ACCOUNT NAME: DD-BLACK ROCK CORE 17-19695

13-7043679

Northern Trust

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

AGENT/CUSTODIAN TAX INFORMATION LETTER

PRINCIPAL.

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

I.D. NUMBER XX-XXX3679

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

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

I N C O M E

U.S. GOVERNMENT INTEREST	933,475.
FOREIGN INTEREST INCOME	172,379.
OTHER INTEREST INCOME	2,334,366.
DIVIDEND INCOME:	
QUALIFIED	NONE
TOTAL FOR YEAR	84,395.

D E D U C T I O N S

INTEREST EXPENSE	463.

M I S C E L L A N E O U S I N F O R M A T I O N

NON-NEW JERSEY MUNICIPAL INTEREST (NOT SUBJECT TO ALT MIN TAX)	1,285.

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

COUNTRY	FOREIGN INCOME	TAXES	DATE PAID
OTHER COUNTRIES	172,379.	NONE	12/31/2005

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

TAXABLE YEAR ENDING 12/31/05

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

Short-term Realized gains/losses (including translation)	(454,822.86)
Long-term Realized gains/losses (including translation)	(230,581.59)

TRANSLATION GAIN/LOSS BREAKDOWN

Translation gain/loss due to sales	14,225.50
Translation gain/loss due to capital structures	(17,369.27)
Translation gain/loss due to foreign exchange contracts	(203,614.73)
Translation gain/loss due to cash disbursements	2,769.65
Translation gain/loss due to Maturities	-
Translation gain/loss due to Amortization	-
TOTAL TRANSLATION GAIN/LOSS	(203,988.85)

STMT 155

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government bonds									
United States									
29 Dec 05 30 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	1,615,000 00	-1,616,514 06	1,616,496 10	-17 96	0 00	0 00	-17 96	0 00
	29 Dec 05	1,500,000 00	-1,501,406 25	1,501,406 25	0 00	0 00	0 00	0 00	0 00
	29 Dec 05	115,000 00	-115,107 81	115,089 85	-17 96	0 00	0 00	-17 96	0 00
Total United States			**-1,616,514.06**	**1,616,496.10**	**-17.96**	**0.00**	**0.00**	**-17.96**	**0.00**
Government mortgage backed securities									
United States									
29 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	4,000,000 00	-3,958,750 00	3,948,921 88	-9,828 12	0 00	0 00	-9,828 12	0 00
	08 Dec 05	700,000 00	-692,781 25	690,921 88	-1,859 37	0 00	0 00	-1,859 37	0 00
	08 Dec 05	400,000 00	-395,875 00	394,375 00	-1,500 00	0 00	0 00	-1,500 00	0 00
	08 Dec 05	500,000 00	-494,843 75	493,437 50	-1,406 25	0 00	0 00	-1,406 25	0 00
	12 Dec 05	900,000 00	-890,718 75	885,656 25	-5,062 50	0 00	0 00	-5,062 50	0 00
	29 Dec 05	1,500,000 00	-1,484,531 25	1,484,531 25	0 00	0 00	0 00	0 00	0 00
11 Aug 05 16 Aug 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES AUG CUSIP 02R042488	300,000 00	-293,753 91	296,437 50	2,683 59	0 00	0 00	2,683 59	0 00
	15 Jul 05	300,000 00	-293,753 91	296,437 50	2,683 59	0 00	0 00	2,683 59	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
11 Aug 05 16 Aug 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES AUG CUSIP 02R042488	100,000 00	-97,945 31	98,773 44	828 13	0 00	0 00	828 13	0 00
	15 Jul 05	100,000 00	-97,945 31	98,773 44	828 13	0 00	0 00	828 13	0 00
09 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	300,000 00	-289,957 03	288,667 97	-1,289 06	0 00	0 00	-1,289 06	0 00
	10 Nov 05	300,000 00	-289,957 03	288,667 97	-1,289 06	0 00	0 00	-1,289 06	0 00
09 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	100,000 00	-96,687 50	96,277 34	-410 16	0 00	0 00	-410 16	0 00
	10 Nov 05	100,000 00	-96,687 50	96,277 34	-410 16	0 00	0 00	-410 16	0 00
15 Jul 05 19 Jul 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUL SEDOL B01NRH3	100,000 00	-98,917 97	99,390 63	472 66	0 00	0 00	472 66	0 00
	09 Jun 05	100,000 00	-98,917 97	99,390 63	472 66	0 00	0 00	472 66	0 00
15 Jul 05 19 Jul 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUL SEDOL B01NRH3	300,000 00	-296,882 81	298,242 19	1,359 38	0 00	0 00	1,359 38	0 00
	09 Jun 05	200,000 00	-197,921 87	198,781 25	859 38	0 00	0 00	859 38	0 00
	09 Jun 05	100,000 00	-98,960 94	99,460 94	500 00	0 00	0 00	500 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
09 Jun 05 16 Jun 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUN SEDOL B01NRF1	300,000 00	-298,570 31	298,968 75	398 44	0 00	0 00	398 44	0 00
	03 Jun 05	300,000 00	-298,570 31	298,968 75	398 44	0 00	0 00	398 44	0 00
09 Jun 05 16 Jun 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUN SEDOL B01NRF1	100,000 00	-99,601 56	99,703 13	101 57	0 00	0 00	101 57	0 00
	03 Jun 05	100,000 00	-99,601 56	99,703 13	101 57	0 00	0 00	101 57	0 00
10 Nov 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	300,000 00	-288,914 06	291,960 94	3,046 88	0 00	0 00	3,046 88	0 00
	12 Oct 05	300,000 00	-288,914 06	291,960 94	3,046 88	0 00	0 00	3,046 88	0 00
10 Nov 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	500,000 00	-481,542 97	482,554 69	1,011 72	0 00	0 00	1,011 72	0 00
	12 Oct 05	100,000 00	-96,308 59	97,320 31	1,011 72	0 00	0 00	1,011 72	0 00
	10 Nov 05	400,000 00	-385,234 38	385,234 38	0 00	0 00	0 00	0 00	0 00
12 Oct 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	300,000 00	-292,054 69	295,875 00	3,820 31	0 00	0 00	3,820 31	0 00
	14 Sep 05	300,000 00	-292,054 69	295,875 00	3,820 31	0 00	0 00	3,820 31	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
12 Oct 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	100,000 00	-97,316 41	98,625 00	1,308 59	0 00	0 00	1,308 59	0 00
	14 Sep 05	100,000 00	-97,316 41	98,625 00	1,308 59	0 00	0 00	1,308 59	0 00
14 Sep 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	300,000 00	-296,015 63	295,453 13	-562 50	0 00	0 00	-562 50	0 00
	24 Aug 05	300,000 00	-296,015 63	295,453 13	-562 50	0 00	0 00	-562 50	0 00
14 Sep 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	100,000 00	-98,710 94	98,484 37	-226 57	0 00	0 00	-226 57	0 00
	24 Aug 05	100,000 00	-98,710 94	98,484 37	-226 57	0 00	0 00	-226 57	0 00
24 Aug 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	500,000 00	-492,656 25	489,804 69	-2,851 56	0 00	0 00	-2,851 56	0 00
	11 Aug 05	100,000 00	-98,531 25	97,835 94	-695 31	0 00	0 00	-695 31	0 00
	11 Aug 05	300,000 00	-295,593 75	293,437 50	-2,156 25	0 00	0 00	-2,156 25	0 00
	24 Aug 05	100,000 00	-98,531 25	98,531 25	0 00	0 00	0 00	0 00	0 00
09 Feb 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	500,000 00	-508,574 22	508,437 50	-136 72	0 00	0 00	-136 72	0 00
	01 Feb 05	100,000 00	-101,714 84	101,578 12	-136 72	0 00	0 00	-136 72	0 00
	09 Feb 05	400,000 00	-406,859 38	406,859 38	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
14 Jan 05 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	1,000,000 00	-1,033,359 37	1,032,656 25	-703 12	0 00	0 00	-703 12	0 00
	07 Dec 04	1,000,000 00	-1,033,359 37	1,032,656 25	-703 12	0 00	0 00	-703 12	0 00
14 Jan 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	300,000 00	-304,500 00	303,703 12	-796 88	0 00	0 00	-796 88	0 00
	07 Jan 05	300,000 00	-304,500 00	303,703 12	-796 88	0 00	0 00	-796 88	0 00
02 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	1,100,000 00	-1,119,421 88	1,113,671 87	-5,750 01	0 00	0 00	-5,750 01	0 00
	07 Jan 05	400,000 00	-407,062 50	405,000 00	-2,062 50	0 00	0 00	-2,062 50	0 00
	07 Jan 05	200,000 00	-203,531 25	202,500 00	-1,031 25	0 00	0 00	-1,031 25	0 00
	07 Jan 05	500,000 00	-508,828 13	506,171 87	-2,656 26	0 00	0 00	-2,656 26	0 00
18 Jan 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	100,000 00	-101,531 25	101,234 38	-296 87	0 00	0 00	-296 87	0 00
	07 Jan 05	100,000 00	-101,531 25	101,234 38	-296 87	0 00	0 00	-296 87	0 00
02 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	900,000 00	-915,820 31	912,265 62	-3,554 69	0 00	0 00	-3,554 69	0 00
	07 Jan 05	700,000 00	-712,304 69	708,750 00	-3,554 69	0 00	0 00	-3,554 69	0 00
	02 Feb 05	200,000 00	-203,515 62	203,515 62	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
07 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	900,000 00	-913,289 06	913,101 56	-187 50	0 00	0 00	-187 50	0 00
	07 Dec 04	600,000 00	-608,859 37	608,671 87	-187 50	0 00	0 00	-187 50	0 00
	07 Jan 05	300,000 00	-304,429 69	304,429 69	0 00	0 00	0 00	0 00	0 00
07 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	1,200,000 00	-1,217,531 25	1,217,203 13	-328 12	0 00	0 00	-328 12	0 00
	07 Dec 04	400,000 00	-405,843 75	405,687 50	-156 25	0 00	0 00	-156 25	0 00
	07 Dec 04	200,000 00	-202,921 87	202,890 63	-31 24	0 00	0 00	-31 24	0 00
	07 Dec 04	600,000 00	-608,765 63	608,625 00	-140 63	0 00	0 00	-140 63	0 00
07 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	400,000 00	-405,906 25	405,781 25	-125 00	0 00	0 00	-125 00	0 00
	07 Dec 04	400,000 00	-405,906 25	405,781 25	-125 00	0 00	0 00	-125 00	0 00
08 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	400,000 00	-403,578 12	405,882 81	2,304 69	0 00	0 00	2,304 69	0 00
	02 Feb 05	300,000 00	-302,683 59	304,406 25	1,722 66	0 00	0 00	1,722 66	0 00
	02 Feb 05	100,000 00	-100,894 53	101,476 56	582 03	0 00	0 00	582 03	0 00
08 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	900,000 00	-908,332 03	913,289 07	4,957 04	0 00	0 00	4,957 04	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Purchases								
	Fixed income								
	Government mortgage backed securities								
	United States								
	02 Feb 05	900,000 00	-908,332 03	913,289 07	4,957 04	0 00	0 00	4,957 04	0 00
08 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	1,100,000 00	-1,110,140 63	1,113,007 81	2,867 18	0 00	0 00	2,867 18	0 00
	02 Feb 05	400,000 00	-403,687 50	406,000 00	2,312 50	0 00	0 00	2,312 50	0 00
	02 Feb 05	100,000 00	-100,921 88	101,476 56	554 68	0 00	0 00	554 68	0 00
	08 Mar 05	600,000 00	-605,531 25	605,531 25	0 00	0 00	0 00	0 00	0 00
06 May 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	1,800,000 00	-1,818,703 13	1,811,703 13	-7,000 00	0 00	0 00	-7,000 00	0 00
	11 Apr 05	400,000 00	-404,156 25	399,500 00	-4,656 25	0 00	0 00	-4,656 25	0 00
	27 Apr 05	1,200,000 00	-1,212,468 75	1,210,125 00	-2,343 75	0 00	0 00	-2,343 75	0 00
	06 May 05	200,000 00	-202,078 13	202,078 13	0 00	0 00	0 00	0 00	0 00
06 May 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	900,000 00	-909,246 09	898,937 50	-10,308 59	0 00	0 00	-10,308 59	0 00
	08 Apr 05	400,000 00	-404,109 37	399,562 50	-4,546 87	0 00	0 00	-4,546 87	0 00
	11 Apr 05	500,000 00	-505,136 72	499,375 00	-5,761 72	0 00	0 00	-5,761 72	0 00
26 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	400,000 00	-402,562 50	401,562 50	-1,000 00	0 00	0 00	-1,000 00	0 00
	19 Aug 05	400,000 00	-402,562 50	401,562 50	-1,000 00	0 00	0 00	-1,000 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
05 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	200,000 00	-199,906 25	200,718 75	812 50	0 00	0 00	812 50	0 00
	22 Jul 05	200,000 00	-199,906 25	200,718 75	812 50	0 00	0 00	812 50	0 00
12 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	1,200,000 00	-1,204,406 25	1,200,289 08	-4,117 17	0 00	0 00	-4,117 17	0 00
	05 Aug 05	200,000 00	-200,734 37	199,875 00	-859 37	0 00	0 00	-859 37	0 00
	05 Aug 05	200,000 00	-200,734 37	199,867 19	-867 18	0 00	0 00	-867 18	0 00
	09 Aug 05	300,000 00	-301,101 56	299,625 00	-1,476 56	0 00	0 00	-1,476 56	0 00
	09 Aug 05	200,000 00	-200,734 37	199,820 31	-914 06	0 00	0 00	-914 06	0 00
	12 Aug 05	300,000 00	-301,101 58	301,101 58	0 00	0 00	0 00	0 00	0 00
23 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	200,000 00	-201,078 13	200,781 25	-296 88	0 00	0 00	-296 88	0 00
	19 Aug 05	100,000 00	-100,539 06	100,390 63	-148 43	0 00	0 00	-148 43	0 00
	19 Aug 05	100,000 00	-100,539 07	100,390 62	-148 45	0 00	0 00	-148 45	0 00
23 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	600,000 00	-603,281 25	602,851 57	-429 68	0 00	0 00	-429 68	0 00
	16 Aug 05	500,000 00	-502,734 38	502,460 94	-273 44	0 00	0 00	-273 44	0 00
	19 Aug 05	100,000 00	-100,546 87	100,390 63	-156 24	0 00	0 00	-156 24	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
30 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	800,000 00	-805,250 00	804,453 13	-796 87	0 00	0 00	-796 87	0 00
	19 Aug 05	100,000 00	-100,656 25	100,390 63	-265 62	0 00	0 00	-265 62	0 00
	19 Aug 05	200,000 00	-201,312 50	200,781 25	-531 25	0 00	0 00	-531 25	0 00
	30 Aug 05	500,000 00	-503,281 25	503,281 25	0 00	0 00	0 00	0 00	0 00
05 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	700,000 00	-699,480 47	702,515 63	3,035 16	0 00	0 00	3,035 16	0 00
	22 Jul 05	700,000 00	-699,480 47	702,515 63	3,035 16	0 00	0 00	3,035 16	0 00
10 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	600,000 00	-619,101 56	618,730 47	-371 09	0 00	0 00	-371 09	0 00
	06 Jan 05	500,000 00	-515,917 97	515,546 88	-371 09	0 00	0 00	-371 09	0 00
	10 Jan 05	100,000 00	-103,183 59	103,183 59	0 00	0 00	0 00	0 00	0 00
06 Apr 05 13 Apr 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES APRIL SEDOL B07WW35	2,200,000 00	-2,287,054 69	2,287,972 66	917 97	0 00	0 00	917 97	0 00
	25 Feb 05	500,000 00	-519,785 16	520,703 13	917 97	0 00	0 00	917 97	0 00
	06 Apr 05	1,700,000 00	-1,767,269 53	1,767,269 53	0 00	0 00	0 00	0 00	0 00
03 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES FEBRUARY SEDOL 2392620	2,200,000 00	-2,300,375 00	2,300,218 75	-156 25	0 00	0 00	-156 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	05 Jan 05	500,000 00	-522,812 50	522,656 25	-156 25	0 00	0 00	-156 25	0 00
	03 Feb 05	1,700,000 00	-1,777,562 50	1,777,562 50	0 00	0 00	0 00	0 00	0 00
05 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY SEDOL 2166803	2,200,000 00	-2,302,093 75	2,303,421 88	1,328 13	0 00	0 00	1,328 13	0 00
	08 Dec 04	500,000 00	-523,203 12	524,531 25	1,328 13	0 00	0 00	1,328 13	0 00
	05 Jan 05	1,700,000 00	-1,778,890 63	1,778,890 63	0 00	0 00	0 00	0 00	0 00
09 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY SEDOL 2166803	100,000 00	-102,546 88	102,218 75	-328 13	0 00	0 00	-328 13	0 00
	05 Dec 05	100,000 00	-102,546 88	102,218 75	-328 13	0 00	0 00	-328 13	0 00
18 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY CUSIP 01F062655	800,000 00	-833,000 00	831,359 38	-1,640 62	0 00	0 00	-1,640 62	0 00
	06 Apr 05	500,000 00	-520,625 00	518,984 38	-1,640 62	0 00	0 00	-1,640 62	0 00
	18 Apr 05	300,000 00	-312,375 00	312,375 00	0 00	0 00	0 00	0 00	0 00
06 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	400,000 00	-412,078 12	412,750 00	671 88	0 00	0 00	671 88	0 00
	15 Sep 05	400,000 00	-412,078 12	412,750 00	671 88	0 00	0 00	671 88	0 00
11 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	900,000 00	-900,914 06	903,117 19	2,203 13	0 00	0 00	2,203 13	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	08 Mar 05	300,000 00	-300,304 69	302,156 25	1,851 56	0 00	0 00	1,851 56	0 00
	08 Apr 05	600,000 00	-600,609 37	600,960 94	351 57	0 00	0 00	351 57	0 00
14 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	500,000 00	-500,312 50	503,464 84	3,152 34	0 00	0 00	3,152 34	0 00
	08 Mar 05	100,000 00	-100,062 50	100,714 84	652 34	0 00	0 00	652 34	0 00
	08 Mar 05	400,000 00	-400,250 00	402,750 00	2,500 00	0 00	0 00	2,500 00	0 00
08 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	600,000 00	-600,445 31	604,289 06	3,843 75	0 00	0 00	3,843 75	0 00
	08 Mar 05	600,000 00	-600,445 31	604,289 06	3,843 75	0 00	0 00	3,843 75	0 00
08 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	400,000 00	-400,500 00	402,859 38	2,359 38	0 00	0 00	2,359 38	0 00
	08 Mar 05	400,000 00	-400,500 00	402,859 38	2,359 38	0 00	0 00	2,359 38	0 00
25 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	600,000 00	-596,109 37	598,375 00	2,265 63	0 00	0 00	2,265 63	0 00
	04 Oct 05	200,000 00	-198,703 12	199,375 00	671 88	0 00	0 00	671 88	0 00
	06 Oct 05	400,000 00	-397,406 25	399,000 00	1,593 75	0 00	0 00	1,593 75	0 00
20 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	400,000 00	-397,468 75	398,750 00	1,281 25	0 00	0 00	1,281 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	04 Oct 05	400,000 00	-397,468 75	398,750 00	1,281 25	0 00	0 00	1,281 25	0 00
27 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	500,000 00	-493,828 13	498,750 00	4,921 87	0 00	0 00	4,921 87	0 00
	06 Oct 05	500,000 00	-493,828 13	498,750 00	4,921 87	0 00	0 00	4,921 87	0 00
20 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	200,000 00	-198,750 00	199,375 00	625 00	0 00	0 00	625 00	0 00
	04 Oct 05	200,000 00	-198,750 00	199,375 00	625 00	0 00	0 00	625 00	0 00
28 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	400,000 00	-395,250 00	396,054 69	804 69	0 00	0 00	804 69	0 00
	07 Oct 05	100,000 00	-98,812 50	99,617 19	804 69	0 00	0 00	804 69	0 00
	28 Oct 05	300,000 00	-296,437 50	296,437 50	0 00	0 00	0 00	0 00	0 00
25 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	500,000 00	-496,679 69	498,750 00	2,070 31	0 00	0 00	2,070 31	0 00
	06 Oct 05	500,000 00	-496,679 69	498,750 00	2,070 31	0 00	0 00	2,070 31	0 00
19 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	1,000,000 00	-994,453 13	996,859 38	2,406 25	0 00	0 00	2,406 25	0 00
	04 Oct 05	700,000 00	-696,117 19	697,812 50	1,695 31	0 00	0 00	1,695 31	0 00
	04 Oct 05	200,000 00	-198,890 63	199,375 00	484 37	0 00	0 00	484 37	0 00
	04 Oct 05	100,000 00	-99,445 31	99,671 88	226 57	0 00	0 00	226 57	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market: Short Term	Realized gain/loss: Market: Long Term	Realized gain/loss: Translation	Realized gain/loss: Total: Short Term	Realized gain/loss: Total: Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
20 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	100,000 00	-99,367 19	99,687 50	320 31	0 00	0 00	320 31	0 00
	04 Oct 05	100,000 00	-99,367 19	99,687 50	320 31	0 00	0 00	320 31	0 00
07 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	400,000 00	-398,312 50	398,687 50	375 00	0 00	0 00	375 00	0 00
	04 Oct 05	400,000 00	-398,312 50	398,687 50	375 00	0 00	0 00	375 00	0 00
01 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	200,000 00	-200,703 13	201,171 88	468 75	0 00	0 00	468 75	0 00
	27 Jul 05	200,000 00	-200,703 13	201,171 88	468 75	0 00	0 00	468 75	0 00
05 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	400,000 00	-400,421 88	401,382 81	960 93	0 00	0 00	960 93	0 00
	27 Jul 05	200,000 00	-200,210 94	201,171 87	960 93	0 00	0 00	960 93	0 00
	05 Aug 05	200,000 00	-200,210 94	200,210 94	0 00	0 00	0 00	0 00	0 00
09 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	300,000 00	-300,140 63	300,296 88	156 25	0 00	0 00	156 25	0 00
	05 Aug 05	200,000 00	-200,093 75	200,187 50	93 75	0 00	0 00	93 75	0 00
	08 Aug 05	100,000 00	-100,046 88	100,109 38	62 50	0 00	0 00	62 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
21 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	300,000 00	-302,250 00	302,203 13	-46 87	0 00	0 00	-46 87	0 00
	13 Jul 05	300,000 00	-302,250 00	302,203 13	-46 87	0 00	0 00	-46 87	0 00
09 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	200,000 00	-200,156 25	200,218 75	62 50	0 00	0 00	62 50	0 00
	08 Aug 05	200,000 00	-200,156 25	200,218 75	62 50	0 00	0 00	62 50	0 00
05 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	200,000 00	-200,218 75	201,171 88	953 13	0 00	0 00	953 13	0 00
	27 Jul 05	200,000 00	-200,218 75	201,171 88	953 13	0 00	0 00	953 13	0 00
21 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	500,000 00	-503,007 81	503,796 87	789 06	0 00	0 00	789 06	0 00
	13 Jul 05	100,000 00	-100,601 56	100,734 37	132 81	0 00	0 00	132 81	0 00
	14 Jul 05	200,000 00	-201,203 13	201,625 00	421 87	0 00	0 00	421 87	0 00
	19 Jul 05	200,000 00	-201,203 12	201,437 50	234 38	0 00	0 00	234 38	0 00
29 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	400,000 00	-405,187 50	405,281 24	93 74	0 00	0 00	93 74	0 00
	22 Jun 05	300,000 00	-303,890 63	303,984 37	93 74	0 00	0 00	93 74	0 00
	29 Jun 05	100,000 00	-101,296 87	101,296 87	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
12 Jul 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	400,000 00	-404,000 00	404,296 87	296 87	0 00	0 00	296 87	0 00
	11 Jul 05	400,000 00	-404,000 00	404,296 87	296 87	0 00	0 00	296 87	0 00
23 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	300,000 00	-304,031 25	303,609 38	-421 87	0 00	0 00	-421 87	0 00
	21 Jun 05	200,000 00	-202,687 50	202,281 25	-406 25	0 00	0 00	-406 25	0 00
	22 Jun 05	100,000 00	-101,343 75	101,328 13	-15 62	0 00	0 00	-15 62	0 00
04 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6	100,000 00	-100,234 38	100,859 38	625 00	0 00	0 00	625 00	0 00
	26 Oct 05	100,000 00	-100,234 38	100,859 38	625 00	0 00	0 00	625 00	0 00
08 Jun 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	600,000 00	-616,007 81	616,617 19	609 38	0 00	0 00	609 38	0 00
	07 Jun 05	600,000 00	-616,007 81	616,617 19	609 38	0 00	0 00	609 38	0 00
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	400,000 00	-410,531 25	411,171 87	640 62	0 00	0 00	640 62	0 00
	06 Oct 05	200,000 00	-205,265 63	205,906 25	640 62	0 00	0 00	640 62	0 00
	08 Nov 05	200,000 00	-205,265 62	205,265 62	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	800,000 00	-821,000 00	823,625 00	2,625 00	0 00	0 00	2,625 00	0 00
	06 Oct 05	800,000 00	-821,000 00	823,625 00	2,625 00	0 00	0 00	2,625 00	0 00
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	200,000 00	-205,312 50	205,906 25	593 75	0 00	0 00	593 75	0 00
	06 Oct 05	200,000 00	-205,312 50	205,906 25	593 75	0 00	0 00	593 75	0 00
12 Sep 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	2,200,000 00	-2,270,039 06	2,270,726 57	687 51	0 00	0 00	687 51	0 00
	01 Aug 05	400,000 00	-412,734 37	413,062 50	328 13	0 00	0 00	328 13	0 00
	01 Aug 05	400,000 00	-412,734 37	413,093 75	359 38	0 00	0 00	359 38	0 00
	12 Sep 05	1,400,000 00	-1,444,570 32	1,444,570 32	0 00	0 00	0 00	0 00	0 00
12 May 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	200,000 00	-201,601 56	201,453 13	-148 43	0 00	0 00	-148 43	0 00
	11 May 05	200,000 00	-201,601 56	201,453 13	-148 43	0 00	0 00	-148 43	0 00
12 May 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	300,000 00	-301,863 28	302,179 69	316 41	0 00	0 00	316 41	0 00
	11 May 05	300,000 00	-301,863 28	302,179 69	316 41	0 00	0 00	316 41	0 00
23 May 05 13 Jun 05	FNMA POOL #772537 5% 04-01-2034 BEO CUSIP 31404MHN1	99,990 63	-99,420 37	98,850 11	-570 26	0 00	0 00	-570 26	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	12 May 05	99,990 63	-99,420 37	98,850 11	-570 26	0 00	0 00	-570 26	0 00
10 Feb 05 15 Feb 05	FNMA POOL #797305 4% 10-01-2019 BEO SEDOL B09P5G6	76,420 21	-74,951 51	74,688 81	-262 70	0 00	0 00	-262 70	0 00
	26 Jan 05	76,420 21	-74,951 51	74,688 81	-262 70	0 00	0 00	-262 70	0 00
10 Feb 05 15 Feb 05	FNMA POOL #797765 4% 02-01-2020 BEO SEDOL B09P4M5	723,579 00	-709,672 72	707,185 41	-2,487 31	0 00	0 00	-2,487 31	0 00
	26 Jan 05	723,579 00	-709,672 72	707,185 41	-2,487 31	0 00	0 00	-2,487 31	0 00
17 Mar 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	800,000 00	-784,562 50	782,046 87	-2,515 63	0 00	0 00	-2,515 63	0 00
	11 Mar 05	200,000 00	-196,140 63	195,500 00	-640 63	0 00	0 00	-640 63	0 00
	11 Mar 05	600,000 00	-588,421 87	586,546 87	-1,875 00	0 00	0 00	-1,875 00	0 00
12 Apr 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	1,000,000 00	-978,945 31	978,671 87	-273 44	0 00	0 00	-273 44	0 00
	11 Mar 05	200,000 00	-195,789 06	195,515 62	-273 44	0 00	0 00	-273 44	0 00
	12 Apr 05	800,000 00	-783,156 25	783,156 25	0 00	0 00	0 00	0 00	0 00
12 Apr 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	200,000 00	-195,757 81	195,515 63	-242 18	0 00	0 00	-242 18	0 00
	11 Mar 05	200,000 00	-195,757 81	195,515 63	-242 18	0 00	0 00	-242 18	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
09 Feb 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	200,000 00	-199,960 94	198,953 13	-1,007 81	0 00	0 00	-1,007 81	0 00
	12 Jan 05	200,000 00	-199,960 94	198,953 13	-1,007 81	0 00	0 00	-1,007 81	0 00
09 Feb 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	1,000,000 00	-1,000,429 69	996,718 74	-3,710 95	0 00	0 00	-3,710 95	0 00
	12 Jan 05	200,000 00	-200,085 94	198,953 12	-1,132 82	0 00	0 00	-1,132 82	0 00
	26 Jan 05	200,000 00	-200,085 94	199,453 12	-632 82	0 00	0 00	-632 82	0 00
	26 Jan 05	200,000 00	-200,085 94	199,500 00	-585 94	0 00	0 00	-585 94	0 00
	26 Jan 05	400,000 00	-400,171 87	398,812 50	-1,359 37	0 00	0 00	-1,359 37	0 00
06 Jan 05 19 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	800,000 00	-796,187 50	798,000 00	1,812 50	0 00	0 00	1,812 50	0 00
	09 Dec 04	400,000 00	-398,093 75	399,125 00	1,031 25	0 00	0 00	1,031 25	0 00
	09 Dec 04	400,000 00	-398,093 75	398,875 00	781 25	0 00	0 00	781 25	0 00
12 Jan 05 19 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	1,000,000 00	-996,406 25	996,968 75	562 50	0 00	0 00	562 50	0 00
	09 Dec 04	400,000 00	-398,562 50	399,125 00	562 50	0 00	0 00	562 50	0 00
	12 Jan 05	600,000 00	-597,843 75	597,843 75	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
28 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	200,000 00	-199,109 37	198,828 13	-281 24	0 00	0 00	-281 24	0 00
	09 Jun 05	200,000 00	-199,109 37	198,828 13	-281 24	0 00	0 00	-281 24	0 00
09 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	700,000 00	-697,210 94	695,382 81	-1,828 13	0 00	0 00	-1,828 13	0 00
	11 May 05	200,000 00	-199,203 13	197,375 00	-1,828 13	0 00	0 00	-1,828 13	0 00
	09 Jun 05	500,000 00	-498,007 81	498,007 81	0 00	0 00	0 00	0 00	0 00
13 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	1,000,000 00	-989,765 63	986,664 06	-3,101 57	0 00	0 00	-3,101 57	0 00
	11 May 05	300,000 00	-296,929 69	296,015 62	-914 07	0 00	0 00	-914 07	0 00
	11 May 05	700,000 00	-692,835 94	690,648 44	-2,187 50	0 00	0 00	-2,187 50	0 00
11 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	800,000 00	-790,750 00	790,875 00	125 00	0 00	0 00	125 00	0 00
	10 May 05	200,000 00	-197,687 50	197,781 25	93 75	0 00	0 00	93 75	0 00
	10 May 05	100,000 00	-98,843 75	98,875 00	31 25	0 00	0 00	31 25	0 00
	11 May 05	500,000 00	-494,218 75	494,218 75	0 00	0 00	0 00	0 00	0 00
11 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	200,000 00	-197,734 38	197,507 81	-226 57	0 00	0 00	-226 57	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	26 Apr 05	100,000 00	-98,867 19	98,632 81	-234 38	0 00	0 00	-234 38	0 00
	10 May 05	100,000 00	-98,867 19	98,875 00	7 81	0 00	0 00	7 81	0 00
14 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	200,000 00	-196,656 25	195,468 75	-1,187 50	0 00	0 00	-1,187 50	0 00
	12 Apr 05	200,000 00	-196,656 25	195,468 75	-1,187 50	0 00	0 00	-1,187 50	0 00
11 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	700,000 00	-691,960 94	689,132 83	-2,828 11	0 00	0 00	-2,828 11	0 00
	12 Apr 05	200,000 00	-197,703 13	195,468 75	-2,234 38	0 00	0 00	-2,234 38	0 00
	21 Apr 05	100,000 00	-98,851 56	98,828 13	-23 43	0 00	0 00	-23 43	0 00
	22 Apr 05	300,000 00	-296,554 69	296,203 13	-351 56	0 00	0 00	-351 56	0 00
	26 Apr 05	100,000 00	-98,851 56	98,632 82	-218 74	0 00	0 00	-218 74	0 00
16 Mar 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	1,000,000 00	-977,187 50	979,390 62	2,203 12	0 00	0 00	2,203 12	0 00
	08 Mar 05	300,000 00	-293,156 25	295,359 37	2,203 12	0 00	0 00	2,203 12	0 00
	16 Mar 05	700,000 00	-684,031 25	684,031 25	0 00	0 00	0 00	0 00	0 00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-1,100,000 00	1,091,750 00	-1,087,234 37	4,515 63	0 00	0 00	4,515 63	0 00
	05 Nov 04	-800,000 00	794,000 00	-790,656 25	3,343 75	0 00	0 00	3,343 75	0 00
	05 Nov 04	-300,000 00	297,750 00	-296,578 12	1,171 88	0 00	0 00	1,171 88	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	800,000 00	-768,593 75	770,023 43	1,429 68	0 00	0 00	1,429 68	0 00
	10 Nov 05	100,000 00	-96,074 22	95,484 37	-589 85	0 00	0 00	-589 85	0 00
	18 Nov 05	100,000 00	-96,074 22	96,132 81	58 59	0 00	0 00	58 59	0 00
	28 Nov 05	400,000 00	-384,296 87	386,625 00	2,328 13	0 00	0 00	2,328 13	0 00
	02 Dec 05	200,000 00	-192,148 44	191,781 25	-367 19	0 00	0 00	-367 19	0 00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	300,000 00	-298,125 00	296,496 09	-1,628 91	0 00	0 00	-1,628 91	0 00
	05 Nov 04	300,000 00	-298,125 00	296,496 09	-1,628 91	0 00	0 00	-1,628 91	0 00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	1,100,000 00	-1,091,750 00	1,087,234 37	-4,515 63	0 00	0 00	-4,515 63	0 00
	05 Nov 04	800,000 00	-794,000 00	790,656 25	-3,343 75	0 00	0 00	-3,343 75	0 00
	05 Nov 04	300,000 00	-297,750 00	296,578 12	-1,171 88	0 00	0 00	-1,171 88	0 00
18 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	100,000 00	-96,117 19	95,222 66	-894 53	0 00	0 00	-894 53	0 00
	07 Nov 05	100,000 00	-96,117 19	95,222 66	-894 53	0 00	0 00	-894 53	0 00
28 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	600,000 00	-580,640 62	571,878 91	-8,761 71	0 00	0 00	-8,761 71	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	07 Nov 05	300,000 00	-290,320 31	285,738 28	-4,582 03	0 00	0 00	-4,582 03	0 00
	07 Nov 05	200,000 00	-193,546 87	190,656 25	-2,890 62	0 00	0 00	-2,890 62	0 00
	10 Nov 05	100,000 00	-96,773 44	95,484 38	-1,289 06	0 00	0 00	-1,289 06	0 00
07 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-300,000 00	298,125 00	-296,496 09	1,628 91	0 00	0 00	1,628 91	0 00
	05 Nov 04	-300,000 00	298,125 00	-296,496 09	1,628 91	0 00	0 00	1,628 91	0 00
03 Feb 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	1,100,000 00	-1,096,691 41	1,097,371 10	679 69	0 00	0 00	679 69	0 00
	21 Jan 05	600,000 00	-598,195 31	598,875 00	679 69	0 00	0 00	679 69	0 00
	03 Feb 05	500,000 00	-498,496 10	498,496 10	0 00	0 00	0 00	0 00	0 00
25 Jan 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	800,000 00	-797,375 00	791,203 13	-6,171 87	0 00	0 00	-6,171 87	0 00
	07 Jan 05	500,000 00	-498,359 37	494,531 25	-3,828 12	0 00	0 00	-3,828 12	0 00
	07 Jan 05	300,000 00	-299,015 63	296,671 88	-2,343 75	0 00	0 00	-2,343 75	0 00
03 Feb 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	1,100,000 00	-1,096,734 38	1,092,500 00	-4,234 38	0 00	0 00	-4,234 38	0 00
	07 Jan 05	600,000 00	-598,218 75	593,437 50	-4,781 25	0 00	0 00	-4,781 25	0 00
	21 Jan 05	500,000 00	-498,515 63	499,062 50	546 87	0 00	0 00	546 87	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
12 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	200,000 00	-192,071 88	192,000 00	-71 88	0 00	0 00	-71 88	0 00
	07 Dec 05	200,000 00	-192,071 88	192,000 00	-71 88	0 00	0 00	-71 88	0 00
12 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	400,000 00	-383,968 75	384,000 00	31 25	0 00	0 00	31 25	0 00
	07 Dec 05	400,000 00	-383,968 75	384,000 00	31 25	0 00	0 00	31 25	0 00
07 Jan 05 13 Jan 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	1,100,000 00	-1,090,375 00	1,090,312 50	-62 50	0 00	0 00	-62 50	0 00
	07 Dec 04	200,000 00	-198,250 00	198,250 00	0 00	0 00	0 00	0 00	0 00
	03 Jan 05	400,000 00	-396,500 00	396,437 50	-62 50	0 00	0 00	-62 50	0 00
	07 Jan 05	500,000 00	-495,625 00	495,625 00	0 00	0 00	0 00	0 00	0 00
23 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	100,000 00	-99,429 69	99,148 44	-281 25	0 00	0 00	-281 25	0 00
	18 May 05	100,000 00	-99,429 69	99,148 44	-281 25	0 00	0 00	-281 25	0 00
08 Mar 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	1,100,000 00	-1,085,390 63	1,087,687 50	2,296 87	0 00	0 00	2,296 87	0 00
	03 Feb 05	300,000 00	-296,015 63	298,312 50	2,296 87	0 00	0 00	2,296 87	0 00
	08 Mar 05	800,000 00	-789,375 00	789,375 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
09 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	700,000 00	-700,710 94	696,062 50	-4,648 44	0 00	0 00	-4,648 44	0 00
	03 Feb 05	700,000 00	-700,710 94	696,062 50	-4,648 44	0 00	0 00	-4,648 44	0 00
09 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	700,000 00	-700,765 63	696,050 78	-4,714 85	0 00	0 00	-4,714 85	0 00
	03 Feb 05	100,000 00	-100,109 38	99,437 50	-671 88	0 00	0 00	-671 88	0 00
	03 Feb 05	300,000 00	-300,328 12	298,312 50	-2,015 62	0 00	0 00	-2,015 62	0 00
	03 Feb 05	300,000 00	-300,328 13	298,300 78	-2,027 35	0 00	0 00	-2,027 35	0 00
06 May 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	1,100,000 00	-1,088,742 19	1,088,656 25	-85 94	0 00	0 00	-85 94	0 00
	22 Apr 05	200,000 00	-197,953 13	197,343 75	-609 38	0 00	0 00	-609 38	0 00
	26 Apr 05	200,000 00	-197,953 12	197,343 75	-609 37	0 00	0 00	-609 37	0 00
	04 May 05	300,000 00	-296,929 69	297,093 75	164 06	0 00	0 00	164 06	0 00
	05 May 05	400,000 00	-395,906 25	396,875 00	968 75	0 00	0 00	968 75	0 00
05 May 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	900,000 00	-892,933 59	888,187 50	-4,746 09	0 00	0 00	-4,746 09	0 00
	21 Apr 05	100,000 00	-99,214 84	98,812 50	-402 34	0 00	0 00	-402 34	0 00
	22 Apr 05	800,000 00	-793,718 75	789,375 00	-4,343 75	0 00	0 00	-4,343 75	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	500,000 00	-477,207 03	477,050 78	-156 25	0 00	0 00	-156 25	0 00
	04 Nov 05	500,000 00	-477,207 03	477,050 78	-156 25	0 00	0 00	-156 25	0 00
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	200,000 00	-190,882 81	190,820 31	-62 50	0 00	0 00	-62 50	0 00
	04 Nov 05	200,000 00	-190,882 81	190,820 31	-62 50	0 00	0 00	-62 50	0 00
01 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	100,000 00	-96,015 63	96,851 56	835 93	0 00	0 00	835 93	0 00
	25 Oct 05	100,000 00	-96,015 63	96,851 56	835 93	0 00	0 00	835 93	0 00
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	200,000 00	-196,820 31	196,734 37	-85 94	0 00	0 00	-85 94	0 00
	30 Nov 05	100,000 00	-98,410 16	98,484 37	74 21	0 00	0 00	74 21	0 00
	02 Dec 05	100,000 00	-98,410 15	98,250 00	-160 15	0 00	0 00	-160 15	0 00
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	800,000 00	-787,281 25	786,988 28	-292 97	0 00	0 00	-292 97	0 00
	02 Dec 05	300,000 00	-295,230 47	294,937 50	-292 97	0 00	0 00	-292 97	0 00
	07 Dec 05	500,000 00	-492,050 78	492,050 78	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
29 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	400,000 00	-395,243 60	394,375 00	-868 60	0 00	0 00	-868 60	0 00
	21 Nov 05	400,000 00	-395,243 60	394,375 00	-868 60	0 00	0 00	-868 60	0 00
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	400,000 00	-393,765 62	393,250 00	-515 62	0 00	0 00	-515 62	0 00
	02 Dec 05	400,000 00	-393,765 62	393,250 00	-515 62	0 00	0 00	-515 62	0 00
30 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	800,000 00	-787,875 00	787,984 37	109 37	0 00	0 00	109 37	0 00
	21 Nov 05	100,000 00	-98,484 38	98,593 75	109 37	0 00	0 00	109 37	0 00
	30 Nov 05	700,000 00	-689,390 62	689,390 62	0 00	0 00	0 00	0 00	0 00
01 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	400,000 00	-394,125 00	393,656 25	-468 75	0 00	0 00	-468 75	0 00
	30 Nov 05	400,000 00	-394,125 00	393,656 25	-468 75	0 00	0 00	-468 75	0 00
04 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	500,000 00	-499,023 44	500,703 13	1,679 69	0 00	0 00	1,679 69	0 00
	29 Sep 05	100,000 00	-99,804 69	100,156 25	351 56	0 00	0 00	351 56	0 00
	29 Sep 05	100,000 00	-99,804 69	100,125 00	320 31	0 00	0 00	320 31	0 00
	29 Sep 05	100,000 00	-99,804 69	100,125 00	320 31	0 00	0 00	320 31	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	29 Sep 05	200,000 00	-199,609 37	200,296 88	687 51	0 00	0 00	687 51	0 00
04 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	200,000 00	-199,640 63	200,312 50	671 87	0 00	0 00	671 87	0 00
	29 Sep 05	200,000 00	-199,640 63	200,312 50	671 87	0 00	0 00	671 87	0 00
04 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	1,600,000 00	-1,597,125 00	1,599,546 89	2,421 89	0 00	0 00	2,421 89	0 00
	29 Sep 05	200,000 00	-199,640 63	200,312 50	671 87	0 00	0 00	671 87	0 00
	30 Sep 05	200,000 00	-199,640 62	199,890 63	250 01	0 00	0 00	250 01	0 00
	30 Sep 05	200,000 00	-199,640 63	199,906 25	265 62	0 00	0 00	265 62	0 00
	30 Sep 05	700,000 00	-698,742 18	699,671 88	929 70	0 00	0 00	929 70	0 00
	03 Oct 05	300,000 00	-299,460 94	299,765 63	304 69	0 00	0 00	304 69	0 00
14 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	100,000 00	-102,359 38	102,500 00	140 62	0 00	0 00	140 62	0 00
	08 Nov 05	100,000 00	-102,359 38	102,500 00	140 62	0 00	0 00	140 62	0 00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	1,700,000 00	-1,785,863 26	1,784,269 53	-1,593 73	0 00	0 00	-1,593 73	0 00
	18 Nov 04	1,700,000 00	-1,785,863 26	1,784,269 53	-1,593 73	0 00	0 00	-1,593 73	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
05 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	2,000,000 00	-2,046,562 50	2,049,828 12	3,265 62	0 00	0 00	3,265 62	0 00
	08 Nov 05	1,900,000 00	-1,944,234 38	1,947,500 00	3,265 62	0 00	0 00	3,265 62	0 00
	05 Dec 05	100,000 00	-102,328 12	102,328 12	0 00	0 00	0 00	0 00	0 00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-1,700,000 00	1,785,863 26	-1,784,738 27	1,124 99	0 00	0 00	1,124 99	0 00
	18 Nov 04	-1,200,000 00	1,260,609 36	-1,259,484 37	1,124 99	0 00	0 00	1,124 99	0 00
	08 Dec 04	-500,000 00	525,253 90	-525,253 90	0 00	0 00	0 00	0 00	0 00
25 Feb 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES MAR CUSIP 01F040438	807,292 69	-785,029 07	789,966 57	4,937 50	0 00	0 00	4,937 50	0 00
	10 Feb 05	800,000 00	-777,937 50	782,875 00	4,937 50	0 00	0 00	4,937 50	0 00
	25 Feb 05	7,292 69	-7,091 57	7,091 57	0 00	0 00	0 00	0 00	0 00
11 Mar 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	200,000 00	-195,835 94	199,687 50	3,851 56	0 00	0 00	3,851 56	0 00
	09 Feb 05	200,000 00	-195,835 94	199,687 50	3,851 56	0 00	0 00	3,851 56	0 00
11 Mar 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	1,000,000 00	-979,257 81	998,312 50	19,054 69	0 00	0 00	19,054 69	0 00
	09 Feb 05	800,000 00	-783,406 25	798,750 00	15,343 75	0 00	0 00	15,343 75	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	09 Feb 05	200,000 00	-195,851 56	199,562 50	3,710 94	0 00	0 00	3,710 94	0 00
07 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	800,000 00	-768,187 50	770,140 62	1,953 12	0 00	0 00	1,953 12	0 00
	25 Oct 05	200,000 00	-192,046 88	194,000 00	1,953 12	0 00	0 00	1,953 12	0 00
	07 Nov 05	600,000 00	-576,140 62	576,140 62	0 00	0 00	0 00	0 00	0 00
11 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	400,000 00	-399,500 00	399,445 31	-54 69	0 00	0 00	-54 69	0 00
	10 Aug 05	100,000 00	-99,875 00	99,855 47	-19 53	0 00	0 00	-19 53	0 00
	10 Aug 05	300,000 00	-299,625 00	299,589 84	-35 16	0 00	0 00	-35 16	0 00
07 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	300,000 00	-295,429 69	295,921 88	492 19	0 00	0 00	492 19	0 00
	29 Nov 05	300,000 00	-295,429 69	295,921 88	492 19	0 00	0 00	492 19	0 00
09 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	1,300,000 00	-1,280,500 00	1,280,828 12	328 12	0 00	0 00	328 12	0 00
	29 Nov 05	100,000 00	-98,500 00	98,640 62	140 62	0 00	0 00	140 62	0 00
	01 Dec 05	400,000 00	-394,000 00	394,187 50	187 50	0 00	0 00	187 50	0 00
	09 Dec 05	800,000 00	-788,000 00	788,000 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
06 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES DEC CUSIP 01F0606C4	100,000 00	-100,601 56	100,078 12	-523 44	0 00	0 00	-523 44	0 00
	04 Nov 05	100,000 00	-100,601 56	100,078 12	-523 44	0 00	0 00	-523 44	0 00
06 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	300,000 00	-306,796 88	306,468 75	-328 13	0 00	0 00	-328 13	0 00
	30 Aug 05	300,000 00	-306,796 88	306,468 75	-328 13	0 00	0 00	-328 13	0 00
06 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	500,000 00	-511,484 38	510,703 13	-781 25	0 00	0 00	-781 25	0 00
	30 Aug 05	500,000 00	-511,484 38	510,703 13	-781 25	0 00	0 00	-781 25	0 00
06 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	500,000 00	-511,367 19	510,781 25	-585 94	0 00	0 00	-585 94	0 00
	30 Aug 05	300,000 00	-306,820 31	306,468 75	-351 56	0 00	0 00	-351 56	0 00
	30 Aug 05	200,000 00	-204,546 88	204,312 50	-234 38	0 00	0 00	-234 38	0 00
25 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES MAR SEDOL 2387808	2,200,000 00	-2,294,531 25	2,295,078 13	546 88	0 00	0 00	546 88	0 00
	03 Feb 05	500,000 00	-521,484 37	522,031 25	546 88	0 00	0 00	546 88	0 00
	25 Feb 05	1,700,000 00	-1,773,046 88	1,773,046 88	0 00	0 00	0 00	0 00	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
07 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	100,000 00	-101,500 00	101,093 75	-406 25	0 00	0 00	-406 25	0 00
	23 May 05	100,000 00	-101,500 00	101,093 75	-406 25	0 00	0 00	-406 25	0 00
17 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	700,000 00	-705,906 25	705,796 87	-109 38	0 00	0 00	-109 38	0 00
	06 May 05	700,000 00	-705,906 25	705,796 87	-109 38	0 00	0 00	-109 38	0 00
08 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	900,000 00	-912,480 47	912,527 34	46 87	0 00	0 00	46 87	0 00
	23 May 05	100,000 00	-101,386 72	101,093 75	-292 97	0 00	0 00	-292 97	0 00
	07 Jun 05	300,000 00	-304,160 16	304,500 00	339 84	0 00	0 00	339 84	0 00
	08 Jun 05	500,000 00	-506,933 59	506,933 59	0 00	0 00	0 00	0 00	0 00
03 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	700,000 00	-710,882 81	706,472 65	-4,410 16	0 00	0 00	-4,410 16	0 00
	06 May 05	300,000 00	-304,664 06	302,519 53	-2,144 53	0 00	0 00	-2,144 53	0 00
	17 May 05	100,000 00	-101,554 69	100,859 37	-695 32	0 00	0 00	-695 32	0 00
	18 May 05	100,000 00	-101,554 69	100,906 25	-648 44	0 00	0 00	-648 44	0 00
	23 May 05	200,000 00	-203,109 37	202,187 50	-921 87	0 00	0 00	-921 87	0 00
25 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	500,000 00	-505,937 50	504,175 78	-1,761 72	0 00	0 00	-1,761 72	0 00
	06 May 05	200,000 00	-202,375 00	201,656 25	-718 75	0 00	0 00	-718 75	0 00
	06 May 05	300,000 00	-303,562 50	302,519 53	-1,042 97	0 00	0 00	-1,042 97	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
03 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	1,000,000 00	-1,015,625 00	1,008,398 44	-7,226 56	0 00	0 00	-7,226 56	0 00
	06 May 05	1,000,000 00	-1,015,625 00	1,008,398 44	-7,226 56	0 00	0 00	-7,226 56	0 00
09 Feb 05 15 Feb 05	FNMA TBA POOL 5 5% 15 YR FEB CUSIP 01F052425	900,000 00	-928,898 44	928,687 50	-210 94	0 00	0 00	-210 94	0 00
	14 Jan 05	900,000 00	-928,898 44	928,687 50	-210 94	0 00	0 00	-210 94	0 00
16 Aug 05 18 Aug 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES AUG CUSIP 01N060684	100,000 00	-102,878 91	102,656 25	-222 66	0 00	0 00	-222 66	0 00
	01 Aug 05	100,000 00	-102,878 91	102,656 25	-222 66	0 00	0 00	-222 66	0 00
15 Dec 05 19 Dec 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES DEC SEDOL 2240097	100,000 00	-102,031 25	101,558 59	-472 66	0 00	0 00	-472 66	0 00
	17 Nov 05	100,000 00	-102,031 25	101,558 59	-472 66	0 00	0 00	-472 66	0 00
29 Sep 05 20 Oct 05	GNMA I SINGLE FAMILY MORTGAGE 5 5 30 YEARS SETTLES OCTOBER CUSIP 01N0526A6	100,000 00	-101,125 00	101,312 50	187 50	0 00	0 00	187 50	0 00
	19 Sep 05	100,000 00	-101,125 00	101,312 50	187 50	0 00	0 00	187 50	0.00
17 Oct 05 20 Oct 05	GNMA I SINGLE FAMILY MORTGAGE 5 5 30 YEARS SETTLES OCTOBER CUSIP 01N0526A6	200,000 00	-200,703 13	202,656 25	1,953 12	0 00	0 00	1,953 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
	19 Sep 05	200,000 00	-200,703 13	202,656 25	1,953 12	0 00	0 00	1,953 12	0 00
15 Aug 05 18 Aug 05	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES AUGUST CUSIP 01N052681	300,000 00	-303,914 06	304,500 00	585 94	0 00	0 00	585 94	0 00
	21 Jul 05	300,000 00	-303,914 06	304,500 00	585 94	0 00	0 00	585 94	0 00
14 Sep 05 21 Sep 05	GNMA I SINGLE FAMILY MTG 5 5 30 YEARS SETTLES SEP CUSIP 01N052699	100,000 00	-101,679 69	101,156 25	-523 44	0 00	0 00	-523 44	0 00
	15 Aug 05	100,000 00	-101,679 69	101,156 25	-523 44	0 00	0 00	-523 44	0 00
19 Sep 05 21 Sep 05	GNMA I SINGLE FAMILY MTG 5 5 30 YEARS SETTLES SEP CUSIP 01N052699	300,000 00	-304,394 53	303,777 34	-617 19	0 00	0 00	-617 19	0 00
	15 Aug 05	200,000 00	-202,929 69	202,312 50	-617 19	0 00	0 00	-617 19	0 00
	19 Sep 05	100,000 00	-101,464 84	101,464 84	0 00	0 00	0 00	0 00	0 00
17 Nov 05 21 Nov 05	GNMA POOL #638070 SER 2035 5 5% DUE 08-15-2035 REG CUSIP 36291T2B3	199,980 40	-199,511 69	200,417 86	906 17	0 00	0 00	906 17	0 00
	17 Oct 05	199,980 40	-199,511 69	200,417 86	906 17	0 00	0 00	906 17	0 00
17 Oct 05 20 Oct 05	GNMA TBA POOL 6 30 YR OCT SEDOL B02WJF1	100,000 00	-102,085 94	102,757 81	671 87	0 00	0 00	671 87	0 00
	16 Sep 05	100,000 00	-102,085 94	102,757 81	671 87	0 00	0 00	671 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Purchases									
Fixed income									
Government mortgage backed securities									
United States									
16 Sep 05 21 Sep 05	GNMA TBA POOL 6 30 YR SEP CUSIP 01N060692	100,000 00	-102,828 13	102,773 44	-54 69	0 00	0 00	-54 69	0 00
	16 Aug 05	100,000 00	-102,828 13	102,773 44	-54 69	0 00	0 00	-54 69	0 00
17 Nov 05 21 Nov 05	GNMA TBA POOL 6 TBA CUSIP 01N0606B7	100,000 00	-101,664 06	102,003 91	339 85	0 00	0 00	339 85	0 00
	17 Oct 05	100,000 00	-101,664 06	102,003 91	339 85	0 00	0 00	339 85	0 00
Total United States			**-91,283,229.05**	**91,275,269.02**	**-7,960.03**	**0.00**	**0.00**	**-7,960.03**	**0.00**
Total S/T translation gain/loss for fixed income							**0.00**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**132,835.85**	**0.00**	**0.00**	**132,835.85**	**0.00**
Total realized losses for fixed income					**-140,813.84**	**0.00**	**0.00**	**-140,813.84**	**0.00**
Total Fixed Income			**-92,899,743.11**	**92,891,765.12**	**-7,977.99**	**0.00**	**0.00**	**-7,977.99**	**0.00**
Total Purchases			**-92,899,743.11**	**92,891,765.12**	**-7,977.99**	**0.00**	**0.00**	**-7,977.99**	**0.00**

