400,000 00		16,525,509 00	Base	16,107,567 85	417,941 15	0 00		417,941 15
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
401	5,000 00	Aug 2001	533,399,500 000	Local	513,264,057 80	20,135,442 20			
	500,000,000 00		533,399,500 00	Base	513,264,057 80	20,135,442 20	0 00		20,135,442 20



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Fund	Asset ID	Security Name	Security Description		Close Ex Rate				Trd Dts of Orig Trds
Lot		Contracts	Trd Date	Notional		Future Gn/Ls			
Ticker		Notional Pa	Stl Date	Proceeds	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
402		512 00 Aug 2001	52,076,160 000	Local	52,547,999 74	-471,839 74			
		51,200,000 00	52,076,160 00	Base	52,547,999 74	-471,839 74	0 00		-471,839 74
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
402		CXL -512 00 Aug 2001	-52,076,160 000	Local	-52,547,999 74	471,839 74			
		-51,200,000 00	-52,076,160 00	Base	-52,547,999 74	471,839 74	0 00		471,839 74
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
403		512 00 Aug 2001	54,636,160 000	Local	52,547,999 74	2,088,160 26			
		51,200,000 00	54,636,160 00	Base	52,547,999 74	2,088,160 26	0 00		2 088,160 26
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
408		55 00 Jun 2001	5,698,399 900	Local	5,669,034 77	29,365 13			
		5,500,000 00	5,698,399 90	Base	5,669,034 77	29,365 13	0 00		29,365 13
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
408		CXL -55 00 Jun 2001	-5,698,399 900	Local	-5,669,034 77	-29 365 13			
		-5,500,000 00	-5,698,399 90	Base	-5,669,034 77	-29,365 13	0 00		-29,365 13
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
409		55 00 Jun 2001	5,698,295 900	Local	5,669,034 77	29,261 13			
		5,500,000 00	5,698,295 90	Base	5,669,034 77	29,261 13	0 00		29,261 13
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
471		25 00 Jun 2001	2,601,853 250	Local	2,567,647 73	34,205 52			
		2 500,000 00	2,601,853 25	Base	2,567,647 73	34,205 52	0 00		34,205 52
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
496		30 00 Jun 2001	3,143,317 500	Local	3,076,760 70	66,556 80			
		3,000 000 00	3,143,317 50	Base	3,076,760 70	66,556 80	0 00		66,556 80
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
503		40 00 Jun 2001	4,191,090 000	Local	4,104,472 60	86,617 40			
		4,000,000 00	4,191,090 00	Base	4,104,472 60	86,617 40	0 00		86,617 40

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
510	122 005	Jun 2001	12,794,404 740	Local	12,477,570 21	316,834 53			
	12,200,000 00		12,794,404 74	Base	12,477,570 21	316,834 53	0 00		316,834 53
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
562	15 006	Jul 2001	1,549,726 050	Local	1,538,999 54	10,726 51			
	1,500,000 00		1,549,726 05	Base	1,538,999 54	10,726 51	0 00		10 726 51
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
643	6 002	Jul 2001	625,939 120	Local	625,668 37	270 75			
	600,000 00		625,939 12	Base	625,668 37	270 75	0 00		270 75
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
656	4,512 008	Oct 2001	492,160,500 000	Local	480,593,840 00	11,566,660 00			
	451,200,000 00		492,160,500 00	Base	480,593,840 00	11,566,660 00	0 00		11 566,660 00
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
656	14 003	Jul 2001	1,459,109 620	Local	1,448,794 24	10,315 38			
	1,400,000 00		1,459,109 62	Base	1,448,794 24	10,315 38	0 00		10 315 38
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
657	1,000 008	Oct 2001	109,078,125 000	Local	106,508,000 00	2,570,125 00			
	100,000,000 00		109,078,125 00	Base	106,508,000 00	2,570,125 00	0 00		2,570,125 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
666	2 008	Jun 2001	208 406 250	Local	206,968 75	1,437 50			
	200,000 00		208,406 25	Base	206,968 75	1,437 50	0 00		1,437 50
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
731	10 006	Jul 2001	1,051,366 250	Local	1,039,412 50	11,953 75			
	1,000,000 00		1,051,366 25	Base	1,039,412 50	11,953 75	0 00		11,953 75
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
732	10 006	Jul 2001	1,051,060 000	Local	1,042,293 16	8,766 84			
	1,000,000 00		1,051,060 00	Base	1,042,293 16	8,766 84	0 00		8 766 84