Sales

Fixed income

Asset backed securities

United States

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Asset backed securities									
United States									
29 Dec 05 30 Dec 05	CITIBANK CR CARD ISSUANCE TR SER 2004-A1CL A1 2 54999995232% DUE 01-20-2009 BEO SEDOL B012Z21	-1,065,000 00	1,040,163 87	-1,066,424 92	0 00	-26,261 05	0 00	0 00	-26,261 05
	16 Jan 04	-875,000 00	854,594 73	-874,755 00	0 00	-20,160 27	0 00	0 00	-20,160 27
	12 Mar 04	-190,000 00	185,569 14	-191,669 92	0 00	-6,100 78	0 00	0 00	-6,100 78
07 Dec 05 12 Dec 05	DISCOVER CARD MASTER TR I 2001-6 PASSTHRU CTF CL A 5 75 06-15-2006 BEO CUSIP 25466KDU0	-730,000 00	733,906 64	-789,996 88	0 00	-56,090 24	0 00	0 00	-56,090 24
	12 Jan 04	-730,000 00	733,906 64	-789,996 88	0 00	-56,090 24	0 00	0 00	-56,090 24
30 Dec 05 05 Jan 06	SLM STUDENT LN TR SER 2003-4 CL A-3 FLT RT 12-15-2015 REG CUSIP 78442GGK6	-750,000 00	751,025 39	-751,757 81	-732 42	0 00	0 00	-732 42	0 00
	09 Mar 05	-750,000 00	751,025 39	-751,757 81	-732 42	0 00	0 00	-732 42	0 00
Total United States			**2,525,095.90**	**-2,608,179.61**	**-732.42**	**-82,351.29**	**0.00**	**-732.42**	**-82,351.29**
Commercial mortgage-backed									
United States									
08 Dec 05 13 Dec 05	CMO WACHOVIA BK COML MTG TR SER 2005-C21CL A4 FLT RT DUE 10-17-2044 BEO SEDOL B0N48P9	-450,000 00	450,070 31	-451,406 25	-1,335 94	0 00	0 00	-1,335 94	0 00
	14 Oct 05	-450,000 00	450,070 31	-451,406 25	-1,335 94	0 00	0 00	-1,335 94	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Commercial mortgage-backed									
Total United States			**460,070.31**	**-451,406.25**	**-1,335.94**	**0.00**	**0.00**	**-1,335.94**	**0.00**
Corporate bonds									
Canada									
15 Jul 05 20 Jul 05	NORANDA INC BONDS 5 5% DUE 06-15-2017 BEO SEDOL B0B9GN0	-25,000 00	24,823 50	-24,930 00	-106 50	0 00	0 00	-106 50	0 00
	02 Jun 05	-25,000 00	24,823 50	-24,930 00	-106 50	0 00	0 00	-106 50	0 00
15 Jul 05 20 Jul 05	NORANDA INC BONDS 5 5% DUE 06-15-2017 BEO SEDOL B0B9GN0	-25,000 00	24,797 75	-24,930 00	-132 25	0 00	0 00	-132 25	0 00
	02 Jun 05	-25,000 00	24,797 75	-24,930 00	-132 25	0 00	0 00	-132 25	0 00
14 Jul 05 19 Jul 05	PETRO-CDA SR NT 5 95% DUE 05-15-2035 REG CUSIP 71644EAG7	-25,000 00	25,605 75	-24,875 25	730 50	0 00	0 00	730 50	0 00
	13 May 05	-25,000 00	25,605 75	-24,875 25	730 50	0 00	0 00	730 50	0 00
09 Sep 05 14 Sep 05	PETRO-CDA SR NT 5 95% DUE 05-15-2035 REG CUSIP 71644EAG7	-20,000 00	20,584 60	-19,900 20	684 40	0 00	0 00	684 40	0 00
	13 May 05	-20,000 00	20,584 60	-19,900 20	684 40	0 00	0 00	684 40	0 00
Total Canada			**95,811.60**	**-94,635.45**	**1,176.15**	**0.00**	**0.00**	**1,176.15**	**0.00**
Cayman Islands									
07 Sep 05 12 Sep 05	RESONA PFD GLOBAL SECS CAYMAN LTD FLT RT144A DUE 12-29-2049 BEO CUSIP 76117HAA0	-20,000 00	20,933 40	-20,000 00	933 40	0 00	0 00	933 40	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
Cayman Islands									
	20 Jul 05	-20,000 00	20,933 40	-20,000 00	933 40	0 00	0 00	933 40	0 00
18 Aug 05 23 Aug 05	RESONA PFD GLOBAL SECS CAYMAN LTD FLT RT144A DUE 12-29-2049 BEO CUSIP 76117HAA0	-35,000 00	36,378 30	-35,000 00	1,378 30	0 00	0 00	1,378 30	0 00
	20 Jul 05	-35,000 00	36,378 30	-35,000 00	1,378 30	0 00	0 00	1,378 30	0 00
Total Cayman Islands			**57,311.70**	**-55,000.00**	**2,311.70**	**0.00**	**0.00**	**2,311.70**	**0.00**
France									
21 Jul 05 26 Jul 05	FRANCE TELECOM SA NT STEP UP 03-01-2031 02-28-2031 CUSIP 35177PAL1	-15,000 00	20,627 55	-20,387 70	0 00	239 85	0 00	0 00	239 85
	11 Mar 04	-15,000 00	20,627 55	-20,387 70	0 00	239 85	0 00	0 00	239 85
Total France			**20,627.55**	**-20,387.70**	**0.00**	**239.85**	**0.00**	**0.00**	**239.85**
Italy									
06 Dec 05 09 Dec 05	TELECOM ITALIA CAP GTD SR NT 4 95% DUE 09-30-2014/09-30-2006 REG SEDOL B0LNNZ3	-50,000 00	47,500 00	-49,435 00	0 00	-1,935 00	0 00	0 00	-1,935 00
	29 Sep 04	-50,000 00	47,500 00	-49,435 00	0 00	-1,935 00	0 00	0 00	-1,935 00
06 Dec 05 09 Dec 05	TELECOM ITALIA CAP GTD SR NT 6% DUE 09-30-2034/09-30-2006 REG SEDOL B0LNP13	-25,000 00	23,723 75	-24,770 25	0 00	-1,046 50	0 00	0 00	-1,046 50
	28 Sep 04	-25,000 00	23,723 75	-24,770 25	0 00	-1,046 50	0 00	0 00	-1,046 50

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
Total Italy			**71,223.75**	**-74,205.25**	**0.00**	**-2,981.50**	**0.00**	**0.00**	**-2,981.50**
Mexico									
09 Aug 05 12 Aug 05	PVTPL PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS NT 144A 5 75 DUE 12-15-2015 BEO SEDOL B0B0FF8	-45,000 00	43,650 00	-44,904 60	-1,254 60	0 00	0 00	-1,254 60	0 00
	01 Jun 05	-45,000 00	43,650 00	-44,904 60	-1,254 60	0 00	0 00	-1,254 60	0.00
Total Mexico			**43,650.00**	**-44,904.60**	**-1,254.60**	**0.00**	**0.00**	**-1,254.60**	**0.00**
Norway									
26 May 05 01 Jun 05	PVTPL STATOIL ASA NT DTD 04/27/2004 144A5 125 DUE 04-30-2014/04-27-2004 BEO SEDOL B0109T0	-70,000 00	72,282 00	-69,934 20	0 00	2,347 80	0 00	0 00	2,347 80
	20 Apr 04	-70,000 00	72,282 00	-69,934 20	0 00	2,347 80	0 00	0 00	2,347 80
24 Aug 05 29 Aug 05	PVTPL STATOIL ASA NT DTD 04/27/2004 144A5 125 DUE 04-30-2014/04-27-2004 BEO SEDOL B0109T0	-25,000 00	25,701 25	-24,976 50	0 00	724 75	0 00	0 00	724 75
	20 Apr 04	-25,000 00	25,701 25	-24,976 50	0 00	724 75	0 00	0 00	724 75
18 Jul 05 21 Jul 05	PVTPL STATOIL ASA NT DTD 04/27/2004 144A5 125 DUE 04-30-2014/04-27-2004 BEO SEDOL B0109T0	-35,000 00	35,922 60	-34,967 10	0 00	955 50	0 00	0 00	955 50
	20 Apr 04	-35,000 00	35,922 60	-34,967 10	0 00	955 50	0 00	0 00	955 50

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
Total Norway			**133,905.85**	**-129,877.80**	**0.00**	**4,028.05**	**0.00**	**0.00**	**4,028.05**
United Kingdom									
03 Nov 05 08 Nov 05	BARCLAYS BK PLC ADR SER 1 REPSTG PREF SHS SER 1 DUE 12-29-2049 REG SEDOL B0LGRQ1	-10,000 00	9,592 40	-10,000 00	-407 60	0 00	0 00	-407 60	0 00
	01 Jun 05	-10,000 00	9,592 40	-10,000 00	-407 60	0 00	0 00	-407 60	0 00
14 Jul 05 19 Jul 05	BARCLAYS BK PLC ADR SER 1 REPSTG PREF SHS SER 1 DUE 12-29-2049 REG SEDOL B0LGRQ1	-30,000 00	30,360 60	-30,000 00	360 60	0 00	0 00	360 60	0 00
	01 Jun 05	-30,000 00	30,360 60	-30,000 00	360 60	0 00	0 00	360 60	0 00
12 Sep 05 15 Sep 05	BARCLAYS BK PLC ADR SER 1 REPSTG PREF SHS SER 1 DUE 12-29-2049 REG SEDOL B0LGRQ1	-10,000 00	10,146 80	-10,000 00	146 80	0 00	0 00	146 80	0 00
	01 Jun 05	-10,000 00	10,146 80	-10,000 00	146 80	0 00	0 00	146 80	0 00
14 Jul 05 19 Jul 05	BRITISH TELECOMMUNICATIONS P L C NT 8 875% DUE 12-15-2030/12-12-2000 BEO CUSIP 111021AE1	-5,000 00	6,997 70	-6,549 20	0 00	448 50	0 00	0 00	448 50
	03 Feb 04	-5,000 00	6,997 70	-6,549 20	0 00	448 50	0 00	0 00	448 50
17 Aug 05 22 Aug 05	DIAGEO CAP PLC GLOBAL NT 3 375% DUE 03-20-2008 BEO CUSIP 25243YAF6	-175,000 00	170,499 00	-171,143 55	-635 80	-8 75	0 00	-635 80	-8 75
	26 May 04	-5,000 00	4,871 40	-4,880 15	0 00	-8 75	0 00	0 00	-8 75
	28 Apr 05	-170,000 00	165,627 60	-166,263 40	-635 80	0 00	0 00	-635 80	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United Kingdom									
09 Sep 05 14 Sep 05	DIAGEO CAP PLC GLOBAL NT 3 375% DUE 03-20-2008 BEO CUSIP 25243YAF6	-30,000 00	29,359 80	-29,340 60	19 20	0 00	0 00	19 20	0 00
	28 Apr 05	-30,000 00	29,359 80	-29,340 60	19 20	0 00	0 00	19 20	0 00
01 Apr 05 06 Apr 05	DIAGEO CAP PLC GLOBAL NT 3 375% DUE 03-20-2008 BEO CUSIP 25243YAF6	-195,000 00	189,608 25	-190,338 45	-730 20	0 00	0 00	-730 20	0 00
	26 May 04	-160,000 00	155,576 00	-156,164 80	-588 80	0 00	0 00	-588 80	0 00
	26 May 04	-35,000 00	34,032 25	-34,173 65	-141 40	0 00	0 00	-141 40	0 00
29 Dec 05 29 Dec 05	HBOS PLC MEDIUM TERM SR NTS BOOK ENTRY 144A MTN 3 6% DUE 08-15-2007 SEDOL B02Z3P8	-75,000 00	73,594 50	-75,528 75	0 00	-1,934 25	0 00	0 00	-1,934 25
	06 Aug 04	-75,000 00	73,594 50	-75,528 75	0 00	-1,934 25	0 00	0 00	-1,934 25
29 Apr 05 04 May 05	NATIONWIDE BLDG SOC MEDIUM TERM SR NTS BOOK ENTRY 144A 4 25% DUE 02-01-2010 BEO CUSIP 63859UAU7	-100,000 00	99,177 00	-99,672 00	-495 00	0 00	0 00	-495 00	0 00
	18 Feb 05	-100,000 00	99,177 00	-99,672 00	-495 00	0 00	0 00	-495 00	0 00
Total United Kingdom			**619,336.05**	**-622,572.55**	**-1,742.00**	**-1,494.50**	**0.00**	**-1,742.00**	**-1,494.50**
United States									
23 Jun 05 28 Jun 05	ALBERTSONS INC ALBERTSON'S INC 8 DUE 05-01-2031 BEO SEDOL 2759775	-20,000 00	23,998 20	-23,776 80	221 40	0 00	0 00	221 40	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	10 Jun 05	-20,000 00	23,998 20	-23,776 80	221 40	0 00	0 00	221 40	0 00
19 Apr 05 22 Apr 05	ALBERTSONS INC ALBERTSON'S INC 8 DUE 05-01-2031 BEO SEDOL 2759775	-35,000 00	41,048 35	-42,566 65	-1,518 30	0 00	0 00	-1,518 30	0 00
	15 Mar 05	-35,000 00	41,048 35	-42,566 65	-1,518 30	0 00	0 00	-1,518 30	0 00
07 Sep 05 12 Sep 05	ALBERTSONS INC BD 7 45 DUE 08-01-2029/07-31-2029 BEO SEDOL 2447337	-20,000 00	18,689 00	-22,570 80	-3,881 80	0 00	0 00	-3,881 80	0 00
	23 Jun 05	-20,000 00	18,689 00	-22,570 80	-3,881 80	0 00	0 00	-3,881 80	0 00
14 Sep 05 19 Sep 05	ALBERTSONS INC NT DTD 06/17/1996 7 75% DUE 06-15-2026 REG SEDOL 2825643	-5,000 00	4,430 80	-5,558 10	-1,127 30	0 00	0 00	-1,127 30	0 00
	19 Apr 05	-5,000 00	4,430 80	-5,558 10	-1,127 30	0 00	0 00	-1,127 30	0 00
09 Sep 05 14 Sep 05	ALBERTSONS INC NT DTD 06/17/1996 7 75% DUE 06-15-2026 REG SEDOL 2825643	-15,000 00	14,073 15	-16,674 30	-2,601 15	0 00	0 00	-2,601 15	0 00
	19 Apr 05	-15,000 00	14,073 15	-16,674 30	-2,601 15	0 00	0 00	-2,601 15	0 00
10 Jun 05 15 Jun 05	ALBERTSONS INC NT DTD 06/17/1996 7 75% DUE 06-15-2026 REG SEDOL 2825643	-20,000 00	22,707 60	-22,232 40	475 20	0 00	0 00	475 20	0 00
	19 Apr 05	-20,000 00	22,707 60	-22,232 40	475 20	0 00	0 00	475 20	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
05 Aug 05 10 Aug 05	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY MTN VAR RT DUE 11-21-2007 CUSIP 02580EAA1	-350,000 00	350,332 50	-350,000 00	332 50	0 00	0 00	332 50	0 00
	17 Nov 04	-350,000 00	350,332 50	-350,000 00	332 50	0 00	0 00	332 50	0 00
06 Dec 05 09 Dec 05	ANADARKO FIN CO SR NT 7 5 DUE 05-01-2031BEO SEDOL 2798938	-45,000 00	53,919 45	-52,326 75	0 00	1,592 70	0 00	0 00	1,592 70
	17 Dec 03	-5,000 00	5,991 05	-5,907 95	0 00	83 10	0 00	0 00	83 10
	15 Apr 04	-40,000 00	47,928 40	-46,418 80	0 00	1,509 60	0 00	0 00	1,509 60
30 Aug 05 02 Sep 05	ARCHSTONE-SMITH OPER TR NT 5 625% DUE 08-15-2014/08-02-2004 BEO SEDOL B0V9LB3	-75,000 00	78,336 75	-74,838 75	0 00	3,498 00	0 00	0 00	3,498 00
	28 Jul 04	-75,000 00	78,336 75	-74,838 75	0 00	3,498 00	0 00	0 00	3,498 00
18 Nov 05 23 Nov 05	BANK AMER CORP SR NT 3 375% DUE 02-17-2009 BEO SEDOL 2342346	-90,000 00	85,905 90	-87,067 80	0 00	-1,161 90	0 00	0 00	-1,161 90
	04 May 04	-90,000 00	85,905 90	-87,067 80	0 00	-1,161 90	0 00	0 00	-1,161 90
29 Apr 05 04 May 05	BANK ONE CORP NT 2 625% DUE 06-30-2008 BEO SEDOL 2790923	-55,000 00	52,291 25	-52,199 95	91 30	0 00	0 00	91 30	0 00
	09 Jul 04	-55,000 00	52,291 25	-52,199 95	91 30	0 00	0 00	91 30	0 00
29 Dec 05 29 Dec 05	BANK ONE CORP NT 2 625% DUE 06-30-2008 BEO SEDOL 2790923	-85,000 00	80,506 05	-80,672 65	0 00	-166 60	0 00	0 00	-166 60

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	09 Jul 04	-85,000 00	80,506 05	-80,672 65	0 00	-166 60	0 00	0 00	-166 60
29 Dec 05 29 Dec 05	BANKAMERICA CORP SUB NT DTD 03/19/1998 6 25% DUE 04-01-2008 REG SEDOL 2289584	-50,000 00	51,372 00	-53,991 50	0 00	-2,619 50	0 00	0 00	-2,619 50
	06 May 04	-50,000 00	51,372 00	-53,991 50	0 00	-2,619 50	0 00	0 00	-2,619 50
17 Aug 05 22 Aug 05	BELLSOUTH CORP BD 4 2 DUE 09-15-2009/09-13-2004 BEO SEDOL B02T5Y3	-150,000 00	147,565 50	-149,739 00	-2,173 50	0 00	0 00	-2,173 50	0 00
	08 Sep 04	-150,000 00	147,565 50	-149,739 00	-2,173 50	0 00	0 00	-2,173 50	0 00
14 Jul 05 19 Jul 05	BELLSOUTH CORP DEB 6 55 DUE 06-15-2034/06-29-2004 BEO SEDOL B01NXV9	-25,000 00	27,961 25	-25,793 75	2,167 50	0 00	0 00	2,167 50	0 00
	06 Aug 04	-25,000 00	27,961 25	-25,793 75	2,167 50	0 00	0 00	2,167 50	0 00
29 Dec 05 29 Dec 05	BERKSHIRE HATHAWAY FIN CORP GTD NT 3 4% DUE 07-02-2007 REG SEDOL B0662S3	-100,000 00	97,850 00	-99,862 00	0 00	-2,012 00	0 00	0 00	-2,012 00
	12 Jul 04	-100,000 00	97,850 00	-99,862 00	0 00	-2,012 00	0 00	0 00	-2,012 00
07 Nov 05 10 Nov 05	BERKSHIRE HATHAWAY INC DEL NT 4 75% DUE 05-15-2012 REG SEDOL B0LHSL6	-20,000 00	19,524 00	-19,931 80	-407 80	0 00	0 00	-407 80	0 00
	11 May 05	-20,000 00	19,524 00	-19,931 80	-407 80	0 00	0 00	-407 80	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 Apr 05 04 May 05	BK 1 CORP NT 6 DUE 08-01-2008 BEO SEDOL 2791904	-85,000 00	89,293 35	-92,094 10	-2,800 75	0 00	0 00	-2,800 75	0 00
	17 Aug 04	-85,000 00	89,293 35	-92,094 10	-2,800 75	0 00	0 00	-2,800 75	0 00
23 Nov 05 29 Nov 05	BK 1 N A CHGO ILL MEDIUM TERM BK TRANCHE# TR 00300 5 5 DUE 03-26-2007 SEDOL 2871196	-265,000 00	267,708 30	-269,833 60	-2,125 30	0 00	0 00	-2,125 30	0 00
	11 Aug 05	-265,000 00	267,708 30	-269,833 60	-2,125 30	0 00	0 00	-2,125 30	0 00
28 Apr 05 03 May 05	BK AMER CORP 5 375 DUE 06-15-2014 BEO SEDOL B01B078	-75,000 00	78,200 25	-74,312 25	3,888 00	0 00	0 00	3,888 00	0 00
	27 May 04	-75,000 00	78,200 25	-74,312 25	3,888 00	0 00	0 00	3,888 00	0 00
27 Sep 05 30 Sep 05	BK AMER CORP BK OF AMER CORP 5 25 DUE 02-01-2007 BEO SEDOL 7306080	-300,000 00	303,381 00	-309,723 00	-6,342 00	0 00	0 00	-6,342 00	0 00
	11 Jan 05	-300,000 00	303,381 00	-309,723 00	-6,342 00	0 00	0 00	-6,342 00	0 00
29 Dec 05 29 Dec 05	BK NY INC SR NT DTD 11/21/2002 3 75 DUE 02-15-2008 BEO SEDOL 2224734	-100,000 00	97,752 00	-99,367 00	-1,615 00	0 00	0 00	-1,615 00	0 00
	27 Jun 05	-100,000 00	97,752 00	-99,367 00	-1,615 00	0 00	0 00	-1,615 00	0 00
17 Aug 05 22 Aug 05	BOSTON SCIENTIFIC CORP BOSTON SCIENTIFC 5 45% DUE 06-15-2014/06-25-2004 BEO SEDOL B020QG5	-50,000 00	51,512 50	-50,697 50	0 00	815 00	0 00	0 00	815 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Corporate bonds								
	United States								
	05 Aug 04	-50,000 00	51,512 50	-50,697 50	0 00	815 00	0 00	0 00	815 00
01 Dec 05 06 Dec 05	BOSTON SCIENTIFIC CORP NT 7% DUE 11-15-2035 REG SEDOL B0Q4ZC2	-25,000 00	25,849 00	-24,852 50	996 50	0 00	0 00	996 50	0 00
	14 Nov 05	-25,000 00	25,849 00	-24,852 50	996 50	0 00	0 00	996 50	0 00
05 Dec 05 08 Dec 05	BOSTON SCIENTIFIC CORP NT 7% DUE 11-15-2035 REG SEDOL B0Q4ZC2	-50,000 00	50,295 50	-49,705 00	590 50	0 00	0 00	590 50	0 00
	14 Nov 05	-50,000 00	50,295 50	-49,705 00	590 50	0 00	0 00	590 50	0 00
15 Feb 05 18 Feb 05	BURL NTHN SANTA FE CORP 4 875 DUE 01-15-2015 BEO CUSIP 12189TAW4	-50,000 00	50,559 50	-49,840 50	719 00	0 00	0 00	719 00	0 00
	19 Nov 04	-50,000 00	50,559 50	-49,840 50	719 00	0 00	0 00	719 00	0 00
19 Jul 05 22 Jul 05	CENTEX CORP NT 5 25% DUE 06-15-2015/06-06-2005 BEO SEDOL B09XV06	-70,000 00	69,055 00	-69,890 80	-835 80	0 00	0 00	-835 80	0 00
	01 Jun 05	-70,000 00	69,055 00	-69,890 80	-835 80	0 00	0 00	-835 80	0 00
08 Aug 05 11 Aug 05	CENTEX CORP NT 5 25% DUE 06-15-2015/06-06-2005 BEO SEDOL B09XV06	-5,000 00	4,817 15	-4,992 20	-175 05	0 00	0 00	-175 05	0 00
	01 Jun 05	-5,000 00	4,817 15	-4,992 20	-175 05	0 00	0 00	-175 05	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
29 Dec 05 29 Dec 05	CITIGROUP INC GLOBAL SR NT DTD 01-31-2003 3 5 DUE 02-01-2008 BEO CUSIP 172967BS9	-225,000 00	219,188 25	-221,958 15	0 00	-2,769 90	0 00	0 00	-2,769 90
	07 May 04	-100,000 00	97,417 00	-97,844 00	0 00	-427 00	0 00	0 00	-427 00
	20 Jul 04	-115,000 00	112,029 55	-114,205 35	0 00	-2,175 80	0 00	0 00	-2,175 80
	23 Jul 04	-10,000 00	9,741 70	-9,908 80	0 00	-167 10	0 00	0 00	-167 10
19 Jan 05 24 Jan 05	CITIGROUP INC GLOBAL SR NT FLTG RATE DUE06-09-2009 REG CUSIP 172967CM1	-50,000 00	50,088 00	-50,020 00	68 00	0 00	0 00	68 00	0 00
	24 Aug 04	-50,000 00	50,088 00	-50,020 00	68 00	0 00	0 00	68 00	0 00
01 Feb 05 04 Feb 05	CITIGROUP INC GLOBAL SR NT FLTG RATE DUE06-09-2009 REG CUSIP 172967CM1	-40,000 00	40,060 40	-40,016 00	44 40	0 00	0 00	44 40	0 00
	24 Aug 04	-40,000 00	40,060 40	-40,016 00	44 40	0 00	0 00	44 40	0 00
13 Jan 05 19 Jan 05	CITIGROUP INC GLOBAL SR NT FLTG RATE DUE06-09-2009 REG CUSIP 172967CM1	-160,000 00	160,281 60	-160,064 00	217 60	0 00	0 00	217 60	0 00
	24 Aug 04	-160,000 00	160,281 60	-160,064 00	217 60	0 00	0 00	217 60	0 00
08 Jul 05 13 Jul 05	CITIGROUP INC NT 4 125% DUE 02-22-2010 BEO SEDOL B068CM3	-125,000 00	123,893 75	-124,748 75	-855 00	0 00	0 00	-855 00	0 00
	14 Feb 05	-125,000 00	123,893 75	-124,748 75	-855 00	0 00	0 00	-855 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
18 Aug 05 23 Aug 05	CREDIT SUISSE FIRST BOSTON USA INC CR SUISSE FB USA INC 4 7 DUE 06-01-2009 BEO SEDOL B016G64	-45,000 00	45,153 00	-45,383 85	-230 85	0 00	0 00	-230 85	0 00
	16 May 05	-45,000 00	45,153 00	-45,383 85	-230 85	0 00	0 00	-230 85	0 00
10 Aug 05 15 Aug 05	CREDIT SUISSE FIRST BOSTON USA INC CR SUISSE FB USA INC 4 7 DUE 06-01-2009 BEO SEDOL B016G64	-30,000 00	29,963 10	-30,255 90	-292 80	0 00	0 00	-292 80	0 00
	16 May 05	-30,000 00	29,963 10	-30,255 90	-292 80	0 00	0 00	-292 80	0 00
13 Apr 05 18 Apr 05	DAIMLER CHRYSLER N AMER HLDG CORP 4 75 MAT 1/15/08 4 75 DUE 01-15-08 BEO SEDOL 2252423	-100,000 00	98,463 00	-103,239 00	0 00	-4,776 00	0 00	0 00	-4,776 00
	26 Feb 04	-100,000 00	98,463 00	-103,239 00	0 00	-4,776 00	0 00	0 00	-4,776 00
02 Jun 05 07 Jun 05	DAIMLERCHRYSLER N AMER HLDG CORP NT 6 5 DUE 11-15-2013 BEO SEDOL 2119863	-50,000 00	54,578 00	-49,944 50	4,633 50	0 00	0 00	4,633 50	0 00
	13 Apr 05	-50,000 00	54,578 00	-49,944 50	4,633 50	0 00	0 00	4,633 50	0 00
06 Dec 05 09 Dec 05	DEVON FING CORP U L C DEB 7 875% DUE 09-30-2031/09-29-2031 BEO SEDOL 2864925	-35,000 00	43,216 25	-42,680 05	0 00	536 20	0 00	0 00	536 20
	03 Mar 04	-35,000 00	43,216 25	-42,680 05	0 00	536 20	0 00	0 00	536 20

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
14 Jul 05 19 Jul 05	DEVON FING CORP U L C DEB 7 875% DUE 09-30-2031/09-29-2031 BEO SEDOL 2864925	-30,000 00	38,401 50	-36,582 90	0 00	1,818 60	0 00	0 00	1,818 60
	03 Mar 04	-30,000 00	38,401 50	-36,582 90	0 00	1,818 60	0 00	0 00	1,818 60
23 Sep 05 28 Sep 05	DOMINION RES INC VA NEW DOMINION RES INC5 95 6 15 35 5 95% DUE 06-15-2035 BEO SEDOL B0BSGX7	-50,000 00	49,582 00	-50,000 00	-418 00	0 00	0 00	-418 00	0 00
	15 Jun 05	-50,000 00	49,582 00	-50,000 00	-418 00	0 00	0 00	-418 00	0 00
29 Dec 05 29 Dec 05	ENTERPRISE PRODS OPER L P SR NT 4% DUE 10-15-2007/03-02-2005 REG SEDOL B06K8M1	-50,000 00	48,941 50	-49,961 00	0 00	-1,019 50	0 00	0 00	-1,019 50
	23 Sep 04	-50,000 00	48,941 50	-49,961 00	0 00	-1,019 50	0 00	0 00	-1,019 50
30 Aug 05 02 Sep 05	EOP OPER LTD PARTNERSHIP GTD NT 7 DUE 07-15-2011/07-14-2011 BEO SEDOL 7178966	-80,000 00	88,477 60	-88,214 40	0 00	263 20	0 00	0 00	263 20
	02 Jul 04	-80,000 00	88,477 60	-88,214 40	0 00	263 20	0 00	0 00	263 20
17 Feb 05 23 Feb 05	EOP OPER LTD PARTNERSHIP NOTES 7 5 DUE 04-19-2029 BEO SEDOL 2660800	-45,000 00	54,255 60	-48,452 40	5,803 20	0 00	0 00	5,803 20	0 00
	07 Jul 04	-45,000 00	54,255 60	-48,452 40	5,803 20	0 00	0 00	5,803 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
04 Aug 05 09 Aug 05	EXELON CORP EXELON CORP 5 625 6 15 35 5 625% DUE 06-15-2035/06-09-2005 BEO SEDOL B0LK7L8	-50,000 00	48,864 00	-49,870 00	-1,006 00	0 00	0 00	-1,006 00	0 00
	06 Jun 05	-50,000 00	48,864 00	-49,870 00	-1,006 00	0 00	0 00	-1,006 00	0 00
29 Sep 05 04 Oct 05	EXELON CORP EXELON CORP 5 625 6 15 35 5 625% DUE 06-15-2035/06-09-2005 BEO SEDOL B0LK7L8	-30,000 00	27,441 30	-29,922 00	-2,480 70	0 00	0 00	-2,480 70	0 00
	06 Jun 05	-30,000 00	27,441 30	-29,922 00	-2,480 70	0 00	0 00	-2,480 70	0 00
04 Aug 05 09 Aug 05	FEDT DEPT STORES INC DEL DEB 7 DUE 02-15-2028 BEO SEDOL 2264428	-25,000 00	28,425 75	-29,045 50	-619 75	0 00	0 00	-619 75	0 00
	16 Feb 05	-25,000 00	28,425 75	-29,045 50	-619 75	0 00	0 00	-619 75	0 00
13 Jun 05 16 Jun 05	FORD MTR CR CO FORD MTR CR CO 7 25 DUE 10-25-2011 BEO CUSIP 345397TY9	-105,000 00	103,818 75	-96,805 80	7,012 95	0 00	0 00	7,012 95	0 00
	11 Apr 05	-105,000 00	103,818 75	-96,805 80	7,012 95	0 00	0 00	7,012 95	0 00
10 Jun 05 15 Jun 05	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBLS 7 375 DUE 02-01-2011 BEO CUSIP 345397TS2	-50,000 00	49,500 00	-48,597 00	903 00	0 00	0 00	903 00	0 00
	08 Apr 05	-50,000 00	49,500 00	-48,597 00	903 00	0 00	0 00	903 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Corporate bonds								
	United States								
15 Jun 05 20 Jun 05	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBLS 7 375 DUE 02-01-2011 BEO CUSIP 345397TS2	-25,000 00	25,000 00	-24,298 50	701 50	0 00	0 00	701 50	0 00
	08 Apr 05	-25,000 00	25,000 00	-24,298 50	701.50	0 00	0 00	701 50	0 00
04 Mar 05 09 Mar 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00576 4 25 DUE 01-15-2008 SEDOL 2160366	-480,000 00	482,548 80	-487,996 80	-5,448 00	0 00	0 00	-5,448 00	0 00
	23 Nov 04	-480,000 00	482,548 80	-487,996 80	-5,448 00	0 00	0 00	-5,448 00	0 00
16 Feb 05 22 Feb 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00649 1 76188 7-28-2008 SEDOL B07FMZ6	-365,000 00	365,459 90	-365,033 66	426 24	0 00	0 00	426 24	0 00
	24 Aug 04	-65,000 00	65,081 90	-64,995 26	86 64	0 00	0 00	86 64	0 00
	25 Aug 04	-300,000 00	300,378 00	-300,038 40	339 60	0 00	0 00	339 60	0 00
11 Feb 05 16 Feb 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00649 1 76188 7-28-2008 SEDOL B07FMZ6	-185,000 00	185,296 00	-184,986 51	309 49	0 00	0 00	309 49	0 00
	24 Aug 04	-185,000 00	185,296 00	-184,986 51	309 49	0 00	0 00	309 49	0 00
09 Sep 05 14 Sep 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00660 3 6 DUE 10-15-2008 SEDOL B0387J8	-125,000 00	122,556 25	-122,615 00	-58 75	0 00	0 00	-58 75	0 00
	24 May 05	-125,000 00	122,556 25	-122,615 00	-58 75	0 00	0 00	-58 75	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
18 May 05 23 May 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00684 4 125 3-4-2008 REG SEDOL B06DVF4	-25,000 00	25,014 25	-24,990 00	24 25	0 00	0 00	24 25	0 00
	04 Mar 05	-25,000 00	25,014 25	-24,990 00	24 25	0 00	0 00	24 25	0 00
11 May 05 16 May 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00684 4 125 3-4-2008 REG SEDOL B06DVF4	-130,000 00	129,660 70	-129,948 00	-287 30	0 00	0 00	-287 30	0 00
	04 Mar 05	-130,000 00	129,660 70	-129,948 00	-287 30	0 00	0 00	-287 30	0 00
06 Apr 05 11 Apr 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00684 4 125 3-4-2008 REG SEDOL B06DVF4	-90,000 00	89,468 10	-89,964 00	-495 90	0 00	0 00	-495 90	0 00
	04 Mar 05	-90,000 00	89,468 10	-89,964 00	-495 90	0 00	0 00	-495 90	0 00
04 Oct 05 07 Oct 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00684 4 125 3-4-2008 REG SEDOL B06DVF4	-135,000 00	133,660 80	-134,946 00	-1,285 20	0 00	0 00	-1,285 20	0 00
	04 Mar 05	-135,000 00	133,660 80	-134,946 00	-1,285 20	0 00	0 00	-1,285 20	0 00
09 Sep 05 14 Sep 05	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00684 4 125 3-4-2008 REG SEDOL B06DVF4	-110,000 00	109,722 80	-109,956 00	-233 20	0 00	0 00	-233 20	0 00
	04 Mar 05	-110,000 00	109,722 80	-109,956 00	-233 20	0 00	0 00	-233 20	0 00
17 Feb 05 23 Feb 05	GEN MTRS ACCEP CORP 5 625 DUE 05-15-2009BEO SEDOL B015LV1	-160,000 00	158,494 40	-158,513 60	-19 20	0 00	0 00	-19 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	21 May 04	-80,000 00	79,247 20	-79,268 80	-21 60	0 00	0 00	-21 60	0 00
	21 May 04	-80,000 00	79,247 20	-79,244 80	2 40	0 00	0 00	2 40	0 00
20 Jan 05 25 Jan 05	GEN MTRS ACCEP CORP GM 8 DUE 11-01-2031 BEO SEDOL 2813369	-80,000 00	79,123 20	-81,235 65	-2,112 45	0 00	0 00	-2,112 45	0 00
	14 Oct 04	-35,000 00	34,616 40	-35,556 15	-939 75	0 00	0 00	-939 75	0 00
	14 Oct 04	-45,000 00	44,506 80	-45,679 50	-1,172 70	0 00	0 00	-1,172 70	0 00
22 Aug 05 25 Aug 05	GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00638 VAR RT DUE 09-23-2008 SEDOL B02YPX7	-25,000 00	23,812 50	-22,771 25	1,041 25	0 00	0 00	1,041 25	0 00
	06 Apr 05	-25,000 00	23,812 50	-22,771 25	1,041 25	0 00	0 00	1,041 25	0 00
22 Aug 05 25 Aug 05	GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00638 VAR RT DUE 09-23-2008 SEDOL B02YPX7	-50,000 00	47,625 00	-45,542 50	2,082 50	0 00	0 00	2,082 50	0 00
	06 Apr 05	-50,000 00	47,625 00	-45,542 50	2,082 50	0 00	0 00	2,082 50	0 00
06 Apr 05 11 Apr 05	GEN MTRS ACCEP CORP NT 7 75 DUE 01-19-2010 BEO CUSIP 370425RP7	-70,000 00	67,422 60	-74,139 10	-6,716 50	0 00	0 00	-6,716 50	0 00
	17 Feb 05	-70,000 00	67,422 60	-74,139 10	-6,716 50	0 00	0 00	-6,716 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
05 May 05 10 May 05	GEN MTRS ACCEP CORP NT 7 75 DUE 01-19-2010 BEO CUSIP 370425RP7	-30,000 00	29,012 10	-31,773 90	-2,761 80	0 00	0 00	-2,761 80	0 00
	17 Feb 05	-30,000 00	29,012 10	-31,773 90	-2,761 80	0 00	0 00	-2,761 80	0 00
26 Apr 05 29 Apr 05	GEN MTRS ACCEP CORP NT 7 75 DUE 01-19-2010 BEO CUSIP 370425RP7	-35,000 00	32,765 95	-37,069 55	-4,303 60	0 00	0 00	-4,303 60	0 00
	17 Feb 05	-35,000 00	32,765 95	-37,069 55	-4,303 60	0 00	0 00	-4,303 60	0 00
14 Jun 05 17 Jun 05	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09-15-2011 BEO CUSIP 370425RX0	-30,000 00	28,095 30	-26,083 80	2,011 50	0 00	0 00	2,011 50	0 00
	26 Apr 05	-30,000 00	28,095 30	-26,083 80	2,011 50	0 00	0 00	2,011 50	0 00
11 Apr 05 14 Apr 05	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09-15-2011 BEO CUSIP 370425RX0	-105,000 00	92,769 60	-105,553 35	-12,783 75	0 00	0 00	-12,783 75	0 00
	11 Feb 05	-105,000 00	92,769 60	-105,553 35	-12,783 75	0 00	0 00	-12,783 75	0 00
08 Apr 05 13 Apr 05	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09-15-2011 BEO CUSIP 370425RX0	-75,000 00	67,479 75	-76,211 65	-6,860 10	-1,871 80	0 00	-6,860 10	-1,871 80
	31 Mar 04	-10,000 00	8,997 30	-10,869 10	0 00	-1,871 80	0 00	0 00	-1,871 80
	11 Feb 05	-65,000 00	58,482 45	-65,342 55	-6,860 10	0 00	0 00	-6,860 10	0 00
11 Feb 05 16 Feb 05	GEN MTRS CORP SR NT 8 375 DUE 07-15-2033REG SEDOL 2856148	-80,000 00	81,168 80	-77,280 80	3,888 00	0 00	0 00	3,888 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	20 Jan 05	-80,000 00	81,168 80	-77,280 80	3,888 00	0 00	0 00	3,888 00	0 00
17 Aug 05 22 Aug 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4 125% DUE 09-01-2009 SEDOL B0CL378	-175,000 00	172,166 75	-174,552 00	-2,385 25	0 00	0 00	-2,385 25	0 00
	03 Jun 05	-175,000 00	172,166 75	-174,552 00	-2,385 25	0 00	0 00	-2,385 25	0 00
29 Nov 05 02 Dec 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4 125% DUE 09-01-2009 SEDOL B0CL378	-540,000 00	525,906 00	-538,617 60	-12,711 60	0 00	0 00	-12,711 60	0 00
	03 Jun 05	-540,000 00	525,906 00	-538,617 60	-12,711 60	0 00	0 00	-12,711 60	0 00
02 Jun 05 07 Jun 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4 375% DUE 11-21-2011 SEDOL B051Z68	-20,000 00	20,139 40	-20,029 00	110 40	0 00	0 00	110 40	0 00
	09 Dec 04	-20,000 00	20,139 40	-20,029 00	110.40	0 00	0 00	110 40	0 00
09 Jun 05 14 Jun 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4 375% DUE 11-21-2011 SEDOL B051Z68	-10,000 00	9,980 90	-10,014 50	-33 60	0 00	0 00	-33 60	0 00
	09 Dec 04	-10,000 00	9,980 90	-10,014 50	-33 60	0 00	0 00	-33 60	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
31 Oct 05 03 Nov 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN DUE 01-15-2008 BEO SEDOL B0672D1	-95,000 00	94,278 95	-95,000 00	-721 05	0 00	0 00	-721 05	0 00
	13 Jan 05	-95,000 00	94,278 95	-95,000 00	-721 05	0 00	0 00	-721 05	0 00
29 Dec 05 30 Dec 05	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN DUE 01-15-2008 BEO SEDOL B0672D1	-1,180,000 00	1,170,560 00	-1,179,828 00	-9,268 00	0 00	0 00	-9,268 00	0 00
	13 Jan 05	-980,000 00	972,160 00	-980,000 00	-7,840 00	0 00	0 00	-7,840 00	0 00
	14 Jan 05	-200,000 00	198,400 00	-199,828 00	-1,428 00	0 00	0 00	-1,428 00	0 00
17 Aug 05 22 Aug 05	GENERAL MLS INC NT 5 125% DUE 02-15-2007BEO CUSIP 370334AR5	-155,000 00	156,509 70	-164,701 45	0 00	-8,191 75	0 00	0 00	-8,191 75
	18 Dec 03	-155,000 00	156,509 70	-164,701 45	0 00	-8,191 75	0 00	0 00	-8,191 75
30 Aug 05 02 Sep 05	GENERAL MLS INC NT 5 125% DUE 02-15-2007BEO CUSIP 370334AR5	-75,000 00	75,744 75	-79,694 25	0 00	-3,949 50	0 00	0 00	-3,949 50
	18 Dec 03	-75,000 00	75,744 75	-79,694 25	0 00	-3,949 50	0 00	0 00	-3,949 50
05 May 05 10 May 05	GENERAL MTRS ACCEP CORP NT 6 75% DUE 12-01-2014 SEDOL B047ZS9	-75,000 00	61,595 25	-74,573 25	-12,978 00	0 00	0 00	-12,978 00	0 00
	17 Nov 04	-75,000 00	61,595 25	-74,573 25	-12,978 00	0 00	0 00	-12,978 00	0 00
24 Aug 05 29 Aug 05	GETTY PAUL J TR TAXABLE BD SER 2003 5 875 DUE 10-01-2033/10-01-2013 REG CUSIP 374288AA6	-115,000 00	122,177 15	-116,401 85	0 00	5,775 30	0 00	0 00	5,775 30