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls
Net Base Future Gn/Ls					
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01		
738	10 007 Jul 2001	1,054,030 310	Local	1,042,293 16	11,737 15
1,000,000 00		1,054,030 31	Base	1,042,293 16	11,737 15
					0 00
93599X950 Total		1,323,092,217 57	Local	1,283,129,142 47	39,963,075 10
		1,323,092,217 57	Base	1,283,129,142 47	39,963,075 10
					0 00
					39,963,075 10
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
025	6 00 Sep 2001	650,407 500	Local	626,373 78	24,033 72
600,000 00		650,407 50	Base	626,373 78	24,033 72
					0 00
					24,033 72
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01		
092	1 00 Sep 2001	108,401 250	Local	104,395 63	4,005 62
100,000 00		108,401 25	Base	104,395 63	4,005 62
					0 00
					4,005 62
93599X984 Total		758 808 75	Local	730,769 41	28,039 34
		758,808 75	Base	730,769 41	28,039 34
					0 00
					28,039 34
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
037	1 00 Aug 2001	207,492 800	Local	207,343 75	149 05
200,000 00		207,492 80	Base	207,343 75	149 05
					0 00
					149 05
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
037	CXL -1 00 Aug 2001	-207,492 800	Local	-207,343 75	-149 05
-200,000 00		-207,492 80	Base	-207,343 75	-149 05
					0 00
					-149 05
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
040	1 00 Aug 2001	207,492 800	Local	207,343 75	149 05
200,000 00		207,492 80	Base	207,343 75	149 05
					0 00
					149 05
WB1F	936999994	U S TREAS NOTES 2YR FUTURES	SEP01		
383	120 00 Aug 2001	24,892,020 000	Local	24,889,231 20	2,788 80
24,000,000 00		24,892,020 00	Base	24,889,231 20	2,788 80
					0 00
					2,788 80

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
936999994	Total		25,099,512 80	Local	25,096,574 95	2,937 85			
			25,099,512 80	Base	25,096,574 95	2,937 85	0 00		2,937 85
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
148	3 001	Oct 2001	332,319 590	Local	319 641 87	12,677 72			
	300 000 00		332,319 59	Base	319,641 87	12,677 72	0 00		12,677 72
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
148	CXL	-3 001	Oct 2001	-332,319 590	Local	-319,641 87	-12,677 72		
	-300,000 00		-332,319 59	Base	-319,641 87	-12,677 72	0 00		-12,677 72
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
149	9 001	Oct 2001	990,639 000	Local	958,925 62	31,713 38			
	900,000 00		990,639 00	Base	958,925 62	31,713 38	0 00		31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
149	CXL	-9 001	Oct 2001	-990,639 000	Local	-958,925 62	-31,713 38		
	-900 000 00		-990,639 00	Base	-958,925 62	-31,713 38	0 00		-31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
150	9 001	Oct 2001	990,639 000	Local	958,925 62	31,713 38			
	900,000 00		990,639 00	Base	958,925 62	31,713 38	0 00		31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
151	3 001	Oct 2001	332,197 970	Local	319,641 87	12 556 10			
	300,000 00		332,197 97	Base	319,641 87	12,556 10	0 00		12,556 10
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
160	9 005	Nov 2001	987,995 250	Local	965,950 71	22,044 54			
	900,000 00		987,995 25	Base	965,950 71	22,044 54	0 00		22,044 54
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01						
338	14 005	Nov 2001	1,561,819 000	Local	1,512,026 57	49,792 43			
	1,400,000 00		1,561,819 00	Base	1,512,026 57	49,792 43	0 00		49,792 43