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	22 Dec 03	-115,000 00	122,177 15	-116,401 85	0 00	5,775 30	0 00	0 00	5,775 30
05 Aug 05 10 Aug 05	GETTY PAUL J TR TAXABLE BD SER 2003 5 875 DUE 10-01-2033/10-01-2013 REG CUSIP 374288AA6	-75,000 00	78,937 50	-75,914 25	0 00	3,023 25	0 00	0 00	3,023 25
	22 Dec 03	-75,000 00	78,937 50	-75,914 25	0 00	3,023 25	0 00	0 00	3,023.25
11 Jan 05 14 Jan 05	HOUSEHOLD FIN CORP CRP HI 7% DUE 05-15-2012 BEO CUSIP 441812JY1	-345,000 00	391,688 85	-394,404 00	0 00	-2,715 15	0 00	0 00	-2,715 15
	16 Dec 03	-345,000 00	391,688 85	-394,404 00	0 00	-2,715 15	0 00	0 00	-2,715 15
27 Jan 05 01 Feb 05	HOUSEHOLD FIN CORP NT 4 125% DUE 11-16-2009 SEDOL B048QV2	-370,000 00	366,892 00	-366,740 70	151 30	0 00	0 00	151 30	0 00
	22 Nov 04	-40,000 00	39,664 00	-39,806 40	-142 40	0 00	0 00	-142 40	0 00
	11 Jan 05	-330,000 00	327,228 00	-326,934 30	293 70	0 00	0 00	293 70	0 00
18 Feb 05 24 Feb 05	HOUSEHOLD FIN CORP NT 4 125% DUE 11-16-2009 SEDOL B048QV2	-200,000 00	198,154 00	-198,142 00	12 00	0 00	0 00	12 00	0 00
	11 Jan 05	-200,000 00	198,154 00	-198,142 00	12 00	0 00	0 00	12 00	0 00
27 Jan 05 01 Feb 05	HSBC BK USA GLOBAL MEDIUM TERM SR BK NTSBOOK ENTRY MTN VAR RT DUE 09-21-2007 SEDOL B032FY1	-250,000 00	250,077 50	-250,000 00	77 50	0 00	0 00	77 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	14 Sep 04	-250,000 00	250,077 50	-250,000 00	77 50	0 00	0 00	77 50	0 00
27 Jan 05 01 Feb 05	HSBC BK USA GLOBAL MEDIUM TERM SR BK NTSBOOK ENTRY MTN VAR RT DUE 09-21-2007 SEDOL B032FY1	-225,000 00	225,069 75	-225,000 00	69 75	0 00	0 00	69 75	0 00
	14 Sep 04	-225,000 00	225,069 75	-225,000 00	69 75	0 00	0 00	69 75	0 00
21 Jan 05 26 Jan 05	HSEHD FIN CORP NT 6 375 DUE 10-15-2011 BEO CUSIP 441812JW5	-70,000 00	77,088 90	-76,523 30	0 00	565 60	0 00	0 00	565 60
	05 Jan 04	-70,000 00	77,088 90	-76,523 30	0 00	565 60	0 00	0 00	565 60
10 Jan 05 13 Jan 05	JP MORGAN CHASE AND CO NOTE FLTG RT DUE 10-02-2009 BEO SEDOL B030P67	-165,000 00	165,282 15	-165,000 00	282 15	0 00	0 00	282 15	0 00
	22 Sep 04	-165,000 00	165,282 15	-165,000 00	282 15	0 00	0 00	282 15	0 00
04 Aug 05 09 Aug 05	KRAFT FOODS INC NT 6 25% DUE 06-01-2012 BEO CUSIP 50075NAH7	-50,000 00	54,036 00	-51,382 50	0 00	2,653 50	0 00	0 00	2,653 50
	12 May 04	-50,000 00	54,036 00	-51,382 50	0 00	2,653 50	0 00	0 00	2,653 50
19 Jul 05 22 Jul 05	LENNAR CORP SR NT 5 6% DUE 05-31-2015 REG CUSIP 526057AP9	-35,000 00	35,371 70	-35,221 20	150 50	0 00	0 00	150 50	0 00
	04 May 05	-35,000 00	35,371 70	-35,221 20	150 50	0 00	0 00	150 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
15 Nov 05 18 Nov 05	LOCKHEED MARTIN CORP BD 8 5 DUE 12-01-2029 BEO SEDOL 2524434	-45,000 00	60,378 30	-59,315 85	0 00	1,062 45	0 00	0 00	1,062 45
	17 Dec 03	-45,000 00	60,378 30	-59,315 85	0 00	1,062 45	0 00	0 00	1,062 45
01 Feb 05 04 Feb 05	MARSH & MCLENNAN COS INC NT 5 375% DUE 07-15-2014/07-14-2004 BEO SEDOL B01TYY7	-15,000 00	14,873 70	-13,570 95	1,302 75	0 00	0 00	1,302 75	0 00
	20 Oct 04	-15,000 00	14,873 70	-13,570 95	1,302 75	0 00	0 00	1,302 75	0 00
02 Feb 05 07 Feb 05	MARSH & MCLENNAN COS INC NT 5 375% DUE 07-15-2014/07-14-2004 BEO SEDOL B01TYY7	-30,000 00	29,749 50	-27,141 90	2,607 60	0 00	0 00	2,607 60	0 00
	20 Oct 04	-30,000 00	29,749 50	-27,141 90	2,607 60	0 00	0 00	2,607 60	0 00
08 Nov 05 14 Nov 05	MARSH & MCLENNAN COS INC SR NT 5 75% DUE09-15-2015/09-16-2005 BEO SEDOL B0L4PN8	-45,000 00	44,520 75	-44,888 40	-367 65	0 00	0 00	-367 65	0 00
	13 Sep 05	-45,000 00	44,520 75	-44,888 40	-367 65	0 00	0 00	-367 65	0 00
02 Nov 05 07 Nov 05	MAY DEPT STORES CO SR NT 6 7 DUE 07-15-2034/07-20-2004 BEO SEDOL B05HJQ4	-15,000 00	15,151 35	-16,040 10	-888 75	0 00	0 00	-888 75	0 00
	11 Mar 05	-15,000 00	15,151 35	-16,040 10	-888 75	0 00	0 00	-888 75	0 00
02 Aug 05 05 Aug 05	MERCK & CO INC MERCK & CO NTS GLOBAL 4 75% DUE 03-01-2015 BEO SEDOL B068869	-70,000 00	68,793 20	-69,386 80	-593 60	0 00	0 00	-593 60	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	14 Feb 05	-70,000 00	68,793 20	-69,386 80	-593 60	0 00	0 00	-593 60	0 00
19 Jul 05 22 Jul 05	MERCK & CO INC MERCK & CO NTS GLOBAL 4 75% DUE 03-01-2015 BEO SEDOL B068869	-5,000 00	4,950 70	-4,956 20	-5 50	0 00	0 00	-5 50	0 00
	14 Feb 05	-5,000 00	4,950 70	-4,956 20	-5 50	0 00	0 00	-5 50	0 00
13 Jun 05 16 Jun 05	MERCK & CO INC SR NT DTD 02/18/2003 4 375 DUE 02-15-2013 BEO SEDOL 2411882	-85,000 00	83,998 70	-83,572 85	425 85	0 00	0 00	425 85	0 00
	06 Oct 04	-85,000 00	83,998 70	-83,572 85	425 85	0 00	0 00	425 85	0 00
04 Aug 05 09 Aug 05	MORGAN STANLEY & CO INC SR NT DTD 05/07/2003 4 25 DUE 05-15-2010 BEO SEDOL 2639093	-50,000 00	48,898 00	-49,074 50	-176 50	0 00	0 00	-176 50	0 00
	16 May 05	-50,000 00	48,898 00	-49,074 50	-176 50	0 00	0 00	-176 50	0 00
25 Oct 05 28 Oct 05	MORGAN STANLEY DEAN WITTER & CO 5 8 DUE 04-01-2007 BEO CUSIP 617446HB8	-100,000 00	101,540 00	-103,211 00	-1,671 00	0 00	0 00	-1,671 00	0 00
	19 Apr 05	-100,000 00	101,540 00	-103,211 00	-1,671 00	0 00	0 00	-1,671 00	0 00
29 Jun 05 05 Jul 05	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6 75 DUE 4-15-11 BEO SEDOL 2750240	-75,000 00	83,265 75	-82,524 75	741 00	0 00	0 00	741 00	0 00
	17 May 05	-75,000 00	83,265 75	-82,524 75	741 00	0 00	0 00	741 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
08 Jul 05 13 Jul 05	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y NT 4% DUE 01-15-2010 BEO SEDOL B040641	-75,000 00	73,509 75	-72,954 75	555 00	0 00	0 00	555 00	0 00
	16 May 05	-75,000 00	73,509 75	-72,954 75	555 00	0 00	0 00	555 00	0 00
15 Nov 05 18 Nov 05	NORTHROP GRUMMAN CORP DEB 7 75% DUE 02-15-2031/02-14-2031 REG SEDOL 2806239	-95,000 00	119,413 10	-116,906 05	0 00	2,507 05	0 00	0 00	2,507 05
	18 Dec 03	-95,000 00	119,413 10	-116,906 05	0 00	2,507 05	0 00	0 00	2,507 05
14 Nov 05 17 Nov 05	PA ELEC CO SR NT 5 1250000 20140401 20040331 5 125 DUE 04-01-2014 BEO CUSIP 708696BS7	-100,000 00	97,543 00	-95,702 00	0 00	1,841 00	0 00	0 00	1,841 00
	08 Jul 04	-100,000 00	97,543 00	-95,702 00	0 00	1,841 00	0 00	0 00	1,841 00
17 Jun 05 22 Jun 05	PULTE HOMES INC PULTE HOMES INC 5 2 02 15 15 5 2% DUE 02-15-2015 BEO SEDOL B065HY1	-65,000 00	63,936 60	-62,245 30	1,691 30	0 00	0 00	1,691 30	0 00
	15 Apr 05	-65,000 00	63,936 60	-62,245 30	1,691 30	0 00	0 00	1,691 30	0 00
22 Jun 05 27 Jun 05	PULTE HOMES INC PULTE HOMES INC 5 2 02 15 15 5 2% DUE 02-15-2015 BEO SEDOL B065HY1	-10,000 00	9,877 90	-9,576 20	301 70	0 00	0 00	301 70	0 00
	15 Apr 05	-10,000 00	9,877 90	-9,576 20	301 70	0 00	0 00	301 70	0 00
31 Mar 05 05 Apr 05	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6 9 DUE 03-15-2032 BEO SEDOL 2111096	-25,000 00	28,978 00	-28,471 00	507 00	0 00	0 00	507 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	28 Mar 05	-25,000 00	28,978 00	-28,471 00	507 00	0 00	0 00	507 00	0 00
30 Mar 05 04 Apr 05	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6 9 DUE 03-15-2032 BEO SEDOL 2111096	-25,000 00	29,035 50	-28,471 00	564 50	0 00	0 00	564 50	0 00
	28 Mar 05	-25,000 00	29,035 50	-28,471 00	564 50	0 00	0 00	564 50	0 00
18 Feb 05 24 Feb 05	PVTPL ASIF GLOBAL FING XXIII SR NT 144A 3 9% DUE 10-22-2008 BEO SEDOL 2032001	-55,000 00	54,784 40	-56,208 35	0 00	-1,423 95	0 00	0 00	-1,423 95
	20 Jan 04	-55,000 00	54,784 40	-56,208 35	0 00	-1,423 95	0 00	0 00	-1,423 95
16 Feb 05 22 Feb 05	PVTPL ASIF GLOBAL FING XXIII SR NT 144A 3 9% DUE 10-22-2008 BEO SEDOL 2032001	-390,000 00	388,167 00	-398,568 30	0 00	-10,401 30	0 00	0 00	-10,401 30
	20 Jan 04	-390,000 00	388,167 00	-398,568 30	0 00	-10,401 30	0 00	0 00	-10,401 30
06 Dec 05 09 Dec 05	PVTPL BAE SYS HLDGS INC NT 144A 5 2% DUE08-15-2015/07-25-2005 BEO SEDOL B0F7168	-50,000 00	48,602 50	-49,990 00	-1,387 50	0 00	0 00	-1,387 50	0 00
	20 Jul 05	-50,000 00	48,602 50	-49,990 00	-1,387 50	0 00	0 00	-1,387 50	0 00
29 Dec 05 29 Dec 05	PVTPL BAE SYS HLDGS INC NT 144A 5 2% DUE08-15-2015/07-25-2005 BEO SEDOL B0F7168	-75,000 00	73,356 00	-74,985 00	-1,629 00	0 00	0 00	-1,629 00	0 00
	20 Jul 05	-75,000 00	73,356 00	-74,985 00	-1,629 00	0 00	0 00	-1,629 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
17 Aug 05 22 Aug 05	PVTPL BAE SYS HLDGS INC NT 144A 5 2% DUE08-15-2015/07-25-2005 BEO SEDOL B0F7168	-25,000 00	24,762 25	-24,995 00	-232 75	0 00	0 00	-232 75	0 00
	20 Jul 05	-25,000 00	24,762 25	-24,995 00	-232 75	0 00	0 00	-232 75	0 00
04 May 05 09 May 05	PVTPL BERKSHIRE HATHAWAY FIN CORP SR NT 144A 4 125 DUE 01-15-2010/01-11-2005 BEO SEDOL B05HRW6	-80,000 00	78,907 20	-79,899 20	-992 00	0 00	0 00	-992 00	0 00
	04 Jan 05	-80,000 00	78,907 20	-79,899 20	-992.00	0 00	0 00	-992 00	0 00
24 Mar 05 30 Mar 05	PVTPL BERKSHIRE HATHAWAY FIN CORP SR NT FLT RT 144A 3 18% DUE 01-11-2008 BEO SEDOL B05NDY8	-120,000 00	119,989 20	-120,000 00	-10 80	0 00	0 00	-10 80	0 00
	04 Jan 05	-100,000 00	99,991 00	-100,000 00	-9 00	0 00	0 00	-9 00	0 00
	04 Jan 05	-20,000 00	19,998 20	-20,000 00	-1 80	0 00	0 00	-1 80	0 00
28 Jan 05 02 Feb 05	PVTPL COX COMMUNICATIONS INC NEW COX COMMUN INC 4 625% DUE 01-15-2010 BEO SEDOL B052453	-25,000 00	24,939 50	-24,974 00	-34 50	0 00	0 00	-34 50	0 00
	10 Dec 04	-25,000 00	24,939 50	-24,974 00	-34 50	0 00	0 00	-34 50	0 00
17 Feb 05 23 Feb 05	PVTPL COX COMMUNICATIONS INC NEW COX COMMUN INC 4 625% DUE 01-15-2010 BEO SEDOL B052453	-40,000 00	39,914 00	-39,958 40	-44 40	0 00	0 00	-44 40	0 00
	10 Dec 04	-40,000 00	39,914 00	-39,958 40	-44 40	0 00	0 00	-44 40	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
11 Jan 05 14 Jan 05	PVTPL COX COMMUNICATIONS INC NEW COX COMMUN INC 4 625% DUE 01-15-2010 BEO SEDOL B052453	-60,000 00	59,629 80	-59,937 60	-307 80	0 00	0 00	-307 80	0 00
	10 Dec 04	-60,000 00	59,629 80	-59,937 60	-307 80	0 00	0 00	-307 80	0 00
21 Sep 05 26 Sep 05	PVTPL LENNAR CORP C CRP LEN 5 125% DUE 10-01-2010 BEO SEDOL B0KSRK2	-10,000 00	9,979 40	-9,990 50	-11 10	0 00	0 00	-11 10	0 00
	08 Sep 05	-10,000 00	9,979 40	-9,990 50	-11 10	0 00	0 00	-11 10	0 00
21 Sep 05 26 Sep 05	PVTPL LENNAR CORP C CRP LEN 5 125% DUE 10-01-2010 BEO SEDOL B0KSRK2	-10,000 00	9,979 40	-9,990 50	-11 10	0 00	0 00	-11 10	0 00
	08 Sep 05	-10,000 00	9,979 40	-9,990 50	-11 10	0 00	0 00	-11 10	0 00
03 Oct 05 06 Oct 05	PVTPL LENNAR CORP C CRP LEN 5 125% DUE 10-01-2010 BEO SEDOL B0KSRK2	-70,000 00	69,163 50	-69,933 50	-770 00	0 00	0 00	-770 00	0 00
	08 Sep 05	-70,000 00	69,163 50	-69,933 50	-770 00	0 00	0 00	-770 00	0 00
29 Dec 05 29 Dec 05	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS NT 144A 2 55 DUE 07-15-2008 BEO SEDOL 2775049	-130,000 00	122,616 00	-123,321 90	0 00	-705 90	0 00	0 00	-705 90
	13 Jul 04	-130,000 00	122,616 00	-123,321 90	0 00	-705 90	0 00	0 00	-705 90
29 Dec 05 29 Dec 05	PVTPL MET LIFE GLOBAL FDG I MEDIUM TE MTN 3 375 DUE 10-05-2007 BEO SEDOL B033MT8	-150,000 00	145,707 00	-147,543 00	-1,836 00	0 00	0 00	-1,836 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	18 May 05	-150,000 00	145,707 00	-147,543 00	-1,836 00	0 00	0 00	-1,836 00	0 00
18 Aug 05 23 Aug 05	PVTPL MONUMENTAL GLOBAL FDG II SR SECD NT 144A 4 375% DUE 07-30-2009 BEO SEDOL B0FS224	-35,000 00	34,714 75	-34,915 30	0 00	-200 55	0 00	0 00	-200 55
	15 Jul 04	-35,000 00	34,714 75	-34,915 30	0 00	-200 55	0 00	0 00	-200 55
29 Jul 05 03 Aug 05	PVTPL MONUMENTAL GLOBAL FDG II SR SECD NT 144A 4 375% DUE 07-30-2009 BEO SEDOL B0FS224	-40,000 00	39,700 80	-39,903 20	0 00	-202 40	0 00	0 00	-202 40
	15 Jul 04	-40,000 00	39,700 80	-39,903 20	0 00	-202 40	0 00	0 00	-202 40
17 Feb 05 23 Feb 05	PVTPL TELECOM ITALIA CAP 4 DUE 01-15-2010 BEO SEDOL B031TC4	-40,000 00	39,140 40	-39,563 20	-422 80	0 00	0 00	-422 80	0 00
	02 Nov 04	-40,000 00	39,140 40	-39,563 20	-422 80	0 00	0 00	-422 80	0 00
29 Dec 05 29 Dec 05	PVTPL TIAA GLOBAL MKTS INC NT DTD 01/09/2003 3 875 DUE 01-22-2008 BEO SEDOL 2252865	-45,000 00	44,082 45	-45,459 90	0 00	-1,377 45	0 00	0 00	-1,377 45
	05 Nov 04	-45,000 00	44,082 45	-45,459 90	0 00	-1,377 45	0 00	0 00	-1,377 45
31 Oct 05 03 Nov 05	PVTPL TIAA GLOBAL MKTS INC NT DTD 01/09/2003 3 875 DUE 01-22-2008 BEO SEDOL 2252865	-130,000 00	127,452 00	-130,772 60	-894 60	-2,426 00	0 00	-894 60	-2,426 00
	02 Aug 04	-100,000 00	98,040 00	-100,466 00	0 00	-2,426 00	0 00	0 00	-2,426 00
	05 Nov 04	-30,000 00	29,412 00	-30,306 60	-894 60	0 00	0 00	-894 60	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
19 Jul 05 22 Jul 05	RYLAND GROUP INC NT DTD 05/09/2005 5 375% DUE 05-15-2012 BEO SEDOL B08QV84	-70,000 00	70,286 30	-69,902 00	384 30	0 00	0 00	384 30	0 00
	02 May 05	-70,000 00	70,286 30	-69,902 00	384 30	0 00	0 00	384 30	0 00
27 May 05 02 Jun 05	RYLAND GROUP INC NT DTD 05/09/2005 5 375% DUE 05-15-2012 BEO SEDOL B08QV84	-105,000 00	106,165 50	-104,853 00	1,312 50	0 00	0 00	1,312 50	0 00
	02 May 05	-105,000 00	106,165 50	-104,853 00	1,312 50	0 00	0 00	1,312 50	0 00
04 Aug 05 09 Aug 05	SARA LEE CORP NT 3 875 DUE 06-15-2013/06-14-2013 BEO SEDOL 2954503	-50,000 00	45,723 50	-45,523 50	200 00	0 00	0 00	200 00	0 00
	03 May 05	-50,000 00	45,723 50	-45,523 50	200 00	0 00	0 00	200 00	0 00
14 Jul 05 19 Jul 05	SBC COMMUNICATIONS INC BD 6 45% DUE 06-15-2034/08-16-2014 BEO SEDOL B02JJG3	-30,000 00	33,044 70	-29,924 70	3,120 00	0 00	0 00	3,120 00	0 00
	11 Aug 04	-30,000 00	33,044 70	-29,924 70	3,120 00	0 00	0 00	3,120 00	0 00
03 Jun 05 08 Jun 05	SBC COMMUNICATIONS INC NT 4 125% DUE 09-15-2009/11-03-2004 CUSIP 78387GAN3	-50,000 00	49,827 00	-49,989 00	-162 00	0 00	0 00	-162 00	0 00
	27 Oct 04	-50,000 00	49,827 00	-49,989 00	-162 00	0 00	0 00	-162 00	0 00
05 May 05 10 May 05	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4% DUE 01-15-2010 SEDOL B055WR0	-115,000 00	113,126 65	-114,354 85	-1,228 20	0 00	0 00	-1,228 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	13 Dec 04	-115,000 00	113,126 65	-114,354 85	-1,228 20	0 00	0 00	-1,228 20	0 00
06 May 05 11 May 05	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4% DUE 01-15-2010 SEDOL B055WR0	-25,000 00	24,487 50	-24,859 75	-372 25	0 00	0 00	-372 25	0 00
	13 Dec 04	-25,000 00	24,487 50	-24,859 75	-372 25	0 00	0 00	-372 25	0 00
26 Jul 05 29 Jul 05	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN 4% DUE 01-15-2010 SEDOL B055WR0	-35,000 00	34,104 70	-34,803 65	-698 95	0 00	0 00	-698 95	0 00
	13 Dec 04	-35,000 00	34,104 70	-34,803 65	-698 95	0 00	0 00	-698 95	0 00
29 Dec 05 29 Dec 05	SUNTRUST BKS INC NT 3 625% DUE 10-15-2007 BEO SEDOL B02HPR0	-155,000 00	151,490 80	-154,731 85	0 00	-3,241 05	0 00	0 00	-3,241 05
	03 Aug 04	-155,000 00	151,490 80	-154,731 85	0 00	-3,241 05	0 00	0 00	-3,241 05
29 Dec 05 29 Dec 05	TOSCO CORP NV 7 25 DUE 01-01-2007 REG CUSIP 891490AQ7	-320,000 00	326,963 20	-361,464 35	0 00	-34,501 15	0 00	0 00	-34,501 15
	16 Jan 04	-175,000 00	178,808 00	-197,711 50	0 00	-18,903 50	0 00	0 00	-18,903 50
	20 Jan 04	-145,000 00	148,155 20	-163,752 85	0 00	-15,597 65	0 00	0 00	-15,597 65
01 Nov 05 04 Nov 05	TXU CORP SR NT SER Q 6 5% DUE 11-15-2024/08-15-2005 REG SEDOL B0HF2B2	-95,000 00	86,746 40	-94,593 40	-7,847 00	0 00	0 00	-7,847 00	0 00
	22 Nov 04	-95,000 00	86,746 40	-94,593 40	-7,847 00	0 00	0 00	-7,847 00	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
19 Oct 05 24 Oct 05	TXU CORP SR NT SER Q 6 5% DUE 11-15-2024/08-15-2005 REG SEDOL B0HF2B2	-5,000 00	4,540 50	-4,978 60	-438 10	0 00	0 00	-438 10	0 00
	22 Nov 04	-5,000 00	4,540 50	-4,978 60	-438 10	0 00	0 00	-438 10	0 00
14 Jun 05 17 Jun 05	TYCO INTL GROUP S A CRP TYC 6 375 DUE 10-15-2011/10-14-2011 BEO SEDOL 2813723	-95,000 00	103,947 10	-102,825 15	1,121 95	0 00	0 00	1,121 95	0 00
	16 May 05	-95,000 00	103,947 10	-102,825 15	1,121 95	0 00	0 00	1,121 95	0 00
07 Sep 05 12 Sep 05	TYCO INTL GROUP S A NT 7 DUE 06-15-2028 BEO SEDOL 2252166	-35,000 00	41,306 65	-41,552 35	-245 70	0 00	0 00	-245 70	0 00
	14 Jun 05	-35,000 00	41,306 65	-41,552 35	-245 70	0 00	0 00	-245 70	0 00
08 Dec 05 09 Dec 05	UNION PAC CORP DEB 7 125% DUE 02-01-2028REG SEDOL 2490290	-65,000 00	75,271 30	-76,935 30	-1,664 00	0 00	0 00	-1,664 00	0 00
	04 May 05	-65,000 00	75,271 30	-76,935 30	-1,664 00	0 00	0 00	-1,664 00	0 00
04 Aug 05 09 Aug 05	UNION PAC RR CO 2005-1 PASS THRU TR BD 5 082% DUE 01-02-2029/07-28-2005 BEO SEDOL B0FF753	-70,000 00	69,964 30	-70,693 00	-728 70	0 00	0 00	-728 70	0 00
	25 Jul 05	-70,000 00	69,964 30	-70,693 00	-728 70	0 00	0 00	-728 70	0 00
14 Jun 05 17 Jun 05	UNITED TECHNOLOGIES CORP NT 4 375% DUE 05-01-2010/04-30-2010 SEDOL B07ZH62	-125,000 00	125,560 00	-124,456 25	1,103 75	0 00	0 00	1,103 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	26 Apr 05	-125,000 00	125,560 00	-124,456 25	1,103 75	0 00	0 00	1,103 75	0 00
04 Oct 05 07 Oct 05	USA ED INC MEDIUM TERM NTS BOOK ENTRY 5 625 DUE 04-10-2007 BEO SEDOL 2894461	-75,000 00	76,142 25	-77,440 50	-1,298 25	0 00	0 00	-1,298 25	0 00
	07 Mar 05	-75,000 00	76,142 25	-77,440 50	-1,298 25	0 00	0 00	-1,298 25	0 00
14 Sep 05 19 Sep 05	VERIZON NJ INC VERIZON NJ 5 875 DUE 01-17-2012 BEO SEDOL 2841746	-90,000 00	94,100 40	-95,693 40	0 00	-1,593 00	0 00	0 00	-1,593 00
	16 Dec 03	-90,000 00	94,100 40	-95,693 40	0 00	-1,593 00	0 00	0 00	-1,593 00
09 Sep 05 14 Sep 05	VIACOM INC VIACOM INC/REGISTERED NT W8 BD 6 625 DUE 05-15-2011 BEO CUSIP 925524AQ3	-70,000 00	75,621 00	-75,410 30	210 70	0 00	0 00	210 70	0 00
	19 Apr 05	-70,000 00	75,621 00	-75,410 30	210 70	0 00	0 00	210 70	0 00
07 Feb 05 10 Feb 05	WACHOVIA CORP 3 625 DUE 02-17-2009 BEO SEDOL 2364652	-55,000 00	54,335 05	-54,874 05	0 00	-539 00	0 00	0 00	-539 00
	03 Feb 04	-55,000 00	54,335 05	-54,874 05	0 00	-539 00	0 00	0 00	-539 00
03 Mar 05 08 Mar 05	WELLS FARGO & CO NEW FLT RT MTN VAR RT DUE 09-15-2009 SEDOL B02YM03	-285,000 00	285,228 00	-285,000 00	228 00	0 00	0 00	228 00	0 00
	07 Sep 04	-285,000 00	285,228 00	-285,000 00	228 00	0 00	0 00	228 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
08 Jul 05 13 Jul 05	WELLS FARGO & CO NEW MTN 4 2% DUE 01-15-2010 SEDOL B04PX67	-130,000 00	129,320 10	-129,920 05	-599 95	0 00	0 00	-599 95	0 00
	29 Nov 04	-85,000 00	84,555 45	-84,890 35	-334 90	0 00	0 00	-334 90	0 00
	12 Jan 05	-45,000 00	44,764 65	-45,029 70	-265 05	0 00	0 00	-265 05	0 00
28 Feb 05 03 Mar 05	WELLS FARGO & CO NEW MTN 4 2% DUE 01-15-2010 SEDOL B04PX67	-70,000 00	69,402 90	-69,909 70	-506 80	0 00	0 00	-506 80	0 00
	29 Nov 04	-70,000 00	69,402 90	-69,909 70	-506 80	0 00	0 00	-506 80	0 00
12 Jul 05 15 Jul 05	WELLS FARGO & CO NEW MTN 4 2% DUE 01-15-2010 SEDOL B04PX67	-130,000 00	128,986 00	-128,408 20	577 80	0 00	0 00	577 80	0 00
	12 Jan 05	-40,000 00	39,688 00	-40,026 40	-338 40	0 00	0 00	-338 40	0 00
	17 Mar 05	-90,000 00	89,298 00	-88,381 80	916 20	0 00	0 00	916 20	0 00
18 Feb 05 24 Feb 05	WELLS FARGO & CO NEW MTN 4 2% DUE 01-15-2010 SEDOL B04PX67	-70,000 00	69,857 20	-69,909 70	-52 50	0 00	0 00	-52 50	0 00
	29 Nov 04	-70,000 00	69,857 20	-69,909 70	-52 50	0 00	0 00	-52 50	0 00
01 Aug 05 04 Aug 05	WELLS FARGO & CO NEW MTN 4 2% DUE 01-15-2010 SEDOL B04PX67	-35,000 00	34,450 15	-34,370 70	79 45	0 00	0 00	79 45	0 00
	17 Mar 05	-35,000 00	34,450 15	-34,370 70	79 45	0 00	0 00	79 45	0 00
29 Dec 05 29 Dec 05	WELLS FARGO & CO NEW NT 4 DUE 08-15-2008BEO SEDOL B02GPN3	-165,000 00	161,718 15	-164,617 20	-2,899 05	0 00	0 00	-2,899 05	0 00
	08 Jun 05	-165,000 00	161,718 15	-164,617 20	-2,899 05	0 00	0 00	-2,899 05	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
12 Jan 05 18 Jan 05	WELLS FARGO & CO NEW NT 4 DUE 08-15-2008BEO SEDOL B02GPN3	-115,000 00	115,518 65	-114,690 65	828 00	0 00	0 00	828 00	0 00
	29 Jul 04	-115,000 00	115,518 65	-114,690 65	828 00	0 00	0 00	828 00	0 00
26 Sep 05 29 Sep 05	WELLS FARGO & CO NEW NT 4 DUE 08-15-2008BEO SEDOL B02GPN3	-125,000 00	123,455 00	-124,667 45	-100 40	-1,112 05	0 00	-100 40	-1,112 05
	29 Jul 04	-115,000 00	113,578 60	-114,690 65	0 00	-1,112 05	0 00	0 00	-1,112 05
	08 Jun 05	-10,000 00	9,876 40	-9,976 80	-100 40	0 00	0 00	-100 40	0 00
15 Feb 05 18 Feb 05	WELLS FARGO & CO NEW NT 4 DUE 08-15-2008BEO SEDOL B02GPN3	-295,000 00	295,858 45	-294,206 45	1,652 00	0 00	0 00	1,652 00	0 00
	29 Jul 04	-295,000 00	295,858 45	-294,206 45	1,652 00	0 00	0 00	1,652 00	0 00
27 Jan 05 01 Feb 05	WELLS FARGO & CO NEW VAR RT DUE 09-28-2007 BEO SEDOL B030XT6	-55,000 00	55,042 35	-55,000 00	42 35	0 00	0 00	42 35	0 00
	22 Sep 04	-55,000 00	55,042 35	-55,000 00	42 35	0 00	0 00	42 35	0 00
02 Feb 05 07 Feb 05	WELLS FARGO & CO NEW VAR RT DUE 09-28-2007 BEO SEDOL B030XT6	-45,000 00	45,028 80	-45,000 00	28 80	0 00	0 00	28 80	0 00
	22 Sep 04	-45,000 00	45,028 80	-45,000 00	28 80	0 00	0 00	28 80	0 00
29 Dec 05 29 Dec 05	WELLS FARGO & CO NT 3 5 DUE 04-04-2008 BEO SEDOL 2518578	-75,000 00	72,873 00	-73,245 75	0 00	-372 75	0 00	0 00	-372 75

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Corporate bonds									
United States									
	07 May 04	-75,000 00	72,873 00	-73,245 75	0 00	-372 75	0 00	0 00	-372 75
22 Feb 05 25 Feb 05	WYETH 6 5 DUE 02-01-2034 BEO SEDOL 2235543	-25,000 00	27,668 75	-24,303 75	3,365 00	0 00	0 00	3,365 00	0 00
	10 Aug 04	-25,000 00	27,668 75	-24,303 75	3,365 00	0 00	0 00	3,365 00	0 00
16 Feb 05 22 Feb 05	WYETH 6 5 DUE 02-01-2034 BEO SEDOL 2235543	-50,000 00	56,144 00	-48,607 50	7,536 50	0 00	0 00	7,536 50	0 00
	10 Aug 04	-50,000 00	56,144 00	-48,607 50	7,536 50	0 00	0 00	7,536 50	0 00
03 Nov 05 08 Nov 05	XL CAP LTD SR NT 6 375% DUE 11-15-2024/11-14-2024 BEO SEDOL B04QSN2	-15,000 00	14,968 65	-15,000 00	-31 35	0 00	0 00	-31 35	0 00
	08 Nov 04	-15,000 00	14,968 65	-15,000 00	-31 35	0 00	0 00	-31 35	0 00
01 Sep 05 07 Sep 05	XL CAP LTD SR NT 6 375% DUE 11-15-2024/11-14-2024 BEO SEDOL B04QSN2	-25,000 00	26,490 00	-25,000 00	1,490 00	0 00	0 00	1,490 00	0 00
	08 Nov 04	-25,000 00	26,490 00	-25,000 00	1,490 00	0 00	0 00	1,490 00	0 00
02 Nov 05 07 Nov 05	XL CAP LTD SR NT 6 375% DUE 11-15-2024/11-14-2024 BEO SEDOL B04QSN2	-10,000 00	9,948 60	-10,000 00	-51 40	0 00	0 00	-51 40	0 00
	08 Nov 04	-10,000 00	9,948 60	-10,000 00	-51 40	0 00	0 00	-51 40	0 00
Total United States			**16,308,057.55**	**-16,444,157.22**	**-72,701.37**	**-63,398.30**	**0.00**	**-72,701.37**	**-63,398.30**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
21 Oct 05	FUT CALL MAR 06 T-NOTE OPTION	-2 00	1,213 16	-1,213 16	0 00	0 00	0 00	0 00	0 00
21 Oct 05	111 CUSIP 999999OA8								
24 Oct 05	FUT CALL MAR 06 T-NOTE OPTION	-1 00	497 20	-497 20	0 00	0 00	0 00	0 00	0 00
24 Oct 05	111 CUSIP 999999OA8								
20 Oct 05	FUT CALL MAR 06 T-NOTE OPTION	-3 00	1,538 49	-1,538 49	0 00	0 00	0 00	0 00	0 00
20 Oct 05	111 CUSIP 999999OA8								
01 Apr 05	FUT CALL SEP 05 T-NOTE OPTION	-12 00	5,591 40	-5,591 40	0 00	0 00	0 00	0 00	0 00
01 Apr 05	112 CUSIP 999999OA8								
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION	12 00	0 00	5,591 40	5,591 40	0 00	0 00	5,591 40	0 00
29 Aug 05	112 CUSIP 999999OA8								
	01 Apr 05	12 00	0 00	5,591 40	5,591 40	0 00	0 00	5,591 40	0 00
22 Apr 05	FUT CALL SEP 05 T-NOTE OPTION	-9 00	5,037 30	-5,037 30	0 00	0 00	0 00	0 00	0 00
22 Apr 05	113 CUSIP 999999OA8								
29 Aug 05	FUT CALL SEP 05 T-NOTE OPTION	9 00	0 00	5,037 30	5,037 30	0 00	0 00	5,037 30	0 00
29 Aug 05	113 CUSIP 999999OA8								
	22 Apr 05	9 00	0 00	5,037 30	5,037 30	0 00	0 00	5,037 30	0 00
20 Oct 05	FUT PUT MAR 06 T-NOTE OPTION 107	-3 00	1,725 99	-1,725 99	0 00	0 00	0 00	0 00	0 00
20 Oct 05	CUSIP 999999OA8								

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
21 Oct 05	FUT PUT MAR 06 T-NOTE OPTION 107	-2 00	963 16	-963 16	0 00	0 00	0 00	0 00	0 00
21 Oct 05	CUSIP 999999OA8								
24 Oct 05	FUT PUT MAR 06 T-NOTE OPTION 107	-1 00	559 70	-559 70	0 00	0 00	0 00	0 00	0 00
24 Oct 05	CUSIP 999999OA8								
10 Mar 05	FUT PUT SEP 05 T-NOTE OPTION 105	-3 00	1,538 49	-1,538 49	0 00	0 00	0 00	0 00	0 00
10 Mar 05	CUSIP 999999OA8								
29 Aug 05	FUT PUT SEP 05 T-NOTE OPTION 105	3 00	0 00	1,538 49	1,538 49	0 00	0 00	1,538 49	0 00
29 Aug 05	CUSIP 999999OA8								
	10 Mar 05	3 00	0 00	1,538 49	1,538 49	0 00	0 00	1,538 49	0 00
29 Aug 05	FUT PUT SEP 05 T-NOTE OPTION 106	14 00	0 00	11,773 30	11,773 30	0 00	0 00	11,773 30	0 00
29 Aug 05	CUSIP 999999OA8								
	11 Mar 05	14 00	0 00	11,773 30	11,773 30	0 00	0 00	11,773 30	0 00
11 Mar 05	FUT PUT SEP 05 T-NOTE OPTION 106	-14 00	11,773 30	-11,773 30	0 00	0 00	0 00	0 00	0 00
11 Mar 05	CUSIP 999999OA8								
14 Jun 05	FUT PUT SEP 05 T-NOTE OPTION 113	-2 00	2,593 75	-1,250 00	1,343 75	0 00	0 00	1,343 75	0 00
14 Jun 05	CUSIP 999999OA8								
	03 Jun 05	-2 00	2,593 75	-1,250 00	1,343 75	0 00	0 00	1,343 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
13 Jun 05 13 Jun 05	FUT PUT SEP 05 T-NOTE OPTION 113 CUSIP 999999OA8	-8 00	9,852 64	-5,000 00	4,852 64	0 00	0 00	4,852 64	0 00
	03 Jun 05	-8 00	9,852 64	-5,000 00	4,852 64	0 00	0 00	4,852 64	0 00
10 Feb 05	OPF CALL APR 05 T-NOTE OPTION 112 03-24-2005 SEDOL 914795U	-10 00	8,722 00	-4,715 50	4,006 50	0 00	0 00	4,006 50	0 00
	27 Jan 05	-5 00	4,361 00	-2,045 25	2,315 75	0 00	0 00	2,315 75	0 00
	31 Jan 05	-5 00	4,361 00	-2,670 25	1,690 75	0 00	0 00	1,690 75	0 00
27 Dec 04 27 Dec 04	OPF CALL JAN 05 T-NT OPT 113 01-23-2005 SEDOL 913164U	1 00	0 00	387 83	387 83	0 00	0 00	387 83	0 00
	15 Nov 04	1 00	0 00	387 83	387 83	0 00	0 00	387 83	0 00
22 Jul 05 22 Jul 05	OPF PUT SEP 05 T-NT OPT 111 08-26-2005 SEDOL 914882U	-3 00	1,828 14	-1,406 25	421 89	0 00	0 00	421 89	0 00
	13 Jun 05	-3 00	1,828 14	-1,406 25	421 89	0 00	0 00	421 89	0 00
29 Jul 05 29 Jul 05	OPF PUT SEP 05 T-NT OPT 111 08-26-2005 SEDOL 914882U	-7 00	4,484 41	-3,343 75	1,140 66	0 00	0 00	1,140 66	0 00
	13 Jun 05	-5 00	3,203 15	-2,343 75	859 40	0 00	0 00	859 40	0 00
	14 Jun 05	-2 00	1,281 26	-1,000 00	281 26	0 00	0 00	281 26	0 00
06 Apr 05 06 Apr 05	OTC APR FN30 5 5 @101-23 EXP 06/04/05 BRSOYCXZ3 04-06-2005 SEDOL 914775U	1,900,000 00	0 00	5,121 09	5,121 09	0 00	0 00	5,121 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Fixed income derivatives - options									
United States									
	26 Jan 05	1,900,000 00	0 00	5,121 09	5,121 09	0 00	0 00	5,121 09	0 00
26 Jan 05 27 Jan 05	OTC APR FN30 5 5 @101-23 EXP 06/04/05 BRSOYCXZ3 04-06-2005 SEDOL 914775U	-1,900,000 00	5,121 09	-5,121 09	0 00	0 00	0 00	0 00	0 00
28 Jan 05 31 Jan 05	OTC APR FN30 5 5 CALL @101 24+ EXP 06/04/05 BRS0YW515 04-06-2005 SEDOL 914823U	-950,000 00	2,375 00	-2,375 00	0 00	0 00	0 00	0 00	0 00
06 Apr 05 06 Apr 05	OTC APR FN30 5 5 CALL @101 24+ EXP 06/04/05 BRS0YW515 04-06-2005 SEDOL 914823U	950,000 00	0 00	2,375 00	2,375 00	0 00	0 00	2,375 00	0 00
	28 Jan 05	950,000 00	0 00	2,375 00	2,375 00	0 00	0 00	2,375 00	0 00
Total United States			**65,416.22**	**-21,825.37**	**43,589.85**	**0.00**	**0.00**	**43,589.85**	**0.00**
Government agencies									
Japan									
09 Nov 05 15 Nov 05	JAPAN FIN CORP FOR MUN ENTERPRISES GTD BD 4 625% DUE 04-21-2015 REG SEDOL B0CGZZ5	-200,000 00	194,129 20	-198,332 34	-4,203 14	0 00	0 00	-4,203 14	0 00
	14 Apr 05	-100,000 00	97,064 60	-99,045 00	-1,980 40	0 00	0 00	-1,980 40	0 00
	15 Apr 05	-100,000 00	97,064 60	-99,287 34	-2,222 74	0 00	0 00	-2,222 74	0 00
Total Japan			**194,129.20**	**-198,332.34**	**-4,203.14**	**0.00**	**0.00**	**-4,203.14**	**0.00**

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
14 Mar 05 15 Mar 05	FHLMC DTD 12/03/2004 4 12-15-2009 CUSIP 3134A4UW2	-220,000 00	216,436 00	-216,490 12	-54 12	0 00	0 00	-54 12	0 00
	14 Mar 05	-220,000 00	216,436 00	-216,490 12	-54 12	0 00	0 00	-54 12	0 00
30 Dec 05 30 Dec 05	FHLMC MTN 3 01 04-19-2007/10-19-2006 CUSIP 3128X3AM5	-1,300,000 00	1,272,375 00	-1,283,166 78	0 00	-10,791 78	0 00	0 00	-10,791 78
	27 Dec 04	-1,300,000 00	1,272,375 00	-1,283,166 78	0 00	-10,791 78	0 00	0 00	-10,791 78
14 Mar 05 15 Mar 05	FHLMC NT 4 5 12-16-2010/12-16-2005 CUSIP 3128X2HT5	-290,000 00	285,969 00	-290,342 20	0 00	-4,373 20	0 00	0 00	-4,373 20
	08 Jan 04	-290,000 00	285,969 00	-290,342 20	0 00	-4,373 20	0 00	0 00	-4,373 20
09 Jun 05 10 Jun 05	FHLMC NT 4 5 12-16-2010/12-16-2005 CUSIP 3128X2HT5	-200,000 00	199,800 00	-200,236 00	0 00	-436 00	0 00	0 00	-436 00
	08 Jan 04	-200,000 00	199,800 00	-200,236 00	0 00	-436 00	0 00	0 00	-436 00
10 Jun 05 13 Jun 05	FHLMC NT 4 5 12-16-2010/12-16-2005 CUSIP 3128X2HT5	-30,000 00	29,949 00	-30,035 40	0 00	-86 40	0 00	0 00	-86 40
	08 Jan 04	-30,000 00	29,949 00	-30,035 40	0 00	-86 40	0 00	0 00	-86 40
25 Feb 05 28 Feb 05	FHLMC TRANCHE # TR 00116 4 75 12-08-2010/12-08-2005 SEDOL 2217701	-1,215,000 00	1,218,960 90	-1,221,601 95	-225 00	-2,416 05	0 00	-225 00	-2,416 05
	12 Dec 03	-315,000 00	316,026 90	-318,442 95	0 00	-2,416 05	0 00	0 00	-2,416 05

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
	14 Apr 04	-900,000 00	902,934 00	-903,159 00	-225 00	0 00	0 00	-225 00	0 00
07 Jan 05 10 Jan 05	FHLMC TRANCHE # TR 00269 3 875 01-12-2009/01-12-2006 SEDOL B03QZF4	-200,000 00	198,712 00	-196,206 00	2,506 00	0 00	0 00	2,506 00	0 00
	23 Jun 04	-200,000 00	198,712 00	-196,206 00	2,506 00	0 00	0 00	2,506 00	0 00
14 Mar 05 17 Mar 05	FHLMC TRANCHE # TR 00567 4 125 02-24-2011/02-24-2006 SEDOL B02YJP7	-275,000 00	266,793 73	-261,085 00	5,708 73	0 00	0 00	5,708 73	0 00
	10 Jun 04	-275,000 00	266,793 73	-261,085 00	5,708 73	0 00	0 00	5,708 73	0 00
14 Mar 05 15 Mar 05	FHLMC TRANCHE # TR 00789 2 4 03-29-2007/03-29-2005 SEDOL B00K935	-625,000 00	606,062 50	-604,993 75	1,068 75	0 00	0 00	1,068 75	0 00
	16 Jun 04	-625,000 00	606,062 50	-604,993 75	1,068 75	0 00	0 00	1,068 75	0 00
02 Aug 05 03 Aug 05	FNMA 7 125 06-15-2010 CUSIP 31359MFS7	-460,000 00	513,360 00	-534,375 89	-12,154 79	-8,861 10	0 00	-12,154 79	-8,861 10
	12 Dec 03	-150,000 00	167,400 00	-176,261 10	0 00	-8,861 10	0 00	0 00	-8,861 10
	06 Oct 04	-310,000 00	345,960 00	-358,114 79	-12,154 79	0 00	0 00	-12,154 79	0 00
12 Jan 05 13 Jan 05	FNMA 7 125 06-15-2010 CUSIP 31359MFS7	-300,000 00	343,940 10	-352,522 20	0 00	-8,582 10	0 00	0 00	-8,582 10
	12 Dec 03	-300,000 00	343,940 10	-352,522 20	0 00	-8,582 10	0 00	0 00	-8,582 10