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	
Notional	Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls
Cost					Net Base Future Gn/Ls
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
383	5 00	Nov 2001	548,345 740	Local	554,963 75
	500,000 00		548,345 74	Base	554,963 75
					-6,618 01
					-6,618 01
					0 00
					-6,618 01
WB1H	93799E943	U S TREAS BONDS FUTURES	DEC01		
397	25 00	Oct 2001	2,755,468 750	Local	2,648,562 50
	2,500,000 00		2,755,468 75	Base	2,648,562 50
					106,906 25
					106,906 25
					0 00
					106,906 25
WB1A	93799E943	U S TREAS BONDS FUTURES	DEC01		
422	600 00	Aug 2001	62,409,562 200	Local	62,456,062 20
	60,000,000 00		62,409,562 20	Base	62,456,062 20
					-46,500 00
					-46,500 00
					0 00
					-46,500 00
WB1A	93799E943	U S TREAS BONDS FUTURES	DEC01		
423	1,400 00	Aug 2001	145,611,375 000	Local	145,730,811 80
	140,000,000 00		145 611,375 00	Base	145,730,811 80
					-119,436 80
					-119,436 80
					0 00
					-119 436 80
WB1E	93799E943	U S TREAS BONDS FUTURES	DEC01		
449	91 00	Oct 2001	10,065,897 660	Local	9,407,125 00
	9,100,000 00		10,065,897 66	Base	9,407,125 00
					658,772 66
					658,772 66
					0 00
					658 772 66
WB1Q	93799E943	U S TREAS BONDS FUTURES	DEC01		
494	1 00	Nov 2001	103 943 500	Local	110,992 75
	100,000 00		103,943 50	Base	110,992 75
					-7,049 25
					-7,049 25
					0 00
					-7,049 25
93799E943	Total		225,367,244 07	Local	224,665,062 77
			225,367,244 07	Base	224,665,062 77
					702,181 30
					702,181 30
					0 00
					702,181 30
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
014	43 00	Sep 2001	4,618,253 750	Local	4,583,464 99
	4,300,000 00		4,618,253 75	Base	4,583,464 99
					34,788 76
					34,788 76
					0 00
					34,788 76
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01		
104	1 00	Oct 2001	108,540 350	Local	108,292 19
	100,000 00		108,540 35	Base	108,292 19
					248 16
					248 16
					0 00
					248 16

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1Y	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
260	43 00	Sep 2001	4,618,253 750	Local	4,583,464 99	34,788 76			
	4,300,000 00		4,618,253 75	Base	4,583,464 99	34,788 76	0 00		34,788 76
WB1Z	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
402	253 00	Sep 2001	27,172,516 250	Local	26,967,921 22	204,595 03			
	25,300,000 00		27,172,516 25	Base	26,967,921 22	204,595 03	0 00		204,595 03
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
498	25 00	Nov 2001	2,670,854 230	Local	2,734,505 17	-63,650 94			
	2,500,000 00		2,670,854 23	Base	2,734,505 17	-63,650 94	0 00		-63,650 94
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
509	12 00	Oct 2001	1,298,577 000	Local	1,293,001 12	5,575 88			
	1,200,000 00		1,298,577 00	Base	1,293,001 12	5,575 88	0 00		5,575 88
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
587	77 00	Nov 2001	8,190,875 000	Local	8,430,678 51	-239,803 51			
	7,700,000 00		8,190,875 00	Base	8,430,678 51	-239,803 51	0 00		-239,803 51
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
630	93 00	Dec 2001	10,055,625 000	Local	10,208,668 59	-153,043 59			
	9,300,000 00		10,055,625 00	Base	10,208,668 59	-153,043 59	0 00		-153,043 59
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
648	18 00	Dec 2001	1,932,187 500	Local	1,975,871 34	-43,683 84			
	1,800,000 00		1,932,187 50	Base	1,975,871 34	-43,683 84	0 00		-43,683 84
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
705	19 00	Dec 2001	2,019,937 500	Local	2,085,641 97	-65,704 47			
	1,900,000 00		2,019,937 50	Base	2,085,641 97	-65,704 47	0 00		-65,704 47
WB1A	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
792	1,895 00	Nov 2001	201,625,631 250	Local	204,614,993 75	-2,989,362 50			
	189,500,000 00		201,625,631 25	Base	204,614,993 75	-2,989,362 50	0 00		-2,989,362 50