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
02 Aug 05 03 Aug 05	FNMA DTD 03/26/2001 5 5 03-15-2011 CUSIP 31359MHK2	-350,000 00	367,429 75	-370,315 06	-2,885 31	0 00	0 00	-2,885 31	0 00
	12 May 05	-350,000 00	367,429 75	-370,315 06	-2,885 31	0 00	0 00	-2,885 31	0 00
29 Dec 05 30 Dec 05	FNMA DTD 04/29/2004 2 35 04-29-2006/10-29-2005 SEDOL B00SHL3	-125,000 00	124,117 50	-123,496 88	620 62	0 00	0 00	620 62	0 00
	24 May 05	-125,000 00	124,117 50	-123,496 88	620 62	0 00	0 00	620 62	0 00
29 Dec 05 30 Dec 05	FNMA MTN 2 71 01-30-2007/07-30-2004 SEDOL 2032948	-1,175,000 00	1,150,120 46	-1,162,822 50	0 00	-12,702 04	0 00	0 00	-12,702 04
	18 Nov 04	-750,000 00	734,119 44	-742,582 50	0 00	-8,463 06	0 00	0 00	-8,463 06
	19 Nov 04	-425,000 00	416,001 02	-420,240 00	0 00	-4,238 98	0 00	0 00	-4,238 98
30 Dec 05 30 Dec 05	FNMA PREASSIGN 00335 3 125 03-16-2009/03-16-2006 CUSIP 31359MUQ4	-265,000 00	252,412 50	-250,096 75	0 00	2,315 75	0 00	0 00	2,315 75
	09 Jun 04	-90,000 00	85,725 00	-84,888 00	0 00	837 00	0 00	0 00	837 00
	09 Jun 04	-175,000 00	166,687 50	-165,208 75	0 00	1,478 75	0 00	0 00	1,478 75
29 Dec 05 30 Dec 05	FNMA PREASSIGN 00469 4 10-16-2006 SEDOL B0713Z1	-575,000 00	571,897 28	-575,830 30	-3,933 02	0 00	0 00	-3,933 02	0 00
	04 Apr 05	-575,000 00	571,897 28	-575,830 30	-3,933 02	0 00	0 00	-3,933 02	0 00
09 Nov 05 10 Nov 05	FNMA PREASSIGN 00483 5 125 05-27-2015/05-27-2008 SEDOL B0JDQ01	-275,000 00	265,097 25	-274,725 00	-9,627 75	0 00	0 00	-9,627 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government agencies									
United States									
17 May 05		-275,000 00	265,097 25	-274,725 00	-9,627 75	0 00	0 00	-9,627 75	0 00
Total United States			**7,883,432.97**	**-7,948,341.78**	**-18,975.89**	**-45,932.92**	**0.00**	**-18,975.89**	**-45,932.92**
Government bonds									
Mexico									
12 Oct 05 17 Oct 05	MEXICO(UTD MEX ST) 8% BDS 07/12/2023 MXN'M20' SEDOL B00L4V1	-7,650 00	63,336 92	-64,332 05	-1,096 50	0 00	101 37	-995 13	0 00
	01 Sep 05	-7,400 00	61,267 09	-62,200 24	-1,051 32	0 00	118 17	-933 15	0 00
	02 Sep 05	-250 00	2,069 83	-2,131 81	-45 18	0 00	-16 80	-61 98	0 00
04 Nov 05 09 Nov 05	MEXICO(UTD MEX ST) 8% BDS 07/12/2023 MXN'M20' SEDOL B00L4V1	-3,950 00	32,958 71	-33,682 52	-682 18	0 00	-41 63	-723 81	0 00
	02 Sep 05	-3,950 00	32,958 71	-33,682 52	-682 18	0 00	-41 63	-723 81	0 00
02 Sep 05 08 Sep 05	MEXICO(UTD MEX ST) 8% BDS 19/12/2013 MXN100 SEDOL B014ZQ1	-6,100 00	54,784 20	-52,142 38	2,189 13	0 00	452 69	2,641 82	0 00
	28 Jun 05	-6,100 00	54,784 20	-52,142 38	2,189 13	0 00	452 69	2,641 82	0 00
01 Sep 05 07 Sep 05	MEXICO(UTD MEX ST) 8% BDS 19/12/2013 MXN100 SEDOL B014ZQ1	-10,750 00	95,204 54	-91,890 26	3,420 94	0 00	-106 66	3,314 28	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
Mexico									
	28 Jun 05	-10,750 00	95,204 54	-91,890 26	3,420 94	0 00	-106 66	3,314 28	0 00
21 Nov 05 25 Nov 05	MEXICO(UTD MEX ST) 9% BDS 20/12/2012 MXN100 SEDOL 2608510	-6,100 00	58,686 73	-57,401 23	883 24	0 00	402 26	1,285 50	0 00
	04 Nov 05	-6,100 00	58,686 73	-57,401 23	883 24	0 00	402 26	1,285 50	0 00
14 Dec 05 19 Dec 05	MEXICO(UTD MEX ST) 9% BDS 22/12/11 MXN100 SEDOL B064050	-4,950 00	48,829 34	-46,341 87	1,870 48	0 00	616 99	2,487 47	0 00
	03 Nov 05	-4,950 00	48,829 34	-46,341 87	1,870 48	0 00	616 99	2,487 47	0 00
18 May 05 23 May 05	MEXICO(UTD MEX ST) 9% BDS 22/12/11 MXN100 SEDOL B064050	-7,500 00	65,238 96	-63,805 38	123 79	0 00	1,309 79	1,433 58	0 00
	18 Mar 05	-7,500 00	65,238 96	-63,805 38	123 79	0 00	1,309 79	1,433 58	0 00
25 Aug 05 30 Aug 05	MEXICO(UTD MEX ST) 9% BDS 22/12/11 MXN100 SEDOL B064050	-10,100 00	92,067 01	-85,924 58	3,509 70	0 00	2,632 73	6,142 43	0 00
	18 Mar 05	-10,100 00	92,067 01	-85,924 58	3,509 70	0 00	2,632 73	6,142 43	0 00
28 Jun 05 01 Jul 05	MEXICO(UTD MEX ST) 9% BDS 22/12/11 MXN100 SEDOL B064050	-25,400 00	232,123 30	-216,087 57	7,560 87	0 00	8,474 86	16,035 73	0 00
	18 Mar 05	-25,400 00	232,123 30	-216,087 57	7,560 87	0 00	8,474 86	16,035 73	0 00
03 Nov 05 08 Nov 05	MEXICO(UTD MEX ST) 9 5% BDS 18/12/14 MXN100 SER 'MX10' SEDOL B05M9C5	-3,700 00	35,606 41	-34,496 88	726 43	0 00	383 10	1,109 53	0 00
	25 Aug 05	-3,700 00	35,606 41	-34,496 88	726 43	0 00	383 10	1,109 53	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
Mexico									
26 Sep 05 29 Sep 05	UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00009 8 DUE 09-24-2022 REG SEDOL 2986658	-205,000 00	249,280 00	-230,830 00	0 00	18,450 00	0 00	0 00	18,450 00
	14 Jan 04	-205,000 00	249,280 00	-230,830 00	0 00	18,450 00	0 00	0 00	18,450 00
Total Mexico			**1,028,116.12**	**-976,934.72**	**18,505.90**	**18,450.00**	**14,225.50**	**32,731.40**	**18,450.00**
United States									
25 Oct 05 26 Oct 05	U S TREAS BDS 5 500 DUE 08-15-2028 REG SEDOL 2285269	-75,000 00	83,100 59	-80,335 84	2,764 75	0 00	0 00	2,764 75	0 00
	05 Nov 04	-75,000 00	83,100 59	-80,335 84	2,764 75	0 00	0 00	2,764 75	0 00
12 Aug 05 15 Aug 05	U S TREAS BDS 5 500 DUE 08-15-2028 REG SEDOL 2285269	-270,000 00	307,357 03	-289,209 02	18,148 01	0 00	0 00	18,148 01	0 00
	05 Nov 04	-270,000 00	307,357 03	-289,209 02	18,148 01	0 00	0 00	18,148 01	0 00
27 Jan 05 28 Jan 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-1,000,000 00	1,165,937 50	-1,120,440 13	45,497 37	0 00	0 00	45,497 37	0 00
	05 Mar 04	-265,000 00	308,973 44	-309,283 99	-310 55	0 00	0 00	-310 55	0 00
	27 Apr 04	-250,000 00	291,484 37	-273,134 77	18,349 60	0 00	0 00	18,349 60	0 00
	12 May 04	-75,000 00	87,445 32	-78,693 25	8,752 07	0 00	0 00	8,752 07	0 00
	26 Aug 04	-410,000 00	478,034 37	-459,328 12	18,706 25	0 00	0 00	18,706 25	0 00
08 Nov 05 10 Nov 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-60,000 00	68,772 66	-69,921 04	-1,148 38	0 00	0 00	-1,148 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	27 Jan 05	-60,000 00	68,772 66	-69,921 04	-1,148 38	0 00	0 00	-1,148 38	0 00
18 Nov 05 21 Nov 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-255,000 00	294,923 44	-297,164 40	-2,240 96	0 00	0 00	-2,240 96	0 00
	27 Jan 05	-255,000 00	294,923 44	-297,164 40	-2,240 96	0 00	0 00	-2,240 96	0 00
26 Jan 05 27 Jan 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-105,000 00	122,722 85	-122,546 48	176 37	0 00	0 00	176 37	0 00
	05 Mar 04	-105,000 00	122,722 85	-122,546 48	176 37	0 00	0 00	176 37	0 00
17 Nov 05 22 Nov 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-255,000 00	294,873 63	-297,164 40	-2,290 77	0 00	0 00	-2,290 77	0 00
	27 Jan 05	-255,000 00	294,873 63	-297,164 40	-2,290 77	0 00	0 00	-2,290 77	0 00
14 Nov 05 16 Nov 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-75,000 00	85,488 28	-87,401 30	-1,913 02	0 00	0 00	-1,913 02	0 00
	27 Jan 05	-75,000 00	85,488 28	-87,401 30	-1,913 02	0 00	0 00	-1,913 02	0 00
29 Dec 05 30 Dec 05	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG SEDOL 2888163	-355,000 00	420,148 05	-413,699 47	6,448 58	0 00	0 00	6,448 58	0 00
	27 Jan 05	-355,000 00	420,148 05	-413,699 47	6,448 58	0 00	0 00	6,448 58	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market: Short Term	Realized gain/loss: Market: Long Term	Realized gain/loss: Translation	Realized gain/loss: Total: Short Term	Realized gain/loss: Total: Long Term
Sales									
Fixed income									
Government bonds									
United States									
04 Feb 05 07 Feb 05	UNITED STATES TREAS BDS DTD 11/15/1997 6 125% DUE 11-15-2027 REG SEDOL 2124555	-385,000 00	469,760 16	-458,614 01	11,146 15	0 00	0 00	11,146 15	0 00
	19 Jan 05	-385,000 00	469,760 16	-458,614 01	11,146 15	0 00	0 00	11,146 15	0 00
10 Feb 05 11 Feb 05	UNITED STATES TREAS BDS DTD 11/15/1997 6 125% DUE 11-15-2027 REG SEDOL 2124555	-30,000 00	36,729 58	-35,736 16	993 42	0 00	0 00	993 42	0 00
	19 Jan 05	-30,000 00	36,729 58	-35,736 16	993 42	0 00	0 00	993 42	0 00
19 Jan 05 20 Jan 05	UNITED STATES TREAS BDS DTD 11/15/1997 6 125% DUE 11-15-2027 REG SEDOL 2124555	-415,000 00	494,628 12	-479,889 62	14,738 50	0 00	0 00	14,738 50	0 00
	05 Nov 04	-415,000 00	494,628 12	-479,889 62	14,738 50	0 00	0 00	14,738 50	0 00
06 Jan 05 07 Jan 05	UNITED STATES TREAS NTS DTD 00013 3% DUE11-15-2007 BEO SEDOL 2058762	-795,000 00	787,826 37	-788,302 59	-476 22	0 00	0 00	-476 22	0 00
	29 Dec 04	-795,000 00	787,826 37	-788,302 59	-476 22	0 00	0 00	-476 22	0 00
26 Jan 05 27 Jan 05	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-2,400,000 00	2,371,500 00	-2,377,304 76	-5,804 76	0 00	0 00	-5,804 76	0 00
	30 Nov 04	-2,400,000 00	2,371,500 00	-2,377,304 76	-5,804 76	0 00	0 00	-5,804 76	0 00
28 Mar 05 29 Mar 05	UNITED STATES TREAS NTS DTD 00067 2 375%DUE 08-31-2006 REG SEDOL B02NR38	-2,400,000 00	2,355,375 00	-2,371,486 90	-16,111 90	0 00	0 00	-16,111 90	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market: Short Term	Realized gain/loss: Market: Long Term	Realized gain/loss: Translation	Realized gain/loss: Total: Short Term	Realized gain/loss: Total: Long Term
Sales									
Fixed income									
Government bonds									
United States									
	26 Jan 05	-2,400,000 00	2,355,375 00	-2,371,486 90	-16,111 90	0 00	0 00	-16,111 90	0 00
13 Jan 05 19 Jan 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-430,000 00	425,179 30	-424,860 22	319 08	0 00	0 00	319 08	0 00
	11 Jan 05	-430,000 00	425,179 30	-424,860 22	319 08	0 00	0 00	319 08	0 00
03 Jan 05 04 Jan 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-3,900,000 00	3,863,437 50	-3,866,778 92	-3,341 42	0 00	0 00	-3,341 42	0 00
	15 Dec 04	-2,530,000 00	2,506,281 25	-2,510,059 02	-3,777 77	0 00	0 00	-3,777 77	0 00
	16 Dec 04	-25,000 00	24,765 63	-24,781 25	-15 62	0 00	0 00	-15 62	0 00
	21 Dec 04	-200,000 00	198,125 00	-198,108 41	16 59	0 00	0 00	16 59	0 00
	27 Dec 04	-1,145,000 00	1,134,265 62	-1,133,830 24	435 38	0 00	0 00	435 38	0 00
04 Apr 05 05 Apr 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-560,000 00	550,332 10	-553,306 34	-2,974 24	0 00	0 00	-2,974 24	0 00
	11 Jan 05	-560,000 00	550,332 10	-553,306 34	-2,974 24	0 00	0 00	-2,974 24	0 00
11 Jan 05 12 Jan 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-4,355,000 00	4,303,284 38	-4,313,362 40	-10,078.02	0 00	0 00	-10,078 02	0 00
	27 Dec 04	-155,000 00	153,159 38	-153,487 94	-328 56	0 00	0 00	-328 56	0 00
	29 Dec 04	-300,000 00	296,437 50	-296,780 55	-343 05	0 00	0 00	-343 05	0 00
	03 Jan 05	-3,900,000 00	3,853,687 50	-3,863,093 91	-9,406 41	0 00	0 00	-9,406 41	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
18 Jan 05 20 Jan 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-430,000 00	424,620 21	-424,860 22	-240 01	0 00	0 00	-240 01	0 00
	11 Jan 05	-430,000 00	424,620 21	-424,860 22	-240 01	0 00	0 00	-240 01	0 00
14 Jun 05 15 Jun 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-390,000 00	384,134 77	-385,125 00	-990 23	0 00	0 00	-990 23	0 00
	18 Jan 05	-390,000 00	384,134 77	-385,125 00	-990 23	0 00	0 00	-990 23	0 00
03 May 05 04 May 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-1,235,000 00	1,216,089 06	-1,220,216 20	-4,127 14	0 00	0 00	-4,127 14	0 00
	11 Jan 05	-1,195,000 00	1,176,701 56	-1,180,716 20	-4,014 64	0 00	0 00	-4,014 64	0 00
	18 Jan 05	-40,000 00	39,387 50	-39,500 00	-112 50	0 00	0 00	-112 50	0 00
25 Apr 05 26 Apr 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-1,575,000 00	1,550,576 48	-1,556,174 08	-5,597 60	0 00	0 00	-5,597 60	0 00
	11 Jan 05	-1,575,000 00	1,550,576 48	-1,556,174 08	-5,597 60	0 00	0 00	-5,597 60	0 00
18 Apr 05 21 Apr 05	UNITED STATES TREAS NTS DTD 00071 2 5% DUE 10-31-2006 REG SEDOL B03LR86	-165,000 00	162,628 13	-163,027 76	-399 63	0 00	0 00	-399 63	0 00
	11 Jan 05	-165,000 00	162,628 13	-163,027 76	-399 63	0 00	0 00	-399 63	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
18 Feb 05 22 Feb 05	UNITED STATES TREAS NTS DTD 00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7	-530,000 00	522,712 50	-525,168 37	-2,455 87	0 00	0 00	-2,455 87	0 00
	11 Jan 05	-530,000 00	522,712 50	-525,168 37	-2,455 87	0 00	0 00	-2,455 87	0 00
10 Jan 05 11 Jan 05	UNITED STATES TREAS NTS DTD 00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7	-530,000 00	524,700 00	-528,323 03	-3,623 03	0 00	0 00	-3,623 03	0 00
	21 Dec 04	-530,000 00	524,700 00	-528,323 03	-3,623 03	0 00	0 00	-3,623 03	0 00
11 Jan 05 12 Jan 05	UNITED STATES TREAS NTS DTD 00074 3 5% DUE 11-15-2009 REG SEDOL B03VYK7	-530,000 00	525,196 88	-524,672 21	524 67	0 00	0 00	524 67	0 00
	10 Jan 05	-530,000 00	525,196 88	-524,672 21	524 67	0 00	0 00	524 67	0 00
06 Jan 05 07 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-410,000 00	406,540 63	-405,998 59	542 04	0 00	0 00	542 04	0 00
	05 Jan 05	-410,000 00	406,540 63	-405,998 59	542 04	0 00	0 00	542 04	0 00
19 Jan 05 20 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,239 06	-411,210 05	29 01	0 00	0 00	29 01	0 00
	18 Jan 05	-415,000 00	411,239 06	-411,210 05	29 01	0 00	0 00	29 01	0 00
10 Jan 05 11 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-385,000 00	380,909 38	-381,123 60	-214 22	0 00	0 00	-214 22	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	07 Jan 05	-385,000 00	380,909 38	-381,123 60	-214 22	0 00	0 00	-214 22	0 00
13 Jan 05 14 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	412,146 88	-411,178 65	968 23	0 00	0 00	968 23	0 00
	12 Jan 05	-60,000 00	59,587 50	-59,451 31	136 19	0 00	0 00	136 19	0 00
	12 Jan 05	-355,000 00	352,559 38	-351,727 34	832 04	0 00	0 00	832 04	0 00
14 Jan 05 18 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,239 06	-412,028 60	-789 54	0 00	0 00	-789 54	0 00
	13 Jan 05	-415,000 00	411,239 06	-412,028 60	-789 54	0 00	0 00	-789 54	0 00
07 Jan 05 10 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-1,560,000 00	1,544,400 00	-1,546,676 76	-2,276 76	0 00	0 00	-2,276 76	0 00
	06 Jan 05	-410,000 00	405,900 00	-406,458 01	-558 01	0 00	0 00	-558 01	0 00
	07 Jan 05	-800,000 00	792,000 00	-793,062 50	-1,062 50	0 00	0 00	-1,062 50	0 00
	07 Jan 05	-350,000 00	346,500 00	-347,156 25	-656 25	0 00	0 00	-656 25	0 00
12 Jan 05 13 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,239 06	-411,116 08	122 98	0 00	0 00	122 98	0 00
	11 Jan 05	-60,000 00	59,456 25	-59,362 50	93 75	0 00	0 00	93 75	0 00
	12 Jan 05	-355,000 00	351,782 81	-351,753 58	29 23	0 00	0 00	29 23	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
21 Jan 05 24 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	412,535 94	-411,795 35	740 59	0 00	0 00	740 59	0 00
	20 Jan 05	-415,000 00	412,535 94	-411,795 35	740 59	0 00	0 00	740 59	0 00
05 Jan 05 06 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-410,000 00	406,028 12	-408,739 19	-2,711 07	0 00	0 00	-2,711 07	0 00
	22 Dec 04	-410,000 00	406,028 12	-408,739 19	-2,711 07	0 00	0 00	-2,711 07	0 00
11 Jan 05 12 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-60,000 00	59,437 50	-59,432 39	5 11	0 00	0 00	5 11	0 00
	11 Jan 05	-60,000 00	59,437 50	-59,432 39	5 11	0 00	0 00	5 11	0 00
24 Jan 05 25 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	412,276 56	-412,507 54	-230 98	0 00	0 00	-230 98	0 00
	21 Jan 05	-415,000 00	412,276 56	-412,507 54	-230 98	0 00	0 00	-230 98	0 00
20 Jan 05 21 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,887 50	-411,208 90	678 60	0 00	0 00	678 60	0 00
	19 Jan 05	-415,000 00	411,887 50	-411,208 90	678 60	0 00	0 00	678 60	0 00
25 Jan 05 26 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,239 06	-412,251 03	-1,011 97	0 00	0 00	-1,011 97	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	24 Jan 05	-415,000 00	411,239 06	-412,251 03	-1,011 97	0 00	0 00	-1,011 97	0 00
18 Jan 05 19 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-415,000 00	411,239 06	-411,214 63	24 43	0 00	0 00	24 43	0 00
	14 Jan 05	-415,000 00	411,239 06	-411,214 63	24 43	0 00	0 00	24 43	0 00
04 Jan 05 05 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-100,000 00	99,312 50	-99,692 49	-379 99	0 00	0 00	-379 99	0 00
	22 Dec 04	-100,000 00	99,312 50	-99,692 49	-379 99	0 00	0 00	-379 99	0 00
10 Jan 05 11 Jan 05	UNITED STATES TREAS NTS DTD 00077 3 5% DUE 12-15-2009 REG SEDOL B04YD86	-1,175,000 00	1,162,607 42	-1,163,169 42	-562 00	0 00	0 00	-562 00	0 00
	07 Jan 05	-1,175,000 00	1,162,607 42	-1,163,169 42	-562 00	0 00	0 00	-562 00	0 00
13 Jan 05 19 Jan 05	UNITED STATES TREAS NTS DTD 00078 3% DUE12-31-2006 REG SEDOL B05GVL0	-405,000 00	403,607 81	-403,734 38	-126 57	0 00	0 00	-126 57	0 00
	06 Jan 05	-405,000 00	403,607 81	-403,734 38	-126 57	0 00	0 00	-126 57	0 00
21 Jun 05 22 Jun 05	UNITED STATES TREAS NTS DTD 00078 3% DUE12-31-2006 REG SEDOL B05GVL0	-195,000 00	193,110 94	-194,207 81	-1,096 87	0 00	0 00	-1,096 87	0 00
	25 Jan 05	-195,000 00	193,110 94	-194,207 81	-1,096 87	0 00	0 00	-1,096 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
21 Jul 05 22 Jul 05	UNITED STATES TREAS NTS DTD 00078 3% DUE12-31-2006 REG SEDOL B05GVL0	-85,000 00	83,990 63	-84,654 69	-664 06	0 00	0 00	-664 06	0 00
	25 Jan 05	-85,000 00	83,990 63	-84,654 69	-664 06	0 00	0 00	-664 06	0 00
11 Jan 05 12 Jan 05	UNITED STATES TREAS NTS DTD 00078 3% DUE12-31-2006 REG SEDOL B05GVL0	-320,000 00	318,625 00	-319,000 00	-375 00	0 00	0 00	-375 00	0 00
	06 Jan 05	-320,000 00	318,625 00	-319,000 00	-375 00	0 00	0 00	-375 00	0 00
20 Jan 05 21 Jan 05	UNITED STATES TREAS NTS DTD 00078 3% DUE12-31-2006 REG SEDOL B05GVL0	-765,000 00	762,131 25	-761,264 65	866 60	0 00	0 00	866 60	0 00
	19 Jan 05	-765,000 00	762,131 25	-761,264 65	866 60	0 00	0 00	866 60	0 00
09 Feb 05 14 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-550,000 00	550,708 98	-548,930 08	1,778 90	0 00	0 00	1,778 90	0 00
	07 Feb 05	-45,000 00	45,058 01	-44,901 56	156 45	0 00	0 00	156 45	0 00
	08 Feb 05	-505,000 00	505,650 97	-504,028 52	1,622 45	0 00	0 00	1,622 45	0 00
09 Feb 05 14 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-550,000 00	550,623 05	-550,834 21	-211 16	0 00	0 00	-211 16	0 00
	09 Feb 05	-550,000 00	550,623 05	-550,834 21	-211 16	0 00	0 00	-211 16	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Feb 05 15 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-1,370,000 00	1,365,290 62	-1,367,836 60	-2,545 98	0 00	0 00	-2,545 98	0 00
	10 Feb 05	-1,240,000 00	1,235,737 50	-1,238,289 63	-2,552 13	0 00	0 00	-2,552 13	0 00
	14 Feb 05	-130,000 00	129,553 12	-129,546 97	6 15	0 00	0 00	6 15	0 00
09 Feb 05 10 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL. B05L5V3	-3,000,000 00	3,004,687 50	-2,996,121 10	8,566 40	0 00	0 00	8,566 40	0 00
	08 Feb 05	-2,450,000 00	2,453,828 13	-2,445,286 89	8,541 24	0 00	0 00	8,541 24	0 00
	09 Feb 05	-550,000 00	550,859 37	-550,834 21	25 16	0 00	0 00	25 16	0 00
14 Feb 05 17 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-130,000 00	129,545 00	-129,820 69	-275 69	0 00	0 00	-275 69	0 00
	10 Feb 05	-130,000 00	129,545 00	-129,820 69	-275 69	0 00	0 00	-275 69	0 00
08 Feb 05 09 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-2,955,000 00	2,949,459 38	-2,949,319 51	139 87	0 00	0 00	139 87	0 00
	07 Feb 05	-2,955,000 00	2,949,459 38	-2,949,319 51	139 87	0 00	0 00	139 87	0 00
03 Mar 05 04 Mar 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-350,000 00	344,093 75	-347,579 53	-3,485 78	0 00	0 00	-3,485 78	0 00
	16 Feb 05	-350,000 00	344,093 75	-347,579 53	-3,485 78	0 00	0 00	-3,485 78	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
18 Feb 05 22 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-890,000 00	881,239 06	-883,845 09	-2,606 03	0 00	0 00	-2,606 03	0 00
	16 Feb 05	-890,000 00	881,239 06	-883,845 09	-2,606 03	0 00	0 00	-2,606 03	0 00
28 Jan 05 02 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-300,000 00	299,203 13	-299,460 94	-257 81	0 00	0 00	-257 81	0 00
	25 Jan 05	-300,000 00	299,203 13	-299,460 94	-257 81	0 00	0 00	-257 81	0 00
10 Feb 05 11 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-2,470,000 00	2,466,912 50	-2,470,560 68	-3,648 18	0 00	0 00	-3,648 18	0 00
	09 Feb 05	-1,370,000 00	1,368,287 50	-1,372,077 95	-3,790 45	0 00	0 00	-3,790 45	0 00
	10 Feb 05	-1,100,000 00	1,098,625 00	-1,098,482 73	142 27	0 00	0 00	142 27	0 00
04 Feb 05 07 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-5,155,000 00	5,143,723 44	-5,125,289 16	18,434 28	0 00	0 00	18,434 28	0 00
	03 Feb 05	-5,155,000 00	5,143,723 44	-5,125,289 16	18,434 28	0 00	0 00	18,434 28	0 00
10 Feb 05 11 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-530,000 00	530,227 73	-530,803 88	-576 15	0 00	0 00	-576 15	0 00
	09 Feb 05	-530,000 00	530,227 73	-530,803 88	-576 15	0 00	0 00	-576 15	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
25 Jan 05 26 Jan 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-700,000 00	697,921 88	-698,742 19	-820 31	0 00	0 00	-820 31	0 00
	25 Jan 05	-700,000 00	697,921 88	-698,742 19	-820 31	0 00	0 00	-820 31	0 00
15 Feb 05 16 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-1,370,000 00	1,365,290 63	-1,365,226 25	64 38	0 00	0 00	64 38	0 00
	14 Feb 05	-1,240,000 00	1,235,737 50	-1,235,678 74	58 76	0 00	0 00	58 76	0 00
	15 Feb 05	-130,000 00	129,553 13	-129,547 51	5 62	0 00	0 00	5 62	0 00
03 Feb 05 04 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-5,155,000 00	5,126,003 13	-5,137,780 85	-11,777 72	0 00	0 00	-11,777 72	0 00
	25 Jan 05	-405,000 00	402,721 88	-403,481 25	-759 37	0 00	0 00	-759 37	0 00
	25 Jan 05	-650,000 00	646,343 75	-648,832 03	-2,488 28	0 00	0 00	-2,488 28	0 00
	26 Jan 05	-150,000 00	149,156 25	-149,578 12	-421 87	0 00	0 00	-421 87	0 00
	26 Jan 05	-300,000 00	298,312 50	-299,015 62	-703 12	0 00	0 00	-703 12	0 00
	26 Jan 05	-525,000 00	522,046 88	-523,031 25	-984 37	0 00	0 00	-984 37	0 00
	26 Jan 05	-350,000 00	348,031 25	-348,755 86	-724 61	0 00	0 00	-724 61	0 00
	26 Jan 05	-715,000 00	710,978 12	-712,514 26	-1,536 14	0 00	0 00	-1,536 14	0 00
	27 Jan 05	-315,000 00	313,228 12	-313,265 04	-36 92	0 00	0 00	-36 92	0 00
	27 Jan 05	-350,000 00	348,031 25	-348,031 25	0 00	0 00	0 00	0 00	0 00
	28 Jan 05	-25,000 00	24,859 38	-24,917 97	-58 59	0 00	0 00	-58 59	0 00
	01 Feb 05	-165,000 00	164,071 88	-164,445 70	-373 82	0 00	0 00	-373 82	0 00
	01 Feb 05	-600,000 00	596,625 00	-598,406 25	-1,781 25	0 00	0 00	-1,781 25	0 00
	01 Feb 05	-365,000 00	362,946 87	-364,087 50	-1,140 63	0 00	0 00	-1,140 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	01 Feb 05	-240,000 00	238,650 00	-239,418 75	-768 75	0 00	0 00	-768 75	0 00
07 Feb 05 08 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-2,955,000 00	2,949,459 38	-2,948,387 81	1,071 57	0 00	0 00	1,071 57	0 00
	04 Feb 05	-2,955,000 00	2,949,459 38	-2,948,387 81	1,071 57	0 00	0 00	1,071 57	0 00
16 Feb 05 17 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-1,240,000 00	1,231,475 00	-1,235,683 92	-4,208 92	0 00	0 00	-4,208 92	0 00
	15 Feb 05	-1,240,000 00	1,231,475 00	-1,235,683 92	-4,208 92	0 00	0 00	-4,208 92	0 00
07 Feb 05 08 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-1,055,000 00	1,052,197 66	-1,052,639 30	-441 64	0 00	0 00	-441 64	0 00
	04 Feb 05	-1,055,000 00	1,052,197 66	-1,052,639 30	-441 64	0 00	0 00	-441 64	0 00
07 Feb 05 08 Feb 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-1,145,000 00	1,142,048 05	-1,142,437 91	-389 86	0 00	0 00	-389 86	0 00
	04 Feb 05	-1,145,000 00	1,142,048 05	-1,142,437 91	-389 86	0 00	0 00	-389 86	0 00
06 Apr 05 07 Apr 05	UNITED STATES TREAS NTS DTD 00079 3 625%DUE 01-15-2010 REG SEDOL B05L5V3	-350,000 00	342,863 28	-344,020 33	-1,157 05	0 00	0 00	-1,157 05	0 00
	03 Mar 05	-350,000 00	342,863 28	-344,020 33	-1,157 05	0 00	0 00	-1,157 05	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
15 Sep 05 19 Sep 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-860,000 00	851,534 38	-851,887 17	-352 79	0 00	0 00	-352 79	0 00
	10 Mar 05	-860,000 00	851,534 38	-851,887 17	-352 79	0 00	0 00	-352 79	0 00
10 Feb 05 11 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,417,421 88	-2,418,855 94	-1,434 06	0 00	0 00	-1,434 06	0 00
	09 Feb 05	-2,425,000 00	2,417,421 88	-2,418,855 94	-1,434 06	0 00	0 00	-1,434 06	0 00
23 Feb 05 24 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,780,000 00	2,763,493 75	-2,764,253 30	-759 55	0 00	0 00	-759 55	0 00
	22 Feb 05	-2,780,000 00	2,763,493 75	-2,764,253 30	-759 55	0 00	0 00	-759 55	0 00
18 Feb 05 22 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,780,000 00	2,764,362 50	-2,766,547 01	-2,184 51	0 00	0 00	-2,184 51	0 00
	17 Feb 05	-2,645,000 00	2,630,121 88	-2,632,200 92	-2,079 04	0 00	0 00	-2,079 04	0 00
	17 Feb 05	-135,000 00	134,240 62	-134,346 09	-105 47	0 00	0 00	-105 47	0 00
07 Mar 05 08 Mar 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-110,000 00	109,106 25	-109,263 78	-157 53	0 00	0 00	-157 53	0 00
	24 Feb 05	-110,000 00	109,106 25	-109,263 78	-157 53	0 00	0 00	-157 53	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
11 Feb 05 / 14 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,415,906 25	-2,417,176 97	-1,270 72	0 00	0 00	-1,270 72	0 00
	10 Feb 05	-2,425,000 00	2,415,906 25	-2,417,176 97	-1,270 72	0 00	0 00	-1,270 72	0 00
21 Mar 05 / 22 Mar 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-145,000 00	143,465 04	-143,632 14	-167 10	0 00	0 00	-167 10	0 00
	10 Mar 05	-145,000 00	143,465 04	-143,632 14	-167 10	0 00	0 00	-167 10	0 00
16 Feb 05 / 17 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,645,000 00	2,631,775 00	-2,633,342 64	-1,567 64	0 00	0 00	-1,567 64	0 00
	15 Feb 05	-2,645,000 00	2,631,775 00	-2,633,342 64	-1,567 64	0 00	0 00	-1,567 64	0 00
08 Feb 05 / 09 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,415,906 25	-2,417,350 29	-1,444 04	0 00	0 00	-1,444 04	0 00
	07 Feb 05	-2,425,000 00	2,415,906 25	-2,417,350 29	-1,444 04	0 00	0 00	-1,444 04	0 00
10 Mar 05 / 11 Mar 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,670,000 00	2,644,968 75	-2,652,016 33	-7,047 58	0 00	0 00	-7,047 58	0 00
	24 Feb 05	-2,570,000 00	2,545,906 25	-2,552,799 30	-6,893 05	0 00	0 00	-6,893 05	0 00
	02 Mar 05	-100,000 00	99,062 50	-99,217 03	-154 53	0 00	0 00	-154 53	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
07 Feb 05 08 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,417,421 88	-2,417,232 42	189 46	0 00	0 00	189 46	0 00
	04 Feb 05	-2,425,000 00	2,417,421 88	-2,417,232 42	189 46	0 00	0 00	189 46	0 00
26 Oct 05 27 Oct 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-400,000 00	393,904 24	-396,226 59	-2,322 35	0 00	0 00	-2,322 35	0 00
	10 Mar 05	-400,000 00	393,904 24	-396,226 59	-2,322 35	0 00	0 00	-2,322 35	0 00
15 Feb 05 16 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,645,000 00	2,633,428 13	-2,633,479 66	-51 53	0 00	0 00	-51 53	0 00
	11 Feb 05	-220,000 00	219,037 50	-219,167 44	-129 94	0 00	0 00	-129 94	0 00
	14 Feb 05	-2,425,000 00	2,414,390 63	-2,414,312 22	78 41	0 00	0 00	78 41	0 00
22 Feb 05 23 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,780,000 00	2,764,362 50	-2,764,257 14	105 36	0 00	0 00	105 36	0 00
	18 Feb 05	-2,780,000 00	2,764,362 50	-2,764,257 14	105 36	0 00	0 00	105 36	0 00
24 Feb 05 25 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,780,000 00	2,761,756 25	-2,763,372 99	-1,616 74	0 00	0 00	-1,616 74	0 00
	23 Feb 05	-2,780,000 00	2,761,756 25	-2,763,372 99	-1,616 74	0 00	0 00	-1,616 74	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Feb 05 15 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,414,390 63	-2,416,071 07	-1,680 44	0 00	0 00	-1,680 44	0 00
	11 Feb 05	-220,000 00	219,037 50	-219,415 63	-378 13	0 00	0 00	-378 13	0 00
		-2,205,000 00	2,195,353 13	-2,196,655 44	-1,302 31	0 00	0 00	-1,302 31	0 00
17 Feb 05 18 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,780,000 00	2,766,968 75	-2,766,025 20	943 55	0 00	0 00	943 55	0 00
	16 Feb 05	-2,645,000 00	2,632,601 56	-2,631,678 46	923 10	0 00	0 00	923 10	0 00
	17 Feb 05	-135,000 00	134,367 19	-134,346 74	20 45	0 00	0 00	20 45	0 00
09 Feb 05 10 Feb 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-2,425,000 00	2,418,937 50	-2,415,831 22	3,106 28	0 00	0 00	3,106 28	0 00
	08 Feb 05	-2,425,000 00	2,418,937 50	-2,415,831 22	3,106 28	0 00	0 00	3,106 28	0 00
21 Oct 05 24 Oct 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-1,265,000 00	1,247,754 49	-1,253,066 60	-5,312 11	0 00	0 00	-5,312 11	0 00
	10 Mar 05	-1,265,000 00	1,247,754 49	-1,253,066 60	-5,312 11	0 00	0 00	-5,312 11	0 00
02 Mar 05 03 Mar 05	UNITED STATES TREAS NTS DTD 00081 3 125%DUE 01-31-2007 REG SEDOL B05R823	-100,000 00	99,218 75	-99,330 71	-111 96	0 00	0 00	-111 96	0 00
	24 Feb 05	-100,000 00	99,218 75	-99,330 71	-111 96	0 00	0 00	-111 96	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
18 Feb 05 24 Feb 05	UNITED STATES TREAS NTS DTD 00083 3 5% DUE 02-15-2010 REG SEDOL B067178	-100,000 00	98,500 00	-99,093 75	-593 75	0 00	0 00	-593 75	0 00
	15 Feb 05	-100,000 00	98,500 00	-99,093 75	-593 75	0 00	0 00	-593 75	0 00
08 Mar 05 09 Mar 05	UNITED STATES TREAS NTS DTD 00083 3 5% DUE 02-15-2010 REG SEDOL B067178	-855,000 00	834,960 94	-843,559 77	-8,598 83	0 00	0 00	-8,598 83	0 00
	15 Feb 05	-110,000 00	107,421 88	-109,003 13	-1,581 25	0 00	0 00	-1,581 25	0 00
	16 Feb 05	-295,000 00	288,085 93	-291,473 83	-3,387 90	0 00	0 00	-3,387 90	0 00
	17 Feb 05	-40,000 00	39,062 50	-39,493 75	-431 25	0 00	0 00	-431 25	0 00
	17 Feb 05	-40,000 00	39,062 50	-39,484 37	-421 87	0 00	0 00	-421 87	0 00
	18 Feb 05	-190,000 00	185,546 88	-187,209 38	-1,662 50	0 00	0 00	-1,662 50	0 00
	18 Feb 05	-70,000 00	68,359 37	-68,950 00	-590 63	0 00	0 00	-590 63	0 00
	18 Feb 05	-40,000 00	39,062 50	-39,487 50	-425 00	0 00	0 00	-425 00	0 00
	28 Feb 05	-70,000 00	68,359 38	-68,457 81	-98 43	0 00	0 00	-98 43	0 00
08 Apr 05 11 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-325,000 00	312,609 38	-312,546 19	63 19	0 00	0 00	63 19	0 00
	07 Apr 05	-325,000 00	312,609 38	-312,546 19	63 19	0 00	0 00	63 19	0 00
13 Apr 05 18 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-30,000 00	29,081 25	-29,126 50	-45 25	0 00	0 00	-45 25	0 00
	13 Apr 05	-30,000 00	29,081 25	-29,126 50	-45 25	0 00	0 00	-45 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Apr 05 02 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-50,000 00	49,203 12	-49,200 70	2 42	0 00	0 00	2 42	0 00
	29 Apr 05	-50,000 00	49,203 12	-49,200 70	2 42	0 00	0 00	2 42	0 00
20 May 05 23 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-930,000 00	918,665 63	-920,011 91	-1,346 28	0 00	0 00	-1,346 28	0 00
	19 May 05	-930,000 00	918,665 63	-920,011 91	-1,346 28	0 00	0 00	-1,346 28	0 00
16 May 05 17 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-930,000 00	918,665 63	-918,392 53	273 10	0 00	0 00	273 10	0 00
	12 May 05	-80,000 00	79,025 00	-78,909 38	115 62	0 00	0 00	115 62	0 00
	12 May 05	-100,000 00	98,781 25	-98,605 47	175 78	0 00	0 00	175 78	0 00
	12 May 05	-100,000 00	98,781 25	-98,625 00	156 25	0 00	0 00	156 25	0 00
	13 May 05	-650,000 00	642,078 13	-642,252 68	-174 55	0 00	0 00	-174 55	0 00
18 Mar 05 23 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-220,000 00	211,260 16	-211,120 18	139 98	0 00	0 00	139 98	0 00
	16 Mar 05	-220,000 00	211,260 16	-211,120 18	139 98	0 00	0 00	139 98	0 00
24 Jun 05 27 Jun 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-145,000 00	145,521 09	-143,634 89	1,886 20	0 00	0 00	1,886 20	0 00
	25 May 05	-145,000 00	145,521 09	-143,634 89	1,886 20	0 00	0 00	1,886 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
11 May 05 16 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-80,000 00	78,706 25	-78,671 01	35 24	0 00	0 00	35 24	0 00
	10 May 05	-80,000 00	78,706 25	-78,671 01	35 24	0 00	0 00	35 24	0 00
25 Feb 05 28 Feb 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,045,000 00	1,022,467 19	-1,021,244 23	1,222 96	0 00	0 00	1,222 96	0 00
	18 Feb 05	-225,000 00	220,148 44	-220,253 91	-105 47	0 00	0 00	-105 47	0 00
	22 Feb 05	-820,000 00	802,318 75	-800,990 32	1,328 43	0 00	0 00	1,328 43	0 00
15 Mar 05 16 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,190,000 00	2,095,556 25	-2,098,939 46	-3,383 21	0 00	0 00	-3,383 21	0 00
	14 Mar 05	-1,600,000 00	1,531,000 00	-1,534,413 00	-3,413 00	0 00	0 00	-3,413 00	0 00
	15 Mar 05	-590,000 00	564,556 25	-564,526 46	29 79	0 00	0 00	29 79	0 00
01 Mar 05 02 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,527,750 00	-1,528,155 31	-405 31	0 00	0 00	-405 31	0 00
	28 Feb 05	-1,575,000 00	1,527,750 00	-1,528,155 31	-405 31	0 00	0 00	-405 31	0 00
03 Mar 05 04 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,526,765 63	-1,527,117 78	-352 15	0 00	0 00	-352 15	0 00
	02 Mar 05	-1,575,000 00	1,526,765 63	-1,527,117 78	-352 15	0 00	0 00	-352 15	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
06 Apr 05 07 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-155,000 00	149,653 71	-149,270 37	383 34	0 00	0 00	383 34	0 00
	05 Apr 05	-155,000 00	149,653 71	-149,270 37	383 34	0 00	0 00	383 34	0 00
11 May 05 12 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,215,000 00	1,195,635 94	-1,194,866 26	769 68	0 00	0 00	769 68	0 00
	10 May 05	-1,135,000 00	1,116,910 94	-1,116,145 02	765 92	0 00	0 00	765 92	0 00
	11 May 05	-80,000 00	78,725 00	-78,721 24	3 76	0 00	0 00	3 76	0 00
15 Mar 05 16 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-435,000 00	416,240 63	-417,168 54	-927 91	0 00	0 00	-927 91	0 00
	14 Mar 05	-435,000 00	416,240 63	-417,168 54	-927 91	0 00	0 00	-927 91	0 00
22 Mar 05 23 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,630,000 00	1,550,537 50	-1,561,056 11	-10,518 61	0 00	0 00	-10,518 61	0 00
	21 Mar 05	-1,380,000 00	1,312,725 00	-1,323,009 23	-10,284 23	0 00	0 00	-10,284 23	0 00
	22 Mar 05	-250,000 00	237,812 50	-238,046 88	-234 38	0 00	0 00	-234 38	0 00
13 Apr 05 14 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-30,000 00	29,128 13	-28,967 10	161 03	0 00	0 00	161 03	0 00
	11 Apr 05	-30,000 00	29,128 13	-28,967 10	161 03	0 00	0 00	161 03	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
16 May 05 17 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-70,000 00	69,217 97	-69,045 70	172 27	0 00	0 00	172 27	0 00
	12 May 05	-70,000 00	69,217 97	-69,045 70	172 27	0 00	0 00	172 27	0 00
14 Apr 05 15 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-30,000 00	29,175 00	-29,167 20	7 80	0 00	0 00	7 80	0 00
	14 Apr 05	-30,000 00	29,175 00	-29,167 20	7 80	0 00	0 00	7 80	0 00
04 May 05 05 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-515,000 00	506,953 13	-507,275 00	-321 87	0 00	0 00	-321 87	0 00
	03 May 05	-515,000 00	506,953 13	-507,275 00	-321 87	0 00	0 00	-321 87	0 00
17 May 05 18 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-930,000 00	919,537 50	-918,619 57	917 93	0 00	0 00	917 93	0 00
	16 May 05	-930,000 00	919,537 50	-918,619 57	917 93	0 00	0 00	917 93	0 00
19 May 05 20 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-930,000 00	920,118 75	-919,494 09	624 66	0 00	0 00	624 66	0 00
	17 May 05	-930,000 00	920,118 75	-919,494 09	624 66	0 00	0 00	624 66	0 00
14 Mar 05 17 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-240,000 00	229,621 88	-229,612 50	9 38	0 00	0 00	9 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	11 Mar 05	-240,000 00	229,621 88	-229,612 50	9 38	0 00	0 00	9 38	0 00
14 Mar 05 15 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,625,000 00	2,517,539 06	-2,512,240 73	5,298 33	0 00	0 00	5,298 33	0 00
	11 Mar 05	-2,035,000 00	1,951,692 19	-1,946,425 93	5,266 26	0 00	0 00	5,266 26	0 00
	14 Mar 05	-590,000 00	565,846 87	-565,814 80	32 07	0 00	0 00	32 07	0 00
07 Apr 05 08 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-660,000 00	634,837 50	-637,452 95	-2,615 45	0 00	0 00	-2,615 45	0 00
	06 Apr 05	-660,000 00	634,837 50	-637,452 95	-2,615 45	0 00	0 00	-2,615 45	0 00
29 Apr 05 02 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-20,000 00	19,758 59	-19,662 50	96 09	0 00	0 00	96 09	0 00