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Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
93799H995	Total		264,311,251 58	Local	267,586,503 84	-3,275,252 26			
			264,311,251 58	Base	267,586,503 84	-3,275,252 26	0 00		-3,275,252 26
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
044	312 08	Nov 2001	34,727,940 000	Local	34,760,450 91	-32,510 91			
	31,200,000 00		34,727,940 00	Base	34,760,450 91	-32,510 91	0 00		-32,510 91
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
087	19 00	Oct 2001	2,074,516 180	Local	2,074,681 53	-165 35			
	1,900,000 00		2,074,516 18	Base	2,074,681 53	-165 35	0 00		-165 35
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
088	47 00	Oct 2001	5,142,070 580	Local	5,132,106 96	9,963 62			
	4,700,000 00		5,142,070 58	Base	5,132,106 96	9,963 62	0 00		9,963 62
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
195	26 00	Oct 2001	2,850,120 000	Local	2,841,401 88	8,718 12			
	2,600,000 00		2,850,120 00	Base	2,841,401 88	8,718 12	0 00		8,718 12
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
204	8 00	Sep 2001	856,181 540	Local	844,468 25	11,713 29			
	800 000 00		856,181 54	Base	844,468 25	11,713 29	0 00		11,713 29
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
338	13 00	Oct 2001	1,416,122 500	Local	1,420,147 82	-4,025 32			
	1,300,000 00		1,416,122 50	Base	1,420,147 82	-4,025 32	0 00		-4,025 32
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
342	26 00	Oct 2001	2,850,120 000	Local	2,841,401 89	8 718 11			
	2,600,000 00		2,850,120 00	Base	2,841,401 89	8,718 11	0 00		8,718 11
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
410	44 00	Oct 2001	4,793,030 000	Local	4,808,526 27	-15,496 27			
	4 400,000 00		4,793,030 00	Base	4,808,526 27	-15,496 27	0 00		-15,496 27

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Lot	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base	Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Not Base	Future Gn/Ls	
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
414	1,000 Q0	Aug 2001	105,788,875 000	Local	106,000,187 00	-211,312 00			
	100,000,000 00		105,788,875 00	Base	106,000,187 00	-211,312 00	0 00		-211,312 00
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
418	512 Q0	Aug 2001	54,196,160 000	Local	54,287,839 74	-91,679 74			
	51,200,000 00		54,196,160 00	Base	54,287,839 74	-91,679 74	0 00		-91 679 74
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
419	4,000 Q0	Aug 2001	423,157,500 000	Local	423,967,500 00	-810,000 00			
	400,000,000 00		423,157,500 00	Base	423,967,500 00	-810,000 00	0 00		-810,000 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
470	2 Q0	Sep 2001	217,970 430	Local	217,392 37	578 06			
	200,000 00		217,970 43	Base	217,392 37	578 06	0 00		578 06
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
471	100 Q0	Nov 2001	11,130,750 000	Local	11,041,031 33	89,718 67			
	10 000,000 00		11,130,750 00	Base	11,041,031 33	89,718 67	0 00		89 718 67
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
488	10 Q0	Nov 2001	1,069,950 000	Local	1,091,925 00	-21,975 00			
	1,000,000 00		1,069,950 00	Base	1,091,925 00	-21,975 00	0 00		-21,975 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
508	46 Q0	Sep 2001	5,005 290 590	Local	4,965,881 98	39,408 61			
	4,600,000 00		5,005,290 59	Base	4,965,881 98	39,408 61	0 00		39,408 61
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
547	30 Q0	Nov 2001	3,229,097 350	Local	3,277,682 10	-48,584 75			
	3,000,000 00		3,229,097 35	Base	3,277,682 10	-48,584 75	0 00		-48,584 75
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
547	CXL	-30 Q0	Nov 2001	-3,229,097 350	Local	48,584 75			
	-3,000,000 00		-3,229,097 35	Base	-3,277,682 10	48,584 75	0 00		48,584 75



# Realized Gain/Loss - Futures Contracts

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**STATE STREET**  
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name		Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional		Notional	Future Gn/Ls			
Ticker	Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	Base Curr Gn/Ls		Net Base Future Gn/Ls
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
548		20 09 Nov 2001	2,152,691 100	Local	2,185,121 40	-32,430 30			
	2,000,000 00		2,152,691 10	Base	2,185,121 40	-32,430 30	0 00		-32 430 30
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
555		18 03 Dec 2001	1,946,178 000	Local	1,931,697 00	14,481 00			
	1,800,000 00		1,946,178 00	Base	1,931,697 00	14,481 00	0 00		14,481 00
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
566		10 08 Nov 2001	1,064,783 050	Local	1,092,560 70	-27,777 65			
	1,000 000 00		1,064,783 05	Base	1,092,560 70	-27,777 65	0 00		-27,777 65
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
589		53 06 Nov 2001	5,629,593 750	Local	5,864,804 17	-235,210 42			
	5,300,000 00		5,629,593 75	Base	5,864,804 17	-235,210 42	0 00		-235,210 42
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
592		23 07 Nov 2001	2,430,697 500	Local	2,570,060 33	-139,362 83			
	2,300,000 00		2,430,697 50	Base	2,570,060 33	-139,362 83	0 00		-139,362 83
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
598		20 09 Nov 2001	2,144,878 600	Local	2,185,121 40	-40,242 80			
	2,000,000 00		2,144,878 60	Base	2,185,121 40	-40,242 80	0 00		-40,242 80
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
602		150 05 Oct 2001	16,443,000 000	Local	16,392 703 20	50,296 80			
	15,000,000 00		16,443,000 00	Base	16,392,703 20	50,296 80	0 00		50,296 80
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
632		27 03 Dec 2001	2,924,437 500	Local	3,025,822 50	-101,385 00			
	2,700,000 00		2,924,437 50	Base	3,025,822 50	-101,385 00	0 00		-101,385 00
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01					
650		10 08 Dec 2001	1,052,500 000	Local	1,120,675 00	-68,175 00			
	1,000,000 00		1,052,500 00	Base	1,120,675 00	-68,175 00	0 00		-68,175 00

# Realized Gain/Loss - Futures Contracts

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Future Gn/Ls					
Ticker	Notional Pa	Stl Date	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
650	CXL	-10 06 Dec 2001	-1,052,500 000	Local	-1,120,675 00	68,175 00			
		-1,000,000 00	-1 052,500 00	Base	-1 120 675 00	68,175 00	0 00		68,175 00
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
653		10 06 Dec 2001	1,072,500 000	Local	1,120,675 00	-48,175 00			
		1,000,000 00	1,072,500 00	Base	1,120,675 00	-48,175 00	0 00		-48,175 00
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
677		45 07 Sep 2001	4,881,617 100	Local	4,760,484 60	121,132 50			
		4,500,000 00	4,881,617 10	Base	4,760 484 60	121,132 50	0 00		121 132 50
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
707		5 00 Dec 2001	526,406 250	Local	560,337 50	-33,931 25			
		500,000 00	526,406 25	Base	560,337 50	-33,931 25	0 00		-33,931 25
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
707	CXL	-5 00 Dec 2001	-526,406 250	Local	-560,337 50	33,931 25			
		-500,000 00	-526,406 25	Base	-560,337 50	33,931 25	0 00		33,931 25
WB1E	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
708		168 00 Sep 2001	18,150,070 680	Local	17,751,875 01	398,195 67			
		16,800,000 00	18,150,070 68	Base	17,751,875 01	398,195 67	0 00		398 195 67
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
708		5 00 Dec 2001	527,343 750	Local	560,337 50	-32,993 75			
		500,000 00	527,343 75	Base	560,337 50	-32,993 75	0 00		-32,993 75
WB1E	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
708	CXL	-168 00 Sep 2001	-18,150,070 680	Local	-17,751,875 01	-398,195 67			
		-16,800,000 00	-18,150,070 68	Base	-17,751,875 01	-398,195 67	0 00		-398,195 67
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
709		139 00 Nov 2001	14,802,944 000	Local	14,728,765 29	74,178 71			
		13,900,000 00	14 802,944 00	Base	14,728,765 29	74,178 71	0 00		74,178 71