	28 Apr 05	-20,000 00	19,758 59	-19,662 50	96 09	0 00	0 00	96 09	0 00
10 Mar 05 11 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,050,000 00	1,974,406 25	-1,967,172 31	7,233 94	0 00	0 00	7,233 94	0 00
	09 Mar 05	-2,050,000 00	1,974,406 25	-1,967,172 31	7,233 94	0 00	0 00	7,233 94	0 00
07 Mar 05 08 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,536,609 38	-1,535,491 58	1,117 80	0 00	0 00	1,117 80	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	04 Mar 05	-1,575,000 00	1,536,609 38	-1,535,491 58	1,117 80	0 00	0 00	1,117 80	0 00
01 Jun 05 02 Jun 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-170,000 00	171,035 94	-168,399 53	2,636 41	0 00	0 00	2,636 41	0 00
	25 May 05	-170,000 00	171,035 94	-168,399 53	2,636 41	0 00	0 00	2,636 41	0 00
25 May 05 26 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-930,000 00	921,281 25	-918,628 64	2,652 61	0 00	0 00	2,652 61	0 00
	20 May 05	-930,000 00	921,281 25	-918,628 64	2,652 61	0 00	0 00	2,652 61	0 00
12 May 05 16 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-130,000 00	128,232 81	-127,922 01	310 80	0 00	0 00	310 80	0 00
	11 May 05	-130,000 00	128,232 81	-127,922 01	310 80	0 00	0 00	310 80	0 00
14 Mar 05 17 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-250,000 00	239,775 39	-239,176 03	599 36	0 00	0 00	599 36	0 00
	11 Mar 05	-15,000 00	14,386 52	-14,347 12	39 40	0 00	0 00	39 40	0 00
	11 Mar 05	-235,000 00	225,388 87	-224,828 91	559 96	0 00	0 00	559 96	0 00
04 May 05 05 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,165,000 00	1,147,160 94	-1,147,322 66	-161 72	0 00	0 00	-161 72	0 00
	03 May 05	-980,000 00	964,993 75	-965,300 00	-306 25	0 00	0 00	-306 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	03 May 05	-185,000 00	182,167 19	-182,022 66	144 53	0 00	0 00	144 53	0 00
21 Mar 05 22 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,600,000 00	1,534,000 00	-1,535,213 83	-1,213 83	0 00	0 00	-1,213 83	0 00
	16 Mar 05	-1,380,000 00	1,323,075 00	-1,324,299 32	-1,224 32	0 00	0 00	-1,224 32	0 00
	21 Mar 05	-220,000 00	210,925 00	-210,914 51	10 49	0 00	0 00	10 49	0 00
05 May 05 06 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,215,000 00	1,199,053 13	-1,196,487 12	2,566 01	0 00	0 00	2,566 01	0 00
	04 May 05	-1,165,000 00	1,149,709 38	-1,147,096 50	2,612 88	0 00	0 00	2,612 88	0 00
	05 May 05	-50,000 00	49,343 75	-49,390 62	-46 87	0 00	0 00	-46 87	0 00
16 Mar 05 17 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,600,000 00	1,535,500 00	-1,530,919 21	4,580 79	0 00	0 00	4,580 79	0 00
	15 Mar 05	-1,600,000 00	1,535,500 00	-1,530,919 21	4,580 79	0 00	0 00	4,580 79	0 00
19 Apr 05 20 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-75,000 00	73,734 38	-73,399 61	334 77	0 00	0 00	334 77	0 00
	18 Apr 05	-75,000 00	73,734 38	-73,399 61	334 77	0 00	0 00	334 77	0 00
12 May 05 13 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-120,000 00	117,900 00	-118,081 86	-181 86	0 00	0 00	-181 86	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	11 May 05	-120,000 00	117,900 00	-118,081 86	-181 86	0 00	0 00	-181 86	0 00
22 Apr 05 25 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-75,000 00	73,500 00	-73,207 41	292 59	0 00	0 00	292 59	0 00
	21 Apr 05	-75,000 00	73,500 00	-73,207 41	292 59	0 00	0 00	292 59	0 00
06 Apr 05 07 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-660,000 00	637,518 75	-635,602 89	1,915 86	0 00	0 00	1,915 86	0 00
	05 Apr 05	-660,000 00	637,518 75	-635,602 89	1,915 86	0 00	0 00	1,915 86	0 00
01 Apr 05 04 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-445,000 00	427,686 72	-427,682 19	4 53	0 00	0 00	4 53	0 00
	31 Mar 05	-445,000 00	427,686 72	-427,682 19	4 53	0 00	0 00	4 53	0 00
21 Apr 05 22 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-75,000 00	73,218 75	-73,777 19	-558 44	0 00	0 00	-558 44	0 00
	20 Apr 05	-75,000 00	73,218 75	-73,777 19	-558 44	0 00	0 00	-558 44	0 00
11 Mar 05 14 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,050,000 00	1,960,953 12	-1,973,875 18	-12,922 06	0 00	0 00	-12,922 06	0 00
	10 Mar 05	-2,050,000 00	1,960,953 12	-1,973,875 18	-12,922 06	0 00	0 00	-12,922 06	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
19 Apr 05 20 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-50,000 00	49,218 75	-48,933 07	285 68	0 00	0 00	285 68	0 00
	18 Apr 05	-50,000 00	49,218 75	-48,933 07	285 68	0 00	0 00	285 68	0 00
04 Apr 05 05 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-815,000 00	785,456 25	-785,405 69	50.56	0 00	0 00	50 56	0 00
	01 Apr 05	-815,000 00	785,456 25	-785,405 69	50 56	0 00	0 00	50 56	0 00
28 Apr 05 03 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-50,000 00	49,406 25	-49,156 25	250 00	0 00	0 00	250 00	0 00
	28 Apr 05	-50,000 00	49,406 25	-49,156 25	250 00	0 00	0 00	250 00	0 00
20 Apr 05 21 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-75,000 00	73,781 25	-73,729 49	51 76	0 00	0 00	51 76	0 00
	19 Apr 05	-75,000 00	73,781 25	-73,729 49	51 76	0 00	0 00	51 76	0 00
02 Mar 05 03 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,527,257 81	-1,527,658 85	-401 04	0 00	0 00	-401 04	0 00
	01 Mar 05	-1,575,000 00	1,527,257 81	-1,527,658 85	-401 04	0 00	0 00	-401 04	0 00
09 Jun 05 14 Jun 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-285,000 00	285,345 12	-282,316 85	3,028 27	0 00	0 00	3,028 27	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	25 May 05	-285,000 00	285,345 12	-282,316 85	3,028 27	0 00	0 00	3,028 27	0 00
14 Mar 05 17 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-100,000 00	95,661 00	-95,671 87	-10 87	0 00	0 00	-10 87	0 00
	11 Mar 05	-100,000 00	95,661 00	-95,671 87	-10 87	0 00	0 00	-10 87	0 00
08 Mar 05 09 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,050,000 00	1,987,859 38	-1,997,677 72	-9,818 34	0 00	0 00	-9,818 34	0 00
	07 Mar 05	-1,575,000 00	1,527,257 82	-1,536,482 41	-9,224 59	0 00	0 00	-9,224 59	0 00
	08 Mar 05	-475,000 00	460,601 56	-461,195 31	-593 75	0 00	0 00	-593 75	0 00
13 May 05 16 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-650,000 00	642,281 25	-639,610 06	2,671 19	0 00	0 00	2,671 19	0 00
	11 May 05	-650,000 00	642,281 25	-639,610 06	2,671 19	0 00	0 00	2,671 19	0 00
28 Feb 05 01 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,528,242 19	-1,539,162 87	-10,920 68	0 00	0 00	-10,920 68	0 00
	25 Feb 05	-1,045,000 00	1,013,976 56	-1,022,412 87	-8,436 31	0 00	0 00	-8,436 31	0 00
	28 Feb 05	-425,000 00	412,382 81	-414,375 00	-1,992 19	0 00	0 00	-1,992 19	0 00
	28 Feb 05	-105,000 00	101,882 82	-102,375 00	-492 18	0 00	0 00	-492 18	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
06 May 05 09 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,215,000 00	1,190,130 47	-1,198,851 99	-8,721 52	0 00	0 00	-8,721 52	0 00
	05 May 05	-1,215,000 00	1,190,130 47	-1,198,851 99	-8,721 52	0 00	0 00	-8,721 52	0 00
22 Feb 05 23 Feb 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-820,000 00	801,037 50	-803,606 39	-2,568 89	0 00	0 00	-2,568 89	0 00
	15 Feb 05	-50,000 00	48,843 75	-49,593 75	-750 00	0 00	0 00	-750 00	0 00
	18 Feb 05	-55,000 00	53,728 12	-53,839 84	-111 72	0 00	0 00	-111 72	0 00
	18 Feb 05	-225,000 00	219,796 88	-220,279 05	-482 17	0 00	0 00	-482 17	0 00
	18 Feb 05	-490,000 00	478,668 75	-479,893 75	-1,225 00	0 00	0 00	-1,225 00	0 00
11 Apr 05 12 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-325,000 00	313,828 13	-312,588 76	1,239 37	0 00	0 00	1,239 37	0 00
	08 Apr 05	-325,000 00	313,828 13	-312,588 76	1,239 37	0 00	0 00	1,239 37	0 00
03 May 05 04 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-40,000 00	39,381 25	-39,400 00	-18 75	0 00	0 00	-18 75	0 00
	03 May 05	-40,000 00	39,381 25	-39,400 00	-18 75	0 00	0 00	-18 75	0 00
09 Mar 05 10 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-2,050,000 00	1,967,359 38	-1,987,693 75	-20,334 37	0 00	0 00	-20,334 37	0 00
	08 Mar 05	-2,050,000 00	1,967,359 38	-1,987,693 75	-20,334 37	0 00	0 00	-20,334 37	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
04 May 05 05 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-40,000 00	39,375 00	-39,356 25	18 75	0 00	0 00	18 75	0.00
	03 May 05	-40,000 00	39,375 00	-39,356 25	18 75	0 00	0 00	18 75	0 00
27 Jun 05 28 Jun 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-330,000 00	331,753 13	-326,893 20	4,859 93	0 00	0 00	4,859 93	0 00
	25 May 05	-330,000 00	331,753 13	-326,893 20	4,859 93	0 00	0 00	4,859 93	0 00
12 May 05 13 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-235,000 00	230,850 78	-231,243 64	-392 86	0 00	0 00	-392 86	0 00
	11 May 05	-235,000 00	230,850 78	-231,243 64	-392 86	0 00	0 00	-392 86	0 00
12 Apr 05 13 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-295,000 00	284,444 53	-284,843 10	-398 57	0 00	0 00	-398 57	0 00
	11 Apr 05	-295,000 00	284,444 53	-284,843 10	-398 57	0 00	0 00	-398 57	0 00
04 Mar 05 07 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,575,000 00	1,535,625 00	-1,526,364 63	9,260 37	0 00	0 00	9,260 37	0 00
	03 Mar 05	-1,575,000 00	1,535,625 00	-1,526,364 63	9,260 37	0 00	0 00	9,260 37	0 00
10 May 05 11 May 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,215,000 00	1,194,876 56	-1,190,069 62	4,806 94	0 00	0 00	4,806 94	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	06 May 05	-1,215,000 00	1,194,876 56	-1,190,069 62	4,806 94	0 00	0 00	4,806 94	0 00
25 Apr 05 26 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-75,000 00	73,453 13	-73,496 24	-43 11	0 00	0 00	-43 11	0 00
	22 Apr 05	-75,000 00	73,453 13	-73,496 24	-43 11	0 00	0 00	-43 11	0 00
05 Apr 05 06 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-815,000 00	784,946 88	-785,395 82	-448 94	0 00	0 00	-448 94	0 00
	04 Apr 05	-815,000 00	784,946 88	-785,395 82	-448 94	0 00	0 00	-448 94	0 00
08 Apr 05 11 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-335,000 00	321,914 06	-322,163 00	-248 94	0 00	0 00	-248 94	0 00
	07 Apr 05	-335,000 00	321,914 06	-322,163 00	-248 94	0 00	0 00	-248 94	0 00
30 Mar 05 31 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,260,000 00	1,205,268 75	-1,200,467 13	4,801 62	0 00	0 00	4,801 62	0 00
	23 Mar 05	-1,260,000 00	1,205,268 75	-1,200,467 13	4,801 62	0 00	0 00	4,801 62	0 00
15 Apr 05 18 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-100,000 00	97,609 38	-97,992 24	-382 86	0 00	0 00	-382 86	0 00
	15 Apr 05	-100,000 00	97,609 38	-97,992 24	-382 86	0 00	0 00	-382 86	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
01 Apr 05 04 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-815,000 00	785,456 25	-783,283 11	2,173 14	0 00	0 00	2,173 14	0 00
	31 Mar 05	-815,000 00	785,456 25	-783,283 11	2,173 14	0 00	0 00	2,173 14	0 00
31 Mar 05 01 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,260,000 00	1,211,175 00	-1,205,186 72	5,988 28	0 00	0 00	5,988 28	0 00
	30 Mar 05	-1,260,000 00	1,211,175 00	-1,205,186 72	5,988 28	0 00	0 00	5,988 28	0 00
23 Mar 05 24 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-1,260,000 00	1,200,937 50	-1,198,502 64	2,434 86	0 00	0 00	2,434 86	0 00
	22 Mar 05	-1,260,000 00	1,200,937 50	-1,198,502 64	2,434 86	0 00	0 00	2,434 86	0 00
15 Apr 05 18 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-125,000 00	122,500 00	-122,029 31	470 69	0 00	0 00	470 69	0 00
	15 Apr 05	-100,000 00	98,000 00	-97,531 25	468 75	0 00	0 00	468 75	0 00
	15 Apr 05	-25,000 00	24,500 00	-24,498 06	1 94	0 00	0 00	1 94	0 00
18 Apr 05 19 Apr 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-125,000 00	122,343 75	-121,914 06	429 69	0 00	0 00	429 69	0 00
	15 Apr 05	-125,000 00	122,343 75	-121,914 06	429 69	0 00	0 00	429 69	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
23 Mar 05 24 Mar 05	UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG SEDOL B067BC3	-370,000 00	350,459 38	-351,941 25	-1,481 87	0 00	0 00	-1,481 87	0 00
	22 Mar 05	-370,000 00	350,459 38	-351,941 25	-1,481 87	0 00	0 00	-1,481 87	0 00
29 Mar 05 30 Mar 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-1,525,000 00	1,511,656 25	-1,510,660 04	996 21	0 00	0 00	996 21	0 00
	28 Mar 05	-1,525,000 00	1,511,656 25	-1,510,660 04	996 21	0 00	0 00	996 21	0 00
23 Mar 05 24 Mar 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-1,525,000 00	1,512,609 38	-1,512,462 61	146 77	0 00	0 00	146 77	0 00
	23 Mar 05	-1,525,000 00	1,512,609 38	-1,512,462 61	146 77	0 00	0 00	146 77	0 00
28 Mar 05 29 Mar 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-1,525,000 00	1,510,703 12	-1,511,616 37	-913 25	0 00	0 00	-913 25	0 00
	24 Mar 05	-1,525,000 00	1,510,703 12	-1,511,616 37	-913 25	0 00	0 00	-913 25	0 00
15 Apr 05 18 Apr 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-975,000 00	971,648 44	-967,371 67	4,276 77	0 00	0 00	4,276 77	0 00
	31 Mar 05	-975,000 00	971,648 44	-967,371 67	4,276 77	0 00	0 00	4,276 77	0 00
21 Mar 05 22 Mar 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-625,000 00	620,947 27	-620,800 78	146 49	0 00	0 00	146 49	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	14 Mar 05	-625,000 00	620,947 27	-620,800 78	146 49	0 00	0 00	146 49	0 00
24 Mar 05 28 Mar 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-1,525,000 00	1,511,656 25	-1,510,583 98	1,072 27	0 00	0 00	1,072 27	0 00
	23 Mar 05	-1,525,000 00	1,511,656 25	-1,510,583 98	1,072 27	0 00	0 00	1,072 27	0 00
31 Mar 05 01 Apr 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-1,525,000 00	1,513,562 50	-1,511,604 81	1,957 69	0 00	0 00	1,957 69	0 00
	29 Mar 05	-1,525,000 00	1,513,562 50	-1,511,604 81	1,957 69	0 00	0 00	1,957 69	0 00
14 Nov 05 15 Nov 05	UNITED STATES TREAS NTS DTD 00085 3 375%DUE 02-28-2007 REG SEDOL B06CF15	-550,000 00	542,287 11	-545,696 84	-3,409 73	0 00	0 00	-3,409 73	0 00
	31 Mar 05	-550,000 00	542,287 11	-545,696 84	-3,409 73	0 00	0 00	-3,409 73	0 00
11 Apr 05 12 Apr 05	UNITED STATES TREAS NTS DTD 00086 4% DUE03-15-2010 REG SEDOL B06JMP9	-85,000 00	84,601 56	-84,725 00	-123 44	0 00	0 00	-123 44	0 00
	06 Apr 05	-50,000 00	49,765 62	-49,812 50	-46 88	0 00	0 00	-46 88	0 00
	07 Apr 05	-35,000 00	34,835 94	-34,912 50	-76 56	0 00	0 00	-76 56	0 00
17 Mar 05 22 Mar 05	UNITED STATES TREAS NTS DTD 00086 4% DUE03-15-2010 REG SEDOL B06JMP9	-120,000 00	119,315 63	-118,814 06	501 57	0 00	0 00	501 57	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	14 Mar 05	-120,000 00	119,315 63	-118,814 06	501 57	0 00	0 00	501 57	0 00
01 Apr 05 04 Apr 05	UNITED STATES TREAS NTS DTD 00086 4% DUE03-15-2010 REG SEDOL B06JMP9	-335,000 00	333,102 54	-331,664 65	1,437 89	0 00	0 00	1,437 89	0 00
	14 Mar 05	-210,000 00	208,810 55	-207,900 00	910 55	0 00	0 00	910 55	0 00
	14 Mar 05	-125,000 00	124,291 99	-123,764 65	527 34	0 00	0 00	527 34	0 00
06 Apr 05 07 Apr 05	UNITED STATES TREAS NTS DTD 00086 4% DUE03-15-2010 REG SEDOL B06JMP9	-75,000 00	74,701 17	-74,496 09	205 08	0 00	0 00	205 08	0 00
	01 Apr 05	-75,000 00	74,701 17	-74,496 09	205 08	0 00	0 00	205 08	0 00
12 Apr 05 13 Apr 05	UNITED STATES TREAS NTS DTD 00086 4% DUE03-15-2010 REG SEDOL B06JMP9	-85,000 00	84,508 59	-84,594 56	-85 97	0 00	0 00	-85 97	0 00
	11 Apr 05	-85,000 00	84,508 59	-84,594 56	-85 97	0 00	0 00	-85 97	0 00
29 Apr 05 02 May 05	UNITED STATES TREAS NTS DTD 00088 4% DUE04-15-2010 REG SEDOL B07G5F0	-60,000 00	60,431 25	-60,398 44	32 81	0 00	0 00	32 81	0 00
	29 Apr 05	-60,000 00	60,431 25	-60,398 44	32 81	0 00	0 00	32 81	0 00
04 May 05 05 May 05	UNITED STATES TREAS NTS DTD 00088 4% DUE04-15-2010 REG SEDOL B07G5F0	-145,000 00	145,872 27	-145,859 18	13 09	0 00	0 00	13 09	0 00
	29 Apr 05	-35,000 00	35,210 55	-35,149 02	61 53	0 00	0 00	61 53	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	29 Apr 05	-95,000 00	95,571 49	-95,623 44	-51 95	0 00	0 00	-51 95	0 00
	04 May 05	-15,000 00	15,090 23	-15,086 72	3 51	0 00	0 00	3 51	0 00
12 May 05 13 May 05	UNITED STATES TREAS NTS DTD 00088 4% DUE04-15-2010 REG SEDOL B07G5F0	-425,000 00	426,294 92	-426,457 03	-162 11	0 00	0 00	-162 11	0 00
	06 May 05	-400,000 00	401,218 75	-401,375 00	-156 25	0 00	0 00	-156 25	0 00
	06 May 05	-25,000 00	25,076 17	-25,082 03	-5 86	0 00	0 00	-5 88	0 00
06 May 05 11 May 05	UNITED STATES TREAS NTS DTD 00088 4% DUE04-15-2010 REG SEDOL B07G5F0	-200,000 00	200,421 87	-201,431 25	-1,009 38	0 00	0 00	-1,009 38	0 00
	04 May 05	-15,000 00	15,031 64	-15,072 66	-41 02	0 00	0 00	-41 02	0 00
	04 May 05	-60,000 00	60,126 56	-60,346 87	-220 31	0 00	0 00	-220 31	0 00
	05 May 05	-100,000 00	100,210 94	-100,859 38	-648 44	0 00	0 00	-648 44	0 00
	05 May 05	-25,000 00	25,052 73	-25,152 34	-99 61	0 00	0 00	-99 61	0 00
20 May 05 23 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,510,000 00	2,508,431 25	-2,509,018 62	-587 37	0 00	0 00	-587 37	0 00
	19 May 05	-2,510,000 00	2,508,431 25	-2,509,018 62	-587 37	0 00	0 00	-587 37	0 00
16 May 05 17 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,685,000 00	2,685,839 06	-2,682,585 72	3,253 34	0 00	0 00	3,253 34	0 00
	12 May 05	-1,170,000 00	1,170,365 62	-1,169,559 93	805 69	0 00	0 00	805 69	0 00
	12 May 05	-500,000 00	500,156 25	-499,453 13	703 12	0 00	0 00	703 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	12 May 05	-1,015,000 00	1,015,317 19	-1,013,572 66	1,744 53	0 00	0 00	1,744 53	0 00
23 May 05 24 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,510,000 00	2,510,000 00	-2,508,316 69	1,683 31	0 00	0 00	1,683 31	0 00
	20 May 05	-2,510,000 00	2,510,000 00	-2,508,316 69	1,683 31	0 00	0 00	1,683 31	0 00
02 Jun 05 07 Jun 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-745,000 00	746,251 37	-745,171 73	1,079 64	0 00	0 00	1,079 64	0 00
	26 May 05	-745,000 00	746,251 37	-745,171 73	1,079 64	0 00	0 00	1,079 64	0 00
03 Jun 05 06 Jun 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-1,040,000 00	1,041,625 00	-1,040,239 73	1,385 27	0 00	0 00	1,385 27	0 00
	26 May 05	-1,040,000 00	1,041,625 00	-1,040,239 73	1,385 27	0 00	0 00	1,385 27	0 00
12 May 05 13 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,505,000 00	2,504,217 19	-2,503,717 11	500 08	0 00	0 00	500 08	0 00
	25 Apr 05	-990,000 00	989,690 63	-989,430 19	260 44	0 00	0 00	260 44	0 00
	11 May 05	-180,000 00	179,943 75	-179,789 06	154 69	0 00	0 00	154 69	0 00
	12 May 05	-1,335,000 00	1,334,582 81	-1,334,497 86	84 95	0 00	0 00	84 95	0 00
24 May 05 27 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-210,000 00	210,082 03	-209,993 35	88 68	0 00	0 00	88 68	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	23 May 05	-210,000 00	210,082 03	-209,993 35	88 68	0 00	0 00	88 68	0 00
18 May 05 19 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,510,000 00	2,511,568 75	-2,510,690 82	877 93	0 00	0 00	877 93	0 00
	17 May 05	-2,510,000 00	2,511,568 75	-2,510,690 82	877 93	0 00	0 00	877 93	0 00
26 May 05 27 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,240,000 00	2,240,700 00	-2,240,613 49	86 51	0 00	0 00	86 51	0 00
	24 May 05	-2,240,000 00	2,240,700 00	-2,240,613 49	86 51	0 00	0 00	86 51	0 00
24 May 05 26 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-60,000 00	60,028 12	-59,998 10	30 02	0 00	0 00	30 02	0 00
	23 May 05	-60,000 00	60,028 12	-59,998 10	30 02	0 00	0 00	30 02	0 00
19 May 05 20 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,510,000 00	2,509,215 63	-2,511,471 79	-2,256 16	0 00	0 00	-2,256 16	0 00
	18 May 05	-2,510,000 00	2,509,215 63	-2,511,471 79	-2,256 16	0 00	0 00	-2,256 16	0 00
17 May 05 18 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,685,000 00	2,685,839 06	-2,685,757 68	81 38	0 00	0 00	81 38	0 00
	16 May 05	-2,685,000 00	2,685,839 06	-2,685,757 68	81 38	0 00	0 00	81 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
09 Jun 05 10 Jun 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-455,000 00	454,786 72	-455,104 88	-318 16	0 00	0 00	-318 16	0 00
	26 May 05	-455,000 00	454,786 72	-455,104 88	-318 16	0 00	0 00	-318 16	0 00
18 May 05 19 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-175,000 00	175,218 75	-175,048 17	170 58	0 00	0 00	170 58	0 00
	17 May 05	-175,000 00	175,218 75	-175,048 17	170 58	0 00	0 00	170 58	0 00
24 May 05 25 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-2,510,000 00	2,510,784 37	-2,510,002 98	781 39	0 00	0 00	781 39	0 00
	23 May 05	-2,240,000 00	2,240,700 00	-2,239,929 03	770 97	0 00	0 00	770 97	0 00
	24 May 05	-270,000 00	270,084 37	-270,073 95	10 42	0 00	0 00	10 42	0 00
05 May 05 06 May 05	UNITED STATES TREAS NTS DTD 00089 3 625%DUE 04-30-2007 REG SEDOL B081SB1	-1,685,000 00	1,686,974 61	-1,684,170 76	2,803 85	0 00	0 00	2,803 85	0 00
	25 Apr 05	-1,475,000 00	1,476,728 52	-1,474,291 63	2,436 89	0 00	0 00	2,436 89	0 00
	25 Apr 05	-210,000 00	210,246 09	-209,879 13	366 96	0 00	0 00	366 96	0 00
29 Jul 05 01 Aug 05	UNITED STATES TREAS NTS DTD 00091 3 875%DUE 05-15-2010 REG SEDOL B08D806	-155,000 00	153,328 91	-155,269 73	-1,940 82	0 00	0 00	-1,940 82	0 00
	10 Jun 05	-35,000 00	34,622 66	-35,091 60	-468 94	0 00	0 00	-468 94	0 00
	14 Jun 05	-120,000 00	118,706 25	-120,178 13	-1,471 88	0 00	0 00	-1,471 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
01 Jun 05 02 Jun 05	UNITED STATES TREAS NTS DTD 00091 3 875%DUE 05-15-2010 REG SEDOL B08D806	-100,000 00	100,703 13	-101,031 25	-328 12	0 00	0 00	-328 12	0 00
	01 Jun 05	-100,000 00	100,703 13	-101,031 25	-328 12	0 00	0 00	-328 12	0 00
01 Jun 05 02 Jun 05	UNITED STATES TREAS NTS DTD 00091 3 875%DUE 05-15-2010 REG SEDOL B08D806	-100,000 00	100,773 44	-100,164 06	609 38	0 00	0 00	609 38	0 00
	20 May 05	-100,000 00	100,773 44	-100,164 06	609 38	0 00	0 00	609 38	0 00
03 Jun 05 08 Jun 05	UNITED STATES TREAS NTS DTD 00091 3 875%DUE 05-15-2010 REG SEDOL B08D806	-125,000 00	125,849 61	-126,210 94	-361 33	0 00	0 00	-361 33	0 00
	01 Jun 05	-100,000 00	100,679 69	-100,960 94	-281 25	0 00	0 00	-281 25	0 00
	02 Jun 05	-25,000 00	25,169 92	-25,250 00	-80 08	0 00	0 00	-80 08	0 00
24 Jun 05 27 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-285,000 00	289,675 78	-285,120 54	4,555 24	0 00	0 00	4,555 24	0 00
	17 Jun 05	-60,000 00	60,984 37	-60,121 87	862 50	0 00	0 00	862 50	0 00
	17 Jun 05	-25,000 00	25,410 16	-25,092 42	317 74	0 00	0 00	317 74	0 00
	20 Jun 05	-200,000 00	203,281 25	-199,906 25	3,375 00	0 00	0 00	3,375 00	0 00
03 Jun 05 06 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-100,000 00	101,812 50	-102,176 14	-363 64	0 00	0 00	-363 64	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	02 Jun 05	-35,000 00	35,634 38	-35,662 86	-28 48	0 00	0 00	-28 48	0 00
	03 Jun 05	-65,000 00	66,178 12	-66,513 28	-335 16	0 00	0 00	-335 16	0 00
20 Jul 05 21 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-50,000 00	49,734 38	-49,890 63	-156 25	0 00	0 00	-156 25	0 00
	14 Jul 05	-50,000 00	49,734 38	-49,890 63	-156 25	0 00	0 00	-156 25	0 00
10 Aug 05 11 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-895,000 00	875,981 25	-876,013 76	-32 51	0 00	0 00	-32 51	0 00
	09 Aug 05	-60,000 00	58,725 00	-58,678 13	46 87	0 00	0 00	46 87	0 00
	09 Aug 05	-100,000 00	97,875 00	-97,718 75	156 25	0 00	0 00	156 25	0 00
	09 Aug 05	-45,000 00	44,043 75	-43,924 22	119 53	0 00	0 00	119 53	0 00
	09 Aug 05	-535,000 00	523,631 25	-523,752 43	-121 18	0 00	0 00	-121 18	0 00
	10 Aug 05	-50,000 00	48,937 50	-49,044 92	-107 42	0 00	0 00	-107 42	0 00
	10 Aug 05	-90,000 00	88,087 50	-88,215 38	-127 88	0 00	0 00	-127 88	0 00
	10 Aug 05	-15,000 00	14,681 25	-14,679 93	1 32	0 00	0 00	1 32	0 00
20 Jul 05 25 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-180,000 00	178,877 56	-179,606 25	-728 69	0 00	0 00	-728 69	0 00
	14 Jul 05	-160,000 00	159,002 28	-159,650 00	-647 72	0 00	0 00	-647 72	0 00
	14 Jul 05	-20,000 00	19,875 28	-19,956 25	-80 97	0 00	0 00	-80 97	0 00
18 May 05 19 May 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-330,000 00	331,598 44	-329,932 03	1,666 41	0 00	0 00	1,666 41	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	13 May 05	-230,000 00	231,114 06	-230,017 97	1,096 09	0 00	0 00	1,096 09	0 00
	13 May 05	-100,000 00	100,484 38	-99,914 06	570 32	0 00	0 00	570 32	0 00
15 Jun 05 20 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-55,000 00	54,911 91	-55,167 94	-256 03	0 00	0 00	-256 03	0 00
	13 Jun 05	-55,000 00	54,911 91	-55,167 94	-256 03	0 00	0 00	-256 03	0 00
03 Aug 05 04 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-440,000 00	434,156 25	-433,825 41	330 84	0 00	0 00	330 84	0 00
	02 Aug 05	-10,000 00	9,867 19	-9,854 69	12 50	0 00	0 00	12 50	0 00
	02 Aug 05	-100,000 00	98,671 87	-98,375 00	296 87	0 00	0 00	296 87	0 00
	03 Aug 05	-330,000 00	325,617 19	-325,595 72	21 47	0 00	0 00	21 47	0 00
20 May 05 23 May 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-80,000 00	80,037 50	-79,931 25	106 25	0 00	0 00	106 25	0 00
	13 May 05	-80,000 00	80,037 50	-79,931 25	106 25	0 00	0 00	106 25	0 00
02 Aug 05 03 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-200,000 00	196,687 50	-198,266 42	-1,578 92	0 00	0 00	-1,578 92	0 00
	29 Jul 05	-200,000 00	196,687 50	-198,266 42	-1,578 92	0 00	0 00	-1,578 92	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
12 Aug 05 17 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-270,000 00	265,749 61	-266,903 91	-1,154 30	0 00	0 00	-1,154 30	0 00
	12 Aug 05	-270,000 00	265,749 61	-266,903 91	-1,154 30	0 00	0 00	-1,154 30	0 00
02 Aug 05 03 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-400,000 00	393,500 00	-394,838 29	-1,338 29	0 00	0 00	-1,338 29	0 00
	29 Jul 05	-75,000 00	73,781 25	-74,085 94	-304 69	0 00	0 00	-304 69	0 00
	29 Jul 05	-170,000 00	167,237 50	-167,875 00	-637 50	0 00	0 00	-637 50	0 00
	01 Aug 05	-105,000 00	103,293 75	-103,572 66	-278 91	0 00	0 00	-278 91	0 00
	01 Aug 05	-50,000 00	49,187 50	-49,304 69	-117 19	0 00	0 00	-117 19	0 00
25 Jul 05 28 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-80,000 00	79,387 50	-79,533 20	-145 70	0 00	0 00	-145 70	0 00
	19 Jul 05	-45,000 00	44,655 47	-44,732 81	-77 34	0 00	0 00	-77 34	0 00
	19 Jul 05	-35,000 00	34,732 03	-34,800 39	-68 36	0 00	0 00	-68 36	0 00
03 Aug 05 08 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-200,000 00	197,000 00	-196,902 34	97 66	0 00	0 00	97 66	0 00
	01 Aug 05	-80,000 00	78,800 00	-78,818 75	-18 75	0 00	0 00	-18 75	0 00
	01 Aug 05	-65,000 00	64,025 00	-63,882 81	142 19	0 00	0 00	142 19	0 00
	02 Aug 05	-55,000 00	54,175 00	-54,200 78	-25 78	0 00	0 00	-25 78	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
09 Aug 05 12 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-210,000 00	204,873 05	-205,585 06	-712 01	0 00	0 00	-712 01	0 00
	09 Aug 05	-210,000 00	204,873 05	-205,585 06	-712 01	0 00	0 00	-712 01	0 00
16 Aug 05 17 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-235,000 00	231,886 72	-231,721 30	165 42	0 00	0 00	165 42	0 00
	15 Aug 05	-235,000 00	231,886 72	-231,721 30	165 42	0 00	0 00	165 42	0 00
09 Aug 05 10 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-1,005,000 00	983,957 81	-983,857 88	99 93	0 00	0 00	99 93	0 00
	05 Aug 05	-740,000 00	724,506 25	-724,431 80	74 45	0 00	0 00	74 45	0 00
	08 Aug 05	-5,000 00	4,895 31	-4,892 19	3 12	0 00	0 00	3 12	0 00
	09 Aug 05	-260,000 00	254,556 25	-254,533 89	22 36	0 00	0 00	22 36	0 00
06 Jun 05 07 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-195,000 00	197,681 25	-197,592 35	88 90	0 00	0 00	88 90	0 00
	03 Jun 05	-35,000 00	35,481 25	-35,402 83	78 42	0 00	0 00	78 42	0 00
	06 Jun 05	-160,000 00	162,200 00	-162,189 52	10 48	0 00	0 00	10 48	0 00
08 Aug 05 11 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-200,000 00	195,560 96	-195,898 42	-337 46	0 00	0 00	-337 46	0 00
	05 Aug 05	-105,000 00	102,669 50	-102,791 00	-121 50	0 00	0 00	-121 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	05 Aug 05	-95,000 00	92,891 46	-93,107 42	-215 96	0 00	0 00	-215 96	0 00
03 Jun 05 08 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-60,000 00	61,106 25	-61,136 34	-30 09	0 00	0 00	-30 09	0 00
	02 Jun 05	-60,000 00	61,106 25	-61,136 34	-30 09	0 00	0 00	-30 09	0 00
28 Jul 05 02 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-60,000 00	59,567 91	-59,628 91	-61 00	0 00	0 00	-61 00	0 00
	19 Jul 05	-20,000 00	19,855 97	-19,881 25	-25 28	0 00	0 00	-25 28	0 00
	19 Jul 05	-35,000 00	34,747 95	-34,781 25	-33 30	0 00	0 00	-33 30	0 00
	19 Jul 05	-5,000 00	4,963 99	-4,966 41	-2 42	0 00	0 00	-2 42	0 00
03 Jun 05 08 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-100,000 00	101,832 03	-101,150 96	681 07	0 00	0 00	681 07	0 00
	03 Jun 05	-100,000 00	101,832 03	-101,150 96	681 07	0 00	0 00	681 07	0 00
17 Jun 05 20 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-85,000 00	85,318 75	-85,269 94	48 81	0 00	0 00	48 81	0 00
	13 Jun 05	-15,000 00	15,056 25	-15,045 80	10 45	0 00	0 00	10 45	0 00
	14 Jun 05	-10,000 00	10,037 50	-10,002 34	35 16	0 00	0 00	35 16	0 00
	17 Jun 05	-60,000 00	60,225 00	-60,221 80	3 20	0 00	0 00	3 20	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Aug 05 03 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-200,000 00	196,750 00	-197,167 18	-417 18	0 00	0 00	-417 18	0 00
	01 Aug 05	-60,000 00	59,025 00	-59,114 06	-89 06	0 00	0 00	-89 06	0 00
	01 Aug 05	-140,000 00	137,725 00	-138,053 12	-328 12	0 00	0 00	-328 12	0 00
12 Jul 05 13 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-465,000 00	465,145 31	-468,121 88	-2,976 57	0 00	0 00	-2,976 57	0 00
	29 Jun 05	-165,000 00	165,051 56	-166,856 25	-1,804 69	0 00	0 00	-1,804 69	0 00
	05 Jul 05	-300,000 00	300,093 75	-301,265 63	-1,171 88	0 00	0 00	-1,171 88	0 00
01 Jun 05 02 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-70,000 00	71,170 31	-69,939 85	1,230 46	0 00	0 00	1,230 46	0 00
	13 May 05	-70,000 00	71,170 31	-69,939 85	1,230 46	0 00	0 00	1,230 46	0 00
13 Jun 05 14 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-70,000 00	70,218 75	-70,309 77	-91 02	0 00	0 00	-91 02	0 00
	09 Jun 05	-5,000 00	5,015 63	-5,066 02	-50 39	0 00	0 00	-50 39	0 00
	13 Jun 05	-65,000 00	65,203 12	-65,243 75	-40 63	0 00	0 00	-40 63	0 00
17 May 05 18 May 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-170,000 00	170,185 94	-170,013 28	172 66	0 00	0 00	172 66	0 00
	13 May 05	-170,000 00	170,185 94	-170,013 28	172 66	0 00	0 00	172 66	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
01 Jun 05 02 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-515,000 00	524,656 25	-519,196 95	5,459 30	0 00	0 00	5,459 30	0 00
	13 May 05	-15,000 00	15,281 25	-14,987 11	294 14	0 00	0 00	294 14	0 00
	25 May 05	-250,000 00	254,687 50	-251,767 58	2,919 92	0 00	0 00	2,919 92	0 00
	26 May 05	-75,000 00	76,406 25	-75,316 41	1,089 84	0 00	0 00	1,089 84	0 00
	27 May 05	-75,000 00	76,406 25	-75,257 81	1,148 44	0 00	0 00	1,148 44	0 00
	01 Jun 05	-100,000 00	101,875 00	-101,868 04	6 96	0 00	0 00	6 96	0 00
11 Aug 05 12 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-830,000 00	816,382 81	-812,289 41	4,093 40	0 00	0 00	4,093 40	0 00
	10 Aug 05	-830,000 00	816,382 81	-812,289 41	4,093 40	0 00	0 00	4,093 40	0 00
01 Jun 05 06 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-100,000 00	101,816 41	-99,914 06	1,902 35	0 00	0 00	1,902 35	0 00
	13 May 05	-100,000 00	101,816 41	-99,914 06	1,902 35	0 00	0 00	1,902 35	0 00
03 Jun 05 06 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-480,000 00	485,550 00	-487,113 77	-1,563 77	0 00	0 00	-1,563 77	0 00
	03 Jun 05	-345,000 00	348,989 06	-348,970 80	18 26	0 00	0 00	18 26	0 00
	03 Jun 05	-135,000 00	136,560 94	-138,142 97	-1,582 03	0 00	0 00	-1,582 03	0 00
15 Aug 05 16 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-505,000 00	497,977 34	-498,538 24	-560 90	0 00	0 00	-560 90	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	12 Aug 05	-235,000 00	231,732 03	-232,305 25	-573 22	0 00	0 00	-573 22	0 00
	15 Aug 05	-270,000 00	266,245 31	-266,232 99	12 32	0 00	0 00	12 32	0 00
02 Jun 05 07 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-230,000 00	234,483 20	-234,296 50	186 70	0 00	0 00	186 70	0 00
	01 Jun 05	-230,000 00	234,483 20	-234,296 50	186 70	0 00	0 00	186 70	0 00
19 May 05 20 May 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-135,000 00	135,321 68	-134,883 98	437 70	0 00	0 00	437 70	0 00
	13 May 05	-135,000 00	135,321 68	-134,883 98	437 70	0 00	0 00	437 70	0 00
04 Aug 05 05 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-600,000 00	591,000 00	-591,086 57	-86 57	0 00	0 00	-86 57	0 00
	03 Aug 05	-110,000 00	108,350 00	-108,531 90	-181 90	0 00	0 00	-181 90	0 00
	03 Aug 05	-130,000 00	128,050 00	-128,046 00	4 00	0 00	0 00	4 00	0 00
	04 Aug 05	-320,000 00	315,200 00	-315,114 92	85 08	0 00	0 00	85 08	0 00
	04 Aug 05	-40,000 00	39,400 00	-39,393 75	6 25	0 00	0 00	6 25	0 00
15 Aug 05 16 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-375,000 00	370,312 50	-370,699 87	-387 37	0 00	0 00	-387 37	0 00
	12 Aug 05	-375,000 00	370,312 50	-370,699 87	-387 37	0 00	0 00	-387 37	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Jun 05 03 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-515,000 00	524,817 19	-524,714 79	102 40	0 00	0 00	102 40	0 00
	01 Jun 05	-150,000 00	152,859 38	-152,802 07	57 31	0 00	0 00	57 31	0 00
	02 Jun 05	-365,000 00	371,957 81	-371,912 72	45 09	0 00	0 00	45 09	0 00
05 Jul 05 08 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-160,000 00	160,394 12	-161,800 00	-1,405 88	0 00	0 00	-1,405 88	0 00
	29 Jun 05	-160,000 00	160,394 12	-161,800 00	-1,405 88	0 00	0 00	-1,405 88	0 00
20 Jul 05 25 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-145,000 00	144,643 16	-144,383 19	259 97	0 00	0 00	259 97	0 00
	14 Jul 05	-30,000 00	29,926 17	-29,934 37	-8 20	0 00	0 00	-8 20	0 00
	15 Jul 05	-25,000 00	24,938 47	-24,882 81	55 66	0 00	0 00	55 66	0 00
	15 Jul 05	-25,000 00	24,938 48	-24,906 25	32 23	0 00	0 00	32 23	0 00
	18 Jul 05	-30,000 00	29,926 17	-29,859 37	66 80	0 00	0 00	66 80	0 00
	19 Jul 05	-35,000 00	34,913 87	-34,800 39	113 48	0 00	0 00	113 48	0 00
20 Jul 05 25 Jul 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-40,000 00	39,795 44	-39,912 50	-117 06	0 00	0 00	-117 06	0 00
	14 Jul 05	-40,000 00	39,795 44	-39,912 50	-117 06	0 00	0 00	-117 06	0 00
05 Aug 05 08 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-845,000 00	827,307 81	-830,273 22	-2,965 41	0 00	0 00	-2,965 41	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	04 Aug 05	-80,000 00	78,325 00	-78,737 50	-412 50	0 00	0 00	-412 50	0 00
	04 Aug 05	-280,000 00	274,137 50	-275,725 56	-1,588 06	0 00	0 00	-1,588 06	0 00
	04 Aug 05	-40,000 00	39,162 50	-39,362 50	-200 00	0 00	0 00	-200 00	0 00
	05 Aug 05	-445,000 00	435,682 81	-436,447 66	-764 85	0 00	0 00	-764 85	0 00
12 Aug 05 15 Aug 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-880,000 00	869,962 50	-865,091 77	4,870 73	0 00	0 00	4,870 73	0 00
	10 Aug 05	-50,000 00	49,429 69	-48,933 10	496 59	0 00	0 00	496 59	0 00
	11 Aug 05	-830,000 00	820,532 81	-816,158 67	4,374 14	0 00	0 00	4,374 14	0 00
08 Jun 05 09 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-35,000 00	35,525 00	-35,478 96	46 04	0 00	0 00	46 04	0 00
	06 Jun 05	-35,000 00	35,525 00	-35,478 96	46 04	0 00	0 00	46 04	0 00
09 Jun 05 10 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-35,000 00	35,464 84	-35,522 56	-57 72	0 00	0 00	-57 72	0 00
	08 Jun 05	-35,000 00	35,464 84	-35,522 56	-57 72	0 00	0 00	-57 72	0 00
01 Jun 05 06 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-35,000 00	35,620 70	-35,653 82	-33 12	0 00	0 00	-33 12	0 00
	01 Jun 05	-35,000 00	35,620 70	-35,653 82	-33 12	0 00	0 00	-33 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Jun 05 07 Jun 05	UNITED STATES TREAS NTS DTD 00092 4 125%DUE 05-15-2015 REG SEDOL B08T644	-55,000 00	55,966 80	-56,041 65	-74 85	0 00	0 00	-74 85	0 00
	02 Jun 05	-55,000 00	55,966 80	-56,041 65	-74 85	0 00	0 00	-74 85	0 00
05 Jul 05 06 Jul 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-250,000 00	247,031 25	-248,600 60	-1,569 35	0 00	0 00	-1,569 35	0 00