# Realized Gain/Loss - Futures Contracts

Statement 31

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date	Proceeds	Cost					
WB1E	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
711	168 00	Sep 2001	18,150,070 680	Local	17,751,875 01	398,195 67			
	16,800,000 00		18 150,070 68	Base	17,751 875 01	398,195 67	0 00		398 195 67
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
714	2 00	Nov 2001	212,492 000	Local	213,242 14	-750 14			
	200,000 00		212,492 00	Base	213,242 14	-750 14	0 00		-750 14
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
730	143 00	Nov 2001	15,193,178 000	Local	15,311,838 11	-118,660 11			
	14,300,000 00		15,193,178 00	Base	15,311,838 11	-118,660 11	0 00		-118,660 11
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
738	93 00	Oct 2001	10,130,722 500	Local	10,154 902 50	-24,180 00			
	9,300,000 00		10,130,722 50	Base	10,154,902 50	-24,180 00	0 00		-24,180 00
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
746	25 00	Nov 2001	2 667,087 500	Local	2,781,643 00	-114,555 50			
	2,500,000 00		2,667,087 50	Base	2,781 643 00	-114,555 50	0 00		-114,555 50
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
751	71 00	Nov 2001	7,596,716 000	Local	7,801,077 02	-204,361 02			
	7,100,000 00		7,596,716 00	Base	7,801,077 02	-204,361 02	0 00		-204,361 02
<b>93799J967 Total</b>									
			765,247,527 85	Local	766,727,673 80	-1,480,145 95			
			765,247,527 85	Base	766,727,673 80	-1,480,145 95	0 00		-1,480,145 95
WB1M	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01						
499	1 00	Oct 2001	210,711 550	Local	206,828 12	3,883 43			
	200,000 00		210,711 55	Base	206,828 12	3,883 43	0 00		3,883 43
WB1F	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01						
526	85 00	Nov 2001	18,009,035 000	Local	17,574,090 00	434,945 00			
	17,000,000 00		18,009,035 00	Base	17,574,090 00	434,945 00	0 00		434,945 00

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Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	St Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1F	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01						
726	25 00	Nov 2001	5,238,962 500	Local	5 168,850 00	70,112 50			
	5,000,000 00		5,238,962 50	Base	5,168 850 00	70 112 50	0 00		70 112 50
WB1F	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01						
744	10 00	Nov 2001	2,093,085 000	Local	2,067,540 00	25,545 00			
	2,000,000 00		2,093,085 00	Base	2,067,540 00	25,545 00	0 00		25,545 00
WB1M	93799J975	U S TREAS NOTES 2YR FUTURES	DEC01						
786	1 00	Oct 2001	210,680 300	Local	210,312 50	367 80			
	200,000 00		210,680 30	Base	210,312 50	367 80	0 00		367 80
93799J975 Total									
			25,762,474 35	Local	25,227,620 62	534,853 73			
			25,762,474 35	Base	25,227,620 62	534,853 73	0 00		534,853 73
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
200	18 00	Dec 2001	1,871,718 750	Local	1,923,400 12	-51,681 37			
	1,800,000 00		1,871,718 75	Base	1,923 400 12	-51,681 37	0 00		-51 681 37
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
200	CXL	-18 00	Dec 2001	-1,871,718 750	Local	-1,923,400 12	51,681 37		
	-1,800,000 00		-1,871,718 75	Base	-1,923,400 12	51,681 37	0 00		51 681 37
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
229	15 00	Dec 2001	1,571,393 850	Local	1,579,747 50	-8,353 65			
	1,500,000 00		1,571,393 85	Base	1,579,747 50	-8,353 65	0 00		-8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
229	CXL	-15 00	Dec 2001	-1,571,393 850	Local	-1,579,747 50	8,353 65		
	-1,500,000 00		-1,571,393 85	Base	-1,579,747 50	8,353 65	0 00		8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
230	15 00	Dec 2001	1,569,261 000	Local	1,579,747 50	-10,486 50			
	1,500,000 00		1 569,261 00	Base	1,579,747 50	-10,486 50	0 00		-10,486 50

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls			Net Base Future Gn/Ls
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
230	CXL	-15 00 Dec 2001	-1,569,261 000	Local	-1,579,747 50	10,486 50			
		-1,500,000 00	-1,569,261 00	Base	-1,579,747 50	10,486 50	0 00		10,486 50
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
231		15 00 Dec 2001	1,571,393 850	Local	1,579,747 50	-8,353 65			
		1,500,000 00	1,571,393 85	Base	1,579,747 50	-8,353 65	0 00		-8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
301		105 00 Dec 2001	10,981,540 500	Local	11,027,263 75	-45,723 25			
		10,500,000 00	10,981,540 50	Base	11,027,263 75	-45,723 25	0 00		-45 723 25
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
301	CXL	-105 00 Dec 2001	-10,981,540 500	Local	-11,027,263 75	45,723 25			
		-10,500,000 00	-10,981,540 50	Base	-11,027,263 75	45,723 25	0 00		45,723 25
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
304		105 00 Dec 2001	10,981,540 920	Local	11,027,263 75	-45,722 83			
		10,500,000 00	10,981,540 92	Base	11,027,263 75	-45,722 83	0 00		-45,722 83
WB1H	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
613		76 09 Nov 2001	8,060,510 600	Local	7,967,091 56	93,419 04			
		7,600,000 00	8,060,510 60	Base	7,967,091 56	93,419 04	0 00		93,419 04
WB2J	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
660		15 00 Dec 2001	1,581,237 080	Local	1,589,505 12	-8,268 04			
		1,500,000 00	1,581,237 08	Base	1,589,505 12	-8,268 04	0 00		-8,268 04
WB1H	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
741		40 00 Dec 2001	4,159,800 000	Local	4,262,440 53	-102,640 53			
		4,000,000 00	4,159,800 00	Base	4,262,440 53	-102,640 53	0 00		-102,640 53
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
791		165 00 Dec 2001	17,522,856 450	Local	17,454,566 25	68,290 20			
		16,500,000 00	17,522,856 45	Base	17,454,566 25	68,290 20	0 00		68,290 20

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description	Close Ex. Rate	Trd Dts of Orig Trds				
Lot	Contracts	Trd Date	Notional	Notional	Future Gn/Ls				
Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
93899Y971	Total		43,877,338 90	Local	43,880,614 71	-3,275 81			
			43,877,338 90	Base	43,880,614 71	-3,275 81	0 00	-3,275 81	
WB1H	94099E930	U S TREAS NOTES 5YR FUTURES	MAR02						
612		50 09 Nov 2001	5 309,125 000	Local	5,260,219 16	48,905 84			
		5,000,000 00	5,309,125 00	Base	5,260,219 16	48,905 84	0 00	48,905 84	
WB1F	94099G968	U S TREAS NOTES 2YR FUTURES	MAR02						
790		35 06 Dec 2001	7,315,562 800	Local	7,282,412 50	33,150 30			
		7,000,000 00	7,315,562 80	Base	7,282,412 50	33,150 30	0 00	33,150 30	
US DOLLAR	Total		6,884,364,535 42	Local	6,834,902,146 64	49,462,388 78			
			6,884,364,535 42	Base	6,834,902,146 64	49,462,388 78	0 00	49,462,388 78	
FUTURE SELL TO CLOSE	Total		9,546,757,608 79	Base	9,513,502,279 39	57,447,744 86	0 00	57,447,744 86	

# Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

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Fund		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Lot	Asset ID	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker		Notional Pa	Stl Date	Proceeds	Cost				

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**COMPOSITE FUTURES Total**

12,162,237,793 04	Base	12,140,997,095 46	47,264,349 65	0 00	47,264 349 65
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MANUAL ADJ TO REDUCE PROCEEDS < 467,999 067

46,796,550.57

- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only Part II and check this box  **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 Identify the entity File by the extended due date for filing the return See instructions	Name of Exempt Organization <b>Bill &amp; Melinda Gates Foundation</b>	Employer identification number <b>91-1663695</b>
	Number, street, and room or suite no. If a PO box, see instructions <b>1551 Eastlake Avenue East</b>	For IRS use only
	City, town or post office, state, and ZIP code For a foreign address, see instructions <b>Seattle, WA 98102</b>	

**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   
 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 November 15, 2002

5 For calendar year 2001, or other tax year beginning \_\_\_\_\_, 20\_\_ and ending \_\_\_\_\_, 20\_\_

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 Taxpayer is waiting for information from third parties necessary for the filing of a complete and accurate return.

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 \$ 36,594,733

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 \$ 41,150,000

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 \$ 0 00

**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 [Handwritten Signature] Title Chief Fin & Admin Officer Date 11 AUG 02

**Notice to Applicant — To Be Completed by the IRS**

- 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 your request for an extension of time 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 extension was requested
- Other \_\_\_\_\_

AUG 18 2002  
OGDEN, UT  
**EXTENSION APPROVED**  
SEP 09 2002  
LINDA WEISKOPF, FIELD DIRECTOR  
SUBMISSION PROCESSING, OGDEN

Director \_\_\_\_\_ By \_\_\_\_\_

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

Type or Identify the entity	Name
	Number and street (include suite, room, or apt no ) Or a PO box number
	City or town, province or state, and country (including postal or ZIP code)



# Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

Department of the Treasury  
Revenue Service

File a separate application for each return

If you are filing for an **Automatic 3-Month Extension**, complete only Part I and check this box   
If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only Part II (on page 2 of this form)   
**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)  
Form 990-T corporations requesting an automatic 6-month extension — check this box and complete Part I only   
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

Name of Exempt Organization	Employer identification number
Bill & Melinda Gates Foundation	91-1663695
Number, street, and room or suite no. If a PO box, see instructions	
1551 Eastlake Avenue East	
City, town or post office, state, and ZIP code. For a foreign address, see instructions	
Seattle, WA 98102	

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

Form 990	<input type="checkbox"/> Form 990-T (corporation)	<input type="checkbox"/> Form 4720
Form 990-BL	<input type="checkbox"/> Form 990-T (sec 401(a) or 408(a) trust)	<input type="checkbox"/> Form 5227
Form 990-EZ	<input type="checkbox"/> Form 990-T (trust other than above)	<input type="checkbox"/> Form 6069
Form 990-PF	<input type="checkbox"/> Form 1041-A	<input type="checkbox"/> Form 8870

If the organization does not have an office or place of business in the United States, check this box   
This is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is 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 of all members the extension will cover

I request an automatic 3-month (6-month, for 990-T corporation) extension of time until August 15, 2002, to file the exempt organization return for the organization named above. The extension is for the organization's return for  calendar year 2001 or  tax year beginning \_\_\_\_\_, 20\_\_\_\_, and ending \_\_\_\_\_, 20\_\_\_\_

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

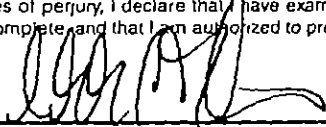
If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions \$ 36,594,733

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. \$ 41,150,000

**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 \$ 0 00

### 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 and complete, and that I am authorized to prepare this form

Signature:  Title: CFAD Date: 1 MAY 02