	28 Jun 05	-160,000 00	158,100 00	-159,092 79	-992 79	0 00	0 00	-992 79	0 00
	29 Jun 05	-90,000 00	88,931 25	-89,507 81	-576 56	0 00	0 00	-576 56	0 00
29 Jul 05 01 Aug 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-370,000 00	362,412 11	-365,659 78	-3,247 67	0 00	0 00	-3,247 67	0 00
	08 Jul 05	-15,000 00	14,692 38	-14,854 69	-162 31	0 00	0 00	-162 31	0 00
	08 Jul 05	-120,000 00	117,539 07	-118,640 63	-1,101 56	0 00	0 00	-1,101 56	0 00
	08 Jul 05	-115,000 00	112,641 60	-113,805 08	-1,163 48	0 00	0 00	-1,163 48	0 00
	12 Jul 05	-120,000 00	117,539 06	-118,359 38	-820 32	0 00	0 00	-820 32	0 00
28 Jun 05 29 Jun 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-215,000 00	213,790 63	-212,919 00	871 63	0 00	0 00	871 63	0 00
	13 Jun 05	-30,000 00	29,831 25	-29,691 80	139 45	0 00	0 00	139 45	0 00
	14 Jun 05	-120,000 00	119,325 00	-118,659 37	665 63	0 00	0 00	665 63	0 00
	15 Jun 05	-10,000 00	9,943 75	-9,879 69	64 06	0 00	0 00	64 06	0 00
	28 Jun 05	-55,000 00	54,690 63	-54,688 14	2 49	0 00	0 00	2 49	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
27 Jun 05 30 Jun 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-55,000 00	54,866 80	-54,434 96	431 84	0 00	0 00	431 84	0 00
	13 Jun 05	-55,000 00	54,866 80	-54,434 96	431 84	0 00	0 00	431 84	0 00
12 Jul 05 13 Jul 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-305,000 00	301,044 53	-301,828 68	-784 15	0 00	0 00	-784 15	0 00
	06 Jul 05	-250,000 00	246,757 81	-247,361 49	-603 68	0 00	0 00	-603 68	0 00
	08 Jul 05	-55,000 00	54,286 72	-54,467 19	-180 47	0 00	0 00	-180 47	0 00
06 Jul 05 07 Jul 05	UNITED STATES TREAS NTS DTD 00094 3 625%DUE 06-15-2010 REG SEDOL B0BFF19	-250,000 00	247,382 81	-247,015 43	367 38	0 00	0 00	367 38	0 00
	05 Jul 05	-250,000 00	247,382 81	-247,015 43	367 38	0 00	0 00	367 38	0 00
18 Aug 05 23 Aug 05	UNITED STATES TREAS NTS DTD 00095 3 625%DUE 06-30-2007 REG SEDOL B0CD590	-5,000 00	4,963 74	-4,975 00	-11 26	0 00	0 00	-11 26	0 00
	21 Jul 05	-5,000 00	4,963 74	-4,975 00	-11 26	0 00	0 00	-11 26	0 00
27 Jul 05 28 Jul 05	UNITED STATES TREAS NTS DTD 00095 3 625%DUE 06-30-2007 REG SEDOL B0CD590	-210,000 00	208,671 09	-209,032 03	-360 94	0 00	0 00	-360 94	0 00
	18 Jul 05	-210,000 00	208,671 09	-209,032 03	-360 94	0 00	0 00	-360 94	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
17 Aug 05 22 Aug 05	UNITED STATES TREAS NTS DTD 00095 3 625%DUE 06-30-2007 REG SEDOL B0CD590	-450,000 00	446,554 69	-447,926 60	-1,371 91	0 00	0 00	-1,371 91	0 00
	18 Jul 05	-190,000 00	188,545 31	-189,124 22	-578 91	0 00	0 00	-578 91	0 00
	19 Jul 05	-100,000 00	99,234 38	-99,551 60	-317 22	0 00	0 00	-317 22	0 00
	19 Jul 05	-100,000 00	99,234 37	-99,550 78	-316 41	0 00	0 00	-316 41	0 00
	21 Jul 05	-60,000 00	59,540 63	-59,700 00	-159 37	0 00	0 00	-159 37	0 00
31 Aug 05 01 Sep 05	UNITED STATES TREAS NTS DTD 00100 4 125%DUE 08-15-2010 REG SEDOL B0GYCX2	-355,000 00	358,966 02	-355,596 89	3,369 13	0 00	0 00	3,369 13	0 00
	17 Aug 05	-140,000 00	141,564 06	-139,934 38	1,629 68	0 00	0 00	1,629 68	0 00
	17 Aug 05	-120,000 00	121,340 63	-120,009 38	1,331 25	0 00	0 00	1,331 25	0 00
	30 Aug 05	-95,000 00	96,061 33	-95,653 13	408 20	0 00	0 00	408 20	0 00
31 Aug 05 02 Sep 05	UNITED STATES TREAS NTS DTD 00100 4 125%DUE 08-15-2010 REG SEDOL B0GYCX2	-95,000 00	96,125 90	-96,128 13	-2 23	0 00	0 00	-2 23	0 00
	31 Aug 05	-95,000 00	96,125 90	-96,128 13	-2 23	0 00	0 00	-2 23	0 00
06 Dec 05 07 Dec 05	UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG SEDOL B0J6QJ9	-5,000 00	4,963 28	-5,001 95	-38 67	0 00	0 00	-38 67	0 00
	20 Sep 05	-5,000 00	4,963 28	-5,001 95	-38 67	0 00	0 00	-38 67	0 00
13 Sep 05 14 Sep 05	UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG SEDOL B0J6QJ9	-450,000 00	451,054 69	-452,039 06	-984 37	0 00	0 00	-984 37	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	02 Sep 05	-450,000 00	451,054 69	-452,039 06	-984 37	0 00	0 00	-984 37	0 00
22 Sep 05 26 Sep 05	UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG SEDOL B0J6QJ9	-450,000 00	450,458 51	-450,196 49	262 02	0 00	0 00	262 02	0 00
	02 Sep 05	-5,000 00	5,005 09	-5,022 66	-17 57	0 00	0 00	-17 57	0 00
	20 Sep 05	-445,000 00	445,453 42	-445,173 83	279 59	0 00	0 00	279 59	0 00
08 Sep 05 09 Sep 05	UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG SEDOL B0J6QJ9	-1,095,000 00	1,097,823 05	-1,096,274 22	1,548 83	0 00	0 00	1,548 83	0 00
	25 Aug 05	-800,000 00	802,062 50	-799,937 50	2,125 00	0 00	0 00	2,125 00	0 00
	02 Sep 05	-295,000 00	295,760 55	-296,336 72	-576 17	0 00	0 00	-576 17	0 00
02 Sep 05 06 Sep 05	UNITED STATES TREAS NTS DTD 00102 4% DUE08-31-2007 REG SEDOL B0J6QJ9	-750,000 00	753,398 44	-749,941 41	3,457 03	0 00	0 00	3,457 03	0 00
	25 Aug 05	-750,000 00	753,398 44	-749,941 41	3,457 03	0 00	0 00	3,457 03	0 00
15 Sep 05 16 Sep 05	UNITED STATES TREAS NTS DTD 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58	-500,000 00	497,148 44	-498,144 53	-996 09	0 00	0 00	-996 09	0 00
	15 Sep 05	-500,000 00	497,148 44	-498,144 53	-996 09	0 00	0 00	-996 09	0 00
21 Oct 05 24 Oct 05	UNITED STATES TREAS NTS DTD 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58	-1,150,000 00	1,129,425 78	-1,135,512 33	-6,086 55	0 00	0 00	-6,086 55	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	21 Sep 05	-10,000 00	9,821 09	-9,943 75	-122 66	0 00	0 00	-122 66	0 00
	21 Sep 05	-10,000 00	9,821 10	-9,943 75	-122 65	0 00	0 00	-122 65	0 00
	29 Sep 05	-740,000 00	726,760 93	-731,790 44	-5,029 51	0 00	0 00	-5,029 51	0 00
	03 Oct 05	-70,000 00	68,747 66	-68,840 63	-92 97	0 00	0 00	-92 97	0 00
	07 Oct 05	-320,000 00	314,275 00	-314,993 76	-718 76	0 00	0 00	-718 76	0 00
09 Sep 05 16 Sep 05	UNITED STATES TREAS NTS DTD 00103 3 875%DUE 09-15-2010 REG SEDOL B0KGS58	-300,000 00	299,332 03	-299,425 78	-93 75	0 00	0 00	-93 75	0 00
	09 Sep 05	-300,000 00	299,332 03	-299,425 78	-93 75	0 00	0 00	-93 75	0 00
13 Oct 05 14 Oct 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-800,000 00	796,312 50	-798,015 63	-1,703 13	0 00	0 00	-1,703 13	0 00
	29 Sep 05	-520,000 00	517,603 13	-518,781 25	-1,178 12	0 00	0 00	-1,178 12	0 00
	30 Sep 05	-280,000 00	278,709 37	-279,234 38	-525 01	0 00	0 00	-525 01	0 00
04 Nov 05 07 Nov 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-2,170,000 00	2,152,199 22	-2,161,264 45	-9,065 23	0 00	0 00	-9,065 23	0 00
	14 Oct 05	-95,000 00	94,220 70	-94,539 84	-319 14	0 00	0 00	-319 14	0 00
	20 Oct 05	-575,000 00	570,283 21	-572,349 61	-2,066 40	0 00	0 00	-2,066 40	0 00
	21 Oct 05	-1,500,000 00	1,487,695 31	-1,494,375 00	-6,679 69	0 00	0 00	-6,679 69	0 00
26 Oct 05 27 Oct 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-1,375,000 00	1,365,869 14	-1,371,240 23	-5,371 09	0 00	0 00	-5,371 09	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	30 Sep 05	-1,375,000 00	1,365,869 14	-1,371,240 23	-5,371 09	0 00	0 00	-5,371 09	0 00
27 Oct 05 28 Oct 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-1,045,000 00	1,038,468 75	-1,040,416 42	-1,947 67	0 00	0 00	-1,947 67	0 00
	11 Oct 05	-720,000 00	715,500 00	-716,990 63	-1,490 63	0 00	0 00	-1,490 63	0 00
	14 Oct 05	-325,000 00	322,968 75	-323,425 79	-457 04	0 00	0 00	-457 04	0 00
26 Oct 05 27 Oct 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-1,095,000 00	1,087,785 59	-1,091,183 59	-3,398 00	0 00	0 00	-3,398 00	0 00
	30 Sep 05	-270,000 00	268,221 10	-269,261 72	-1,040 62	0 00	0 00	-1,040 62	0 00
	04 Oct 05	-85,000 00	84,439 98	-84,707 81	-267 83	0 00	0 00	-267 83	0 00
	04 Oct 05	-60,000 00	59,604 69	-59,775 00	-170 31	0 00	0 00	-170 31	0 00
	07 Oct 05	-450,000 00	447,035 18	-448,400 39	-1,365 21	0 00	0 00	-1,365 21	0 00
	11 Oct 05	-230,000 00	228,484 64	-229,038 67	-554 03	0 00	0 00	-554 03	0 00
29 Sep 05 03 Oct 05	UNITED STATES TREAS NTS DTD 00104 4% DUE09-30-2007 REG SEDOL B0LL8P2	-155,000 00	154,642 77	-154,636 72	6 05	0 00	0 00	6 05	0 00
	29 Sep 05	-155,000 00	154,642 77	-154,636 72	6 05	0 00	0 00	6 05	0 00
31 Oct 05 02 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-290,000 00	289,308 98	-289,335 25	-26 27	0 00	0 00	-26 27	0 00
	26 Oct 05	-255,000 00	254,392 38	-254,420 02	-27 64	0 00	0 00	-27 64	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	31 Oct 05	-35,000 00	34,916 60	-34,915 23	1 37	0 00	0 00	1 37	0 00
09 Nov 05 14 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-1,525,000 00	1,518,489 78	-1,520,413 09	-1,923 31	0 00	0 00	-1,923 31	0 00
	08 Nov 05	-1,525,000 00	1,518,489 78	-1,520,413 09	-1,923 31	0 00	0 00	-1,923 31	0 00
22 Nov 05 30 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-780,000 00	779,146 87	-777,083 20	2,063 67	0 00	0 00	2,063 67	0 00
	10 Nov 05	-675,000 00	674,261 71	-672,468 75	1,792 96	0 00	0 00	1,792 96	0 00
	10 Nov 05	-105,000 00	104,885 16	-104,614 45	270 71	0 00	0 00	270 71	0 00
04 Nov 05 07 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-5,000 00	4,978 52	-4,987 89	-9 37	0 00	0 00	-9 37	0 00
	31 Oct 05	-5,000 00	4,978 52	-4,987 89	-9 37	0 00	0 00	-9 37	0 00
28 Nov 05 29 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-180,000 00	179,704 69	-179,760 94	-56 25	0 00	0 00	-56 25	0 00
	23 Nov 05	-180,000 00	179,704 69	-179,760 94	-56 25	0 00	0 00	-56 25	0 00
14 Nov 05 17 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-825,000 00	821,197 27	-821,970 71	-773 44	0 00	0 00	-773 44	0 00
	10 Nov 05	-825,000 00	821,197 27	-821,970 71	-773 44	0 00	0 00	-773 44	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Nov 05 07 Nov 05	UNITED STATES TREAS NTS DTD 00106 4 25% DUE 10-31-2007 REG SEDOL B0NDDM8	-780,000 00	777,379 69	-778,110 94	-731 25	0 00	0 00	-731 25	0 00
	31 Oct 05	-780,000 00	777,379 69	-778,110 94	-731 25	0 00	0 00	-731 25	0 00
01 Dec 05 06 Dec 05	UNITED STATES TREAS NTS DTD 00108 4 5% DUE 11-15-2010 REG SEDOL B0P1CM3	-60,000 00	60,178 13	-60,206 25	-28 12	0 00	0 00	-28 12	0 00
	18 Nov 05	-60,000 00	60,178 13	-60,206 25	-28 12	0 00	0 00	-28 12	0 00
15 Dec 05 16 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-1,585,000 00	1,589,210 16	-1,591,636 17	-2,426 01	0 00	0 00	-2,426 01	0 00
	14 Dec 05	-1,585,000 00	1,589,210 16	-1,591,636 17	-2,426 01	0 00	0 00	-2,426 01	0 00
22 Dec 05 23 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-1,585,000 00	1,594,163 28	-1,592,397 00	1,766 28	0 00	0 00	1,766 28	0 00
	16 Dec 05	-1,585,000 00	1,594,163 28	-1,592,397 00	1,766 28	0 00	0 00	1,766 28	0 00
01 Dec 05 05 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-15,000 00	14,967 77	-15,032 23	-64 46	0 00	0 00	-64 46	0 00
	16 Nov 05	-15,000 00	14,967 77	-15,032 23	-64 46	0 00	0 00	-64 46	0 00
16 Dec 05 19 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-1,585,000 00	1,592,429 69	-1,589,124 25	3,305 44	0 00	0 00	3,305 44	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	15 Dec 05	-1,585,000 00	1,592,429 69	-1,589,124 25	3,305 44	0 00	0 00	3,305 44	0 00
29 Dec 05 30 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-1,585,000 00	1,601,469 14	-1,594,040 13	7,429 01	0 00	0 00	7,429 01	0 00
	22 Dec 05	-1,585,000 00	1,601,469 14	-1,594,040 13	7,429 01	0 00	0 00	7,429 01	0 00
14 Dec 05 15 Dec 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-1,585,000 00	1,591,686 72	-1,587,288 39	4,398 33	0 00	0 00	4,398 33	0 00
	16 Nov 05	-15,000 00	15,063 28	-15,032 22	31 06	0 00	0 00	31 06	0 00
	22 Nov 05	-300,000 00	301,265 63	-301,757 81	-492 18	0 00	0 00	-492 18	0 00
	30 Nov 05	-200,000 00	200,843 75	-200,085 94	757 81	0 00	0 00	757 81	0 00
	02 Dec 05	-300,000 00	301,265 63	-299,496 00	1,769 63	0 00	0 00	1,769 63	0 00
	02 Dec 05	-100,000 00	100,421 87	-99,835 94	585 93	0 00	0 00	585 93	0 00
	06 Dec 05	-40,000 00	40,168 75	-39,975 00	193 75	0 00	0 00	193 75	0 00
	06 Dec 05	-45,000 00	45,189 84	-45,049 22	140 62	0 00	0 00	140 62	0 00
	07 Dec 05	-190,000 00	190,801 56	-189,821 88	979 68	0 00	0 00	979 68	0 00
	08 Dec 05	-395,000 00	396,666 41	-396,234 38	432 03	0 00	0 00	432 03	0 00
17 Nov 05 18 Nov 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-230,000 00	230,862 50	-230,494 14	368 36	0 00	0 00	368 36	0 00
	16 Nov 05	-230,000 00	230,862 50	-230,494 14	368 36	0 00	0 00	368 36	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Nov 05 16 Nov 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-85,000 00	84,259 57	-84,229 69	29 88	0 00	0 00	29 88	0 00
	14 Nov 05	-85,000 00	84,259 57	-84,229 69	29 88	0 00	0 00	29 88	0 00
17 Nov 05 18 Nov 05	UNITED STATES TREAS NTS DTD 00109 4 5% DUE 11-15-2015 REG SEDOL B0NZ5C8	-40,000 00	40,175 00	-40,085 94	89 06	0 00	0 00	89 06	0 00
	16 Nov 05	-40,000 00	40,175 00	-40,085 94	89 06	0 00	0 00	89 06	0 00
06 Dec 05 07 Dec 05	UNITED STATES TREAS NTS DTD 00110 4 25% DUE 11-30-2007 REG SEDOL B0RNR99	-620,000 00	617,868 75	-618,401 56	-532 81	0 00	0 00	-532 81	0 00
	29 Nov 05	-620,000 00	617,868 75	-618,401 56	-532 81	0 00	0 00	-532 81	0 00
29 Dec 05 30 Dec 05	UNITED STATES TREAS NTS DTD 00110 4 25% DUE 11-30-2007 REG SEDOL B0RNR99	-1,480,000 00	1,476,473 44	-1,476,598 44	-125 00	0 00	0 00	-125 00	0 00
	29 Dec 05	-880,000 00	877,903 13	-878,075 00	-171 87	0 00	0 00	-171 87	0 00
	29 Dec 05	-600,000 00	598,570 31	-598,523 44	46 87	0 00	0 00	46 87	0 00
29 Dec 05 06 Jan 06	UNITED STATES TREAS NTS DTD 00110 4 25% DUE 11-30-2007 REG SEDOL B0RNR99	-880,000 00	877,904 04	-878,449 55	-545 51	0 00	0 00	-545 51	0 00
	27 Dec 05	-880,000 00	877,904 04	-878,449 55	-545 51	0 00	0 00	-545 51	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
27 Dec 05 28 Dec 05	UNITED STATES TREAS NTS DTD 00110 4 25% DUE 11-30-2007 REG SEDOL B0RNR99	-880,000 00	878,625 00	-877,731 25	893 75	0 00	0 00	893 75	0 00
	29 Nov 05	-880,000 00	878,625 00	-877,731 25	893 75	0 00	0 00	893 75	0 00
14 Apr 05 15 Apr 05	UNITED STATES TREAS NTS DTD 06/15/2004 4 75% DUE 05-15-2014 REG SEDOL B0122X1	-450,000 00	463,148 44	-456,545 25	6,603 19	0 00	0 00	6,603 19	0 00
	15 Mar 05	-450,000 00	463,148 44	-456,545 25	6,603 19	0 00	0 00	6,603 19	0 00
15 Jun 05 16 Jun 05	UNITED STATES TREAS NTS N/A 3 5% DUE 05-31-2007 REG SEDOL B09MXH4	-460,000 00	458,490 63	-458,474 34	16 29	0 00	0 00	16 29	0 00
	09 Jun 05	-185,000 00	184,392 97	-184,505 59	-112 62	0 00	0 00	-112 62	0 00
	14 Jun 05	-275,000 00	274,097 66	-273,968 75	128 91	0 00	0 00	128 91	0 00
09 Jun 05 10 Jun 05	UNITED STATES TREAS NTS N/A 3 5% DUE 05-31-2007 REG SEDOL B09MXH4	-185,000 00	184,537 50	-184,566 41	-28 91	0 00	0 00	-28 91	0 00
	09 Jun 05	-185,000 00	184,537 50	-184,566 41	-28 91	0 00	0 00	-28 91	0 00
18 Aug 05 23 Aug 05	UNITED STATES TREAS NTS N/A 3 5% DUE 05-31-2007 REG SEDOL B09MXH4	-150,000 00	148,671 54	-149,437 50	-765 96	0 00	0 00	-765 96	0 00
	21 Jun 05	-150,000 00	148,671 54	-149,437 50	-765 96	0 00	0 00	-765 96	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
15 Apr 05 18 Apr 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-1,245,000 00	1,249,960 55	-1,241,677 13	8,283 42	0 00	0 00	8,283 42	0 00
	28 Mar 05	-1,245,000 00	1,249,960 55	-1,241,677 13	8,283 42	0 00	0 00	8,283 42	0 00
03 Oct 05 04 Oct 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-1,150,000 00	1,142,273 44	-1,154,631 16	-12,357 72	0 00	0 00	-12,357 72	0 00
	15 Apr 05	-1,150,000 00	1,142,273 44	-1,154,631 16	-12,357 72	0 00	0 00	-12,357 72	0 00
19 Apr 05 20 Apr 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-125,000 00	125,576 17	-125,503 39	72 78	0 00	0 00	72 78	0 00
	15 Apr 05	-125,000 00	125,576 17	-125,503 39	72 78	0 00	0 00	72 78	0 00
26 Apr 05 28 Apr 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-5,000 00	5,008 20	-5,020 14	-11 94	0 00	0 00	-11 94	0 00
	15 Apr 05	-5,000 00	5,008 20	-5,020 14	-11 94	0 00	0 00	-11 94	0 00
18 Apr 05 19 Apr 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-750,000 00	753,515 63	-753,020 33	495 30	0 00	0 00	495 30	0 00
	15 Apr 05	-750,000 00	753,515 63	-753,020 33	495 30	0 00	0 00	495 30	0 00
14 Nov 05 15 Nov 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-3,305,000 00	3,271,691 80	-3,318,309 57	-46,617 77	0 00	0 00	-46,617 77	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	15 Apr 05	-3,305,000 00	3,271,691 80	-3,318,309 57	-46,617 77	0 00	0 00	-46,617 77	0 00
08 Jun 05 13 Jun 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-250,000 00	250,693 36	-251,006 77	-313 41	0 00	0 00	-313 41	0 00
	15 Apr 05	-250,000 00	250,693 36	-251,006 77	-313 41	0 00	0 00	-313 41	0 00
15 Jun 05 20 Jun 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-430,000 00	430,246 65	-431,731 65	-1,485 00	0 00	0 00	-1,485 00	0 00
	15 Apr 05	-430,000 00	430,246 65	-431,731 65	-1,485 00	0 00	0 00	-1,485 00	0 00
09 Jun 05 10 Jun 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-390,000 00	390,670 31	-391,570 57	-900 26	0 00	0 00	-900 26	0 00
	15 Apr 05	-390,000 00	390,670 31	-391,570 57	-900 26	0 00	0 00	-900 26	0 00
15 Apr 05 18 Apr 05	UNITED STATES TREAS NTS N/A 3 75% DUE 03-31-2007 BEO SEDOL B06ZTC3	-6,405,000 00	6,431,020 31	-6,399,364 98	31,655 33	0 00	0 00	31,655 33	0 00
	28 Mar 05	-480,000 00	481,950 00	-478,718 90	3,231 10	0 00	0 00	3,231 10	0 00
	30 Mar 05	-2,550,000 00	2,560,359 37	-2,545,136 31	15,223 06	0 00	0 00	15,223 06	0 00
	01 Apr 05	-1,800,000 00	1,807,312 50	-1,799,156 25	8,156 25	0 00	0 00	8,156 25	0 00
	06 Apr 05	-1,575,000 00	1,581,398 44	-1,576,353 52	5,044 92	0 00	0 00	5,044 92	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
01 Feb 05 02 Feb 05	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-2,170,000 00	2,145,587 50	-2,158,437 11	-12,849 61	0 00	0 00	-12,849 61	0 00
	12 Nov 04	-2,170,000 00	2,145,587 50	-2,158,437 11	-12,849 61	0 00	0 00	-12,849 61	0 00
02 Mar 05 02 Mar 05	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-100,000 00	98,500 00	-98,874 24	-374 24	0 00	0 00	-374 24	0 00
	01 Feb 05	-100,000 00	98,500 00	-98,874 24	-374 24	0 00	0 00	-374 24	0 00
20 Jan 05 21 Jan 05	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-340,000 00	336,347 66	-338,188 30	-1,840 64	0 00	0 00	-1,840 64	0 00
	12 Nov 04	-340,000 00	336,347 66	-338,188 30	-1,840 64	0 00	0 00	-1,840 64	0 00
30 Mar 05 31 Mar 05	UNITED STATES TREAS NTS NT 2 5% DUE 09-30-2006 REG SEDOL B032D58	-2,170,000 00	2,131,334 22	-2,145,196 83	-13,862 61	0 00	0 00	-13,862 61	0 00
	01 Feb 05	-2,070,000 00	2,033,116 05	-2,046,696 79	-13,580 74	0 00	0 00	-13,580 74	0 00
	02 Mar 05	-100,000 00	98,218 17	-98,500 04	-281 87	0 00	0 00	-281 87	0 00
04 Aug 05 05 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-960,000 00	948,600 00	-949,449 00	-849 00	0 00	0 00	-849 00	0 00
	03 Aug 05	-915,000 00	904,134 38	-904,941 19	-806 81	0 00	0 00	-806 81	0 00
	04 Aug 05	-45,000 00	44,465 62	-44,507 81	-42 19	0 00	0 00	-42 19	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
12 Aug 05 17 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-280,000 00	276,357 81	-277,188 28	-830 47	0 00	0 00	-830 47	0 00
	12 Aug 05	-280,000 00	276,357 81	-277,188 28	-830 47	0 00	0 00	-830 47	0 00
20 Jul 05 25 Jul 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-240,000 00	238,378 13	-238,947 37	-569 24	0 00	0 00	-569 24	0 00
	15 Jul 05	-240,000 00	238,378 13	-238,947 37	-569 24	0 00	0 00	-569 24	0 00
29 Jul 05 01 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-810,000 00	802,026 56	-803,882 55	-1,855 99	0 00	0 00	-1,855 99	0 00
	18 Jul 05	-380,000 00	376,259 37	-377,662 24	-1,402 87	0 00	0 00	-1,402 87	0 00
	26 Jul 05	-30,000 00	29,704 69	-29,751 56	-46 87	0 00	0 00	-46 87	0 00
	27 Jul 05	-400,000 00	396,062 50	-396,468 75	-406 25	0 00	0 00	-406 25	0 00
02 Aug 05 03 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-915,000 00	903,562 50	-904,037 89	-475 39	0 00	0 00	-475 39	0 00
	29 Jul 05	-30,000 00	29,625 00	-29,723 44	-98 44	0 00	0 00	-98 44	0 00
	02 Aug 05	-485,000 00	478,937 50	-479,126 95	-189 45	0 00	0 00	-189 45	0 00
	02 Aug 05	-400,000 00	395,000 00	-395,187 50	-187 50	0 00	0 00	-187 50	0 00
10 Aug 05 15 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-500,000 00	491,585 12	-492,104 06	-518 94	0 00	0 00	-518 94	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	09 Aug 05	-400,000 00	393,268 10	-393,687 50	-419 40	0 00	0 00	-419 40	0 00
	10 Aug 05	-100,000 00	98,317 02	-98,416 56	-99 54	0 00	0 00	-99 54	0 00
20 Jul 05 25 Jul 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-100,000 00	99,402 34	-99,455 44	-53 10	0 00	0 00	-53 10	0 00
	15 Jul 05	-40,000 00	39,760 94	-39,824 56	-63 62	0 00	0 00	-63 62	0 00
	18 Jul 05	-60,000 00	59,641 40	-59,630 88	10 52	0 00	0 00	10 52	0 00
10 Aug 05 11 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-410,000 00	403,529 69	-404,900 21	-1,370 52	0 00	0 00	-1,370 52	0 00
	08 Aug 05	-250,000 00	246,054 69	-245,908 20	146 49	0 00	0 00	146 49	0 00
	09 Aug 05	-160,000 00	157,475 00	-158,992 01	-1,517 01	0 00	0 00	-1,517 01	0 00
03 Aug 05 04 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-915,000 00	904,992 19	-903,511 42	1,480 77	0 00	0 00	1,480 77	0 00
	02 Aug 05	-915,000 00	904,992 19	-903,511 42	1,480 77	0 00	0 00	1,480 77	0 00
12 Aug 05 15 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-310,000 00	306,900 00	-305,894 69	1,005 31	0 00	0 00	1,005 31	0 00
	11 Aug 05	-310,000 00	306,900 00	-305,894 69	1,005 31	0 00	0 00	1,005 31	0 00
15 Aug 05 16 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-310,000 00	306,221 87	-306,277 96	-56 09	0 00	0 00	-56 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	12 Aug 05	-30,000 00	29,634 37	-29,698 74	-64 37	0 00	0 00	-64 37	0 00
	15 Aug 05	-280,000 00	276,587 50	-276,579 22	8 28	0 00	0 00	8 28	0 00
19 Jul 05 22 Jul 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-160,000 00	158,812 50	-159,600 00	-787 50	0 00	0 00	-787 50	0 00
	14 Jul 05	-160,000 00	158,812 50	-159,600 00	-787 50	0 00	0 00	-787 50	0 00
09 Aug 05 10 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-160,000 00	159,000 00	-157,462 35	1,537 65	0 00	0 00	1,537 65	0 00
	05 Aug 05	-160,000 00	159,000 00	-157,462 35	1,537 65	0 00	0 00	1,537 65	0 00
19 Jul 05 22 Jul 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-160,000 00	159,143 75	-159,507 59	-363 84	0 00	0 00	-363 84	0 00
	14 Jul 05	-40,000 00	39,785 94	-39,900 00	-114 06	0 00	0 00	-114 06	0 00
	14 Jul 05	-100,000 00	99,464 84	-99,695 31	-230 47	0 00	0 00	-230 47	0 00
	15 Jul 05	-20,000 00	19,892 97	-19,912 28	-19 31	0 00	0 00	-19 31	0 00
31 Aug 05 01 Sep 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-30,000 00	29,991 80	-29,633 49	358 31	0 00	0 00	358 31	0 00
	15 Aug 05	-30,000 00	29,991 80	-29,633 49	358 31	0 00	0 00	358 31	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
05 Aug 05 08 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-960,000 00	944,850 00	-948,455 19	-3,605 19	0 00	0 00	-3,605 19	0 00
	04 Aug 05	-960,000 00	944,850 00	-948,455 19	-3,605 19	0 00	0 00	-3,605 19	0 00
11 Aug 05 12 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-810,000 00	799,368 75	-798,469 86	898 89	0 00	0 00	898 89	0 00
	10 Aug 05	-310,000 00	305,931 25	-305,091 32	839 93	0 00	0 00	839 93	0 00
	11 Aug 05	-500,000 00	493,437 50	-493,378 54	58 96	0 00	0 00	58 96	0 00
05 Aug 05 10 Aug 05	UNITED STATES TREAS NTS NT 3 875% DUE 07-15-2010 REG SEDOL B0DKSJ1	-800,000 00	787,156 25	-787,311 78	-155 53	0 00	0 00	-155 53	0 00
	05 Aug 05	-800,000 00	787,156 25	-787,311 78	-155 53	0 00	0 00	-155 53	0 00
15 Sep 05 19 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-40,000 00	40,089 62	-40,093 75	-4 13	0 00	0 00	-4 13	0 00
	15 Sep 05	-40,000 00	40,089 62	-40,093 75	-4 13	0 00	0 00	-4 13	0 00
20 Oct 05 24 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-320,000 00	314,500 00	-314,121 40	378 60	0 00	0 00	378 60	0 00
	14 Oct 05	-180,000 00	176,906 25	-176,709 38	196 87	0 00	0 00	196 87	0 00
	17 Oct 05	-140,000 00	137,593 75	-137,412 02	181 73	0 00	0 00	181 73	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
26 Aug 05 29 Aug 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-140,000 00	140,787 50	-139,885 15	902 35	0 00	0 00	902 35	0 00
	17 Aug 05	-140,000 00	140,787 50	-139,885 15	902 35	0 00	0 00	902 35	0 00
07 Sep 05 08 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-160,000 00	161,525 00	-163,013 28	-1,488 28	0 00	0 00	-1,488 28	0 00
	31 Aug 05	-5,000 00	5,047 66	-5,082 81	-35 15	0 00	0 00	-35 15	0 00
	31 Aug 05	-155,000 00	156,477 34	-157,930 47	-1,453 13	0 00	0 00	-1,453 13	0 00
08 Sep 05 09 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-300,000 00	302,437 50	-304,968 75	-2,531 25	0 00	0 00	-2,531 25	0 00
	31 Aug 05	-300,000 00	302,437 50	-304,968 75	-2,531 25	0 00	0 00	-2,531 25	0 00
12 Oct 05 14 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-390,000 00	384,012 89	-385,793 76	-1,780 87	0 00	0 00	-1,780 87	0 00
	07 Oct 05	-155,000 00	152,620 51	-153,364 07	-743 56	0 00	0 00	-743 56	0 00
	11 Oct 05	-160,000 00	157,543 75	-158,437 50	-893 75	0 00	0 00	-893 75	0 00
	12 Oct 05	-75,000 00	73,848 63	-73,992 19	-143 56	0 00	0 00	-143 56	0 00
14 Sep 05 19 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-20,000 00	20,147 61	-20,137 50	10 11	0 00	0 00	10 11	0 00
	14 Sep 05	-20,000 00	20,147 61	-20,137 50	10 11	0 00	0 00	10 11	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
13 Oct 05 17 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-75,000 00	73,622 67	-73,640 63	-17 96	0 00	0 00	-17 96	0 00
	13 Oct 05	-75,000 00	73,622 67	-73,640 63	-17 96	0 00	0 00	-17 96	0 00
26 Oct 05 27 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-325,000 00	316,705 68	-316,824 22	-118 54	0 00	0 00	-118 54	0 00
	26 Oct 05	-325,000 00	316,705 68	-316,824 22	-118 54	0 00	0 00	-118 54	0 00
25 Aug 05 26 Aug 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-355,000 00	357,496 09	-355,999 61	1,496 48	0 00	0 00	1,496 48	0 00
	16 Aug 05	-300,000 00	302,109 37	-301,007 81	1,101 56	0 00	0 00	1,101 56	0 00
	17 Aug 05	-10,000 00	10,070 31	-9,991 80	78 51	0 00	0 00	78 51	0 00
	17 Aug 05	-45,000 00	45,316 41	-45,000 00	316 41	0 00	0 00	316 41	0 00
26 Sep 05 27 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-25,000 00	24,929 69	-25,027 34	-97 65	0 00	0 00	-97 65	0 00
	23 Sep 05	-25,000 00	24,929 69	-25,027 34	-97 65	0 00	0 00	-97 65	0 00
03 Oct 05 05 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-110,000 00	108,741 02	-109,436 70	-695 68	0 00	0 00	-695 68	0 00
	30 Sep 05	-110,000 00	108,741 02	-109,436 70	-695 68	0 00	0 00	-695 68	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
09 Nov 05 15 Nov 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-125,000 00	121,440 25	-121,166 99	273 26	0 00	0 00	273 26	0 00
	07 Nov 05	-125,000 00	121,440 25	-121,166 99	273 26	0 00	0 00	273 26	0 00
30 Aug 05 31 Aug 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-725,000 00	732,136 72	-727,169 71	4,967 01	0 00	0 00	4,967 01	0 00
	17 Aug 05	-70,000 00	70,689 06	-69,942 58	746 48	0 00	0 00	746 48	0 00
	17 Aug 05	-25,000 00	25,246 10	-24,949 22	296 88	0 00	0 00	296 88	0 00
	18 Aug 05	-200,000 00	201,968 75	-200,493 30	1,475 45	0 00	0 00	1,475 45	0 00
	18 Aug 05	-35,000 00	35,344 53	-35,032 81	311 72	0 00	0 00	311 72	0.00
	19 Aug 05	-230,000 00	232,264 06	-230,555 71	1,708 35	0 00	0 00	1,708 35	0 00
	24 Aug 05	-20,000 00	20,196 87	-20,118 75	78 12	0 00	0 00	78 12	0 00
	24 Aug 05	-135,000 00	136,328 91	-135,949 22	379 69	0 00	0 00	379 69	0 00
	30 Aug 05	-10,000 00	10,098 44	-10,128 12	-29 68	0 00	0 00	-29 68	0 00
08 Nov 05 09 Nov 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-80,000 00	78,050 00	-77,556 84	493 16	0 00	0 00	493 16	0 00
	07 Nov 05	-65,000 00	63,415 62	-63,006 84	408 78	0 00	0 00	408 78	0 00
	07 Nov 05	-15,000 00	14,634 38	-14,550 00	84 38	0 00	0 00	84 38	0 00
10 Nov 05 14 Nov 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-230,000 00	223,998 44	-223,521 87	476 57	0 00	0 00	476 57	0 00
	09 Nov 05	-130,000 00	126,607 81	-126,506 25	101 56	0 00	0 00	101 56	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	10 Nov 05	-100,000 00	97,390 63	-97,015 62	375 01	0 00	0 00	375 01	0 00
13 Sep 05 16 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-40,000 00	40,365 63	-40,346 10	19 53	0 00	0 00	19 53	0 00
	07 Sep 05	-25,000 00	25,228 52	-25,203 13	25 39	0 00	0 00	25 39	0 00
	08 Sep 05	-15,000 00	15,137 11	-15,142 97	-5 86	0 00	0 00	-5 86	0 00
12 Sep 05 13 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-390,000 00	392,193 75	-395,143 75	-2,950 00	0 00	0 00	-2,950 00	0 00
	02 Sep 05	-110,000 00	110,618 75	-112,131 25	-1,512 50	0 00	0 00	-1,512 50	0 00
	07 Sep 05	-20,000 00	20,112 50	-20,196 88	-84 38	0 00	0 00	-84 38	0 00
	07 Sep 05	-10,000 00	10,056 25	-10,081 25	-25 00	0 00	0 00	-25 00	0 00
	07 Sep 05	-250,000 00	251,406 25	-252,734 37	-1,328 12	0 00	0 00	-1,328 12	0 00
23 Sep 05 27 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-300,000 00	300,054 43	-300,328 13	-273 70	0 00	0 00	-273 70	0 00
	23 Sep 05	-300,000 00	300,054 43	-300,328 13	-273 70	0 00	0 00	-273 70	0 00
03 Oct 05 05 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-310,000 00	306,451 95	-308,412 53	-1,960 58	0 00	0 00	-1,960 58	0 00
	30 Sep 05	-310,000 00	306,451 95	-308,412 53	-1,960 58	0 00	0 00	-1,960 58	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
23 Sep 05 28 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-150,000 00	150,556 64	-150,983 37	-426 73	0 00	0 00	-426 73	0 00
	22 Sep 05	-110,000 00	110,408 20	-110,939 62	-531 42	0 00	0 00	-531 42	0 00
	23 Sep 05	-40,000 00	40,148 44	-40,043 75	104 69	0 00	0 00	104 69	0 00
27 Sep 05 28 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-25,000 00	24,936 52	-25,027 34	-90 82	0 00	0 00	-90 82	0 00
	23 Sep 05	-25,000 00	24,936 52	-25,027 34	-90 82	0 00	0 00	-90 82	0 00
24 Oct 05 27 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-400,000 00	395,171 88	-393,734 38	1,437 50	0 00	0 00	1,437 50	0 00
	24 Oct 05	-400,000 00	395,171 88	-393,734 38	1,437 50	0 00	0 00	1,437 50	0 00
09 Sep 05 12 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-555,000 00	560,983 59	-564,220 31	-3,236 72	0 00	0 00	-3,236 72	0 00
	31 Aug 05	-545,000 00	550,875 78	-554,026 56	-3,150 78	0 00	0 00	-3,150 78	0 00
	02 Sep 05	-10,000 00	10,107 81	-10,193 75	-85 94	0 00	0 00	-85 94	0 00
06 Sep 05 07 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-45,000 00	45,717 19	-45,850 78	-133 59	0 00	0 00	-133 59	0 00
	31 Aug 05	-45,000 00	45,717 19	-45,850 78	-133 59	0 00	0 00	-133 59	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
14 Sep 05 15 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-330,000 00	332,996 35	-333,075 78	-79 43	0 00	0 00	-79 43	0 00
	08 Sep 05	-225,000 00	227,042 97	-227,144 53	-101 56	0 00	0 00	-101 56	0 00
	09 Sep 05	-45,000 00	45,408 59	-45,506 25	-97 66	0 00	0 00	-97 66	0 00
	14 Sep 05	-40,000 00	40,363 19	-40,275 00	88 19	0 00	0 00	88 19	0 00
	14 Sep 05	-20,000 00	20,181 60	-20,150 00	31 60	0 00	0 00	31 60	0 00
04 Nov 05 07 Nov 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-460,000 00	445,912 50	-445,481 26	431 24	0 00	0 00	431 24	0 00
	04 Nov 05	-330,000 00	319,893 75	-319,584 38	309 37	0 00	0 00	309 37	0 00
	04 Nov 05	-130,000 00	126,018 75	-125,896 88	121 87	0 00	0 00	121 87	0 00
14 Sep 05 15 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-60,000 00	60,412 50	-60,571 88	-159 38	0 00	0 00	-159 38	0 00
	08 Sep 05	-60,000 00	60,412 50	-60,571 88	-159 38	0 00	0 00	-159 38	0 00
30 Sep 05 03 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-755,000 00	750,281 25	-753,047 66	-2,766 41	0 00	0 00	-2,766 41	0 00
	23 Sep 05	-60,000 00	59,625 00	-60,065 63	-440 63	0 00	0 00	-440 63	0 00
	26 Sep 05	-70,000 00	69,562 50	-69,814 06	-251 56	0 00	0 00	-251 56	0 00
	26 Sep 05	-100,000 00	99,375 00	-99,796 88	-421 88	0 00	0 00	-421 88	0 00
	26 Sep 05	-50,000 00	49,687 50	-49,882 81	-195 31	0 00	0 00	-195 31	0 00
	26 Sep 05	-300,000 00	298,125 00	-299,062 50	-937 50	0 00	0 00	-937 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	29 Sep 05	-175,000 00	173,906 25	-174,425 78	-519 53	0 00	0 00	-519 53	0 00
10 Nov 05 14 Nov 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-100,000 00	97,271 40	-97,160 94	110 46	0 00	0 00	110 46	0 00
	07 Nov 05	-40,000 00	38,908 56	-38,773 44	135 12	0 00	0 00	135 12	0 00
	09 Nov 05	-60,000 00	58,362 84	-58,387 50	-24 66	0 00	0 00	-24 66	0 00
22 Sep 05 27 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-140,000 00	140,727 34	-141,195 88	-468 54	0 00	0 00	-468 54	0 00
	22 Sep 05	-140,000 00	140,727 34	-141,195 88	-468 54	0 00	0 00	-468 54	0 00
31 Aug 05 01 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-575,000 00	585,960 94	-583,402 20	2,558 74	0 00	0 00	2,558 74	0 00
	30 Aug 05	-55,000 00	56,048 44	-55,704 69	343 75	0 00	0 00	343 75	0 00
	30 Aug 05	-320,000 00	326,100 00	-323,916 26	2,183 74	0 00	0 00	2,183 74	0 00
	31 Aug 05	-200,000 00	203,812 50	-203,781 25	31 25	0 00	0 00	31 25	0 00
21 Oct 05 24 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-140,000 00	138,490 62	-137,412 01	1,078 61	0 00	0 00	1,078 61	0 00
	17 Oct 05	-140,000 00	138,490 62	-137,412 01	1,078 61	0 00	0 00	1,078 61	0 00
13 Sep 05 14 Sep 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-140,000 00	141,268 75	-141,137 50	131 25	0 00	0 00	131 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	07 Sep 05	-140,000 00	141,268 75	-141,137 50	131 25	0 00	0 00	131 25	0 00
11 Oct 05 14 Oct 05	UNITED STATES TREAS NTS NT 4 25% DUE 08-15-2015 REG SEDOL B0H1P22	-225,000 00	222,653 32	-222,744 28	-90 96	0 00	0 00	-90 96	0 00
	07 Oct 05	-150,000 00	148,435 55	-148,435 55	0 00	0 00	0 00	0 00	0 00
	07 Oct 05	-35,000 00	34,634 96	-34,630 60	4 36	0 00	0 00	4 36	0 00
	07 Oct 05	-40,000 00	39,582 81	-39,678 13	-95 32	0 00	0 00	-95 32	0 00
06 Jan 05 07 Jan 05	UNITED STATES TREAS NTS NT 4 25% DUE 11-15-2014 REG SEDOL B03ZBB9	-350,000 00	349,617 19	-349,238 91	378 28	0 00	0 00	378 28	0 00
	05 Jan 05	-210,000 00	209,770 31	-209,457 66	312 65	0 00	0 00	312 65	0 00
	06 Jan 05	-140,000 00	139,846 88	-139,781 25	65 63	0 00	0 00	65 63	0 00
28 Jan 05 31 Jan 05	UNITED STATES TREAS NTS NT 4 25% DUE 11-15-2014 REG SEDOL B03ZBB9	-850,000 00	855,710 94	-856,912 74	-1,201 80	0 00	0 00	-1,201 80	0 00
	21 Jan 05	-55,000 00	55,369 53	-55,386 72	-17 19	0 00	0 00	-17 19	0 00
	25 Jan 05	-550,000 00	553,695 32	-555,328 12	-1,632 80	0 00	0 00	-1,632 80	0 00
	26 Jan 05	-245,000 00	246,646 09	-246,197 90	448 19	0 00	0 00	448 19	0 00
05 Jan 05 06 Jan 05	UNITED STATES TREAS NTS NT 4 25% DUE 11-15-2014 REG SEDOL B03ZBB9	-210,000 00	209,475 00	-209,868 75	-393 75	0 00	0 00	-393 75	0 00
	03 Jan 05	-210,000 00	209,475 00	-209,868 75	-393 75	0 00	0 00	-393 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
28 Nov 05 29 Nov 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-85,000 00	85,153 26	-84,674 61	478 65	0 00	0 00	478 65	0 00
	14 Nov 05	-85,000 00	85,153 26	-84,674 61	478 65	0 00	0 00	478 65	0 00
21 Nov 05 22 Nov 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-275,000 00	275,042 97	-274,274 08	768 89	0 00	0 00	768 89	0 00
	08 Nov 05	-275,000 00	275,042 97	-274,274 08	768 89	0 00	0 00	768 89	0 00
20 Dec 05 21 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-3,115,000 00	3,113,053 13	-3,116,276 09	-3,222 96	0 00	0 00	-3,222 96	0 00
	14 Dec 05	-3,115,000 00	3,113,053 13	-3,116,276 09	-3,222 96	0 00	0 00	-3,222 96	0 00
18 Nov 05 21 Nov 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-390,000 00	389,573 44	-388,970 51	602 93	0 00	0 00	602 93	0 00
	08 Nov 05	-390,000 00	389,573 44	-388,970 51	602 93	0 00	0 00	602 93	0 00
22 Nov 05 30 Nov 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-455,000 00	455,769 77	-453,418 64	2,351 13	0 00	0 00	2,351 13	0 00
	08 Nov 05	-135,000 00	135,228 39	-134,643 64	584 75	0 00	0 00	584 75	0 00
	14 Nov 05	-245,000 00	245,414 49	-244,062 11	1,352 38	0 00	0 00	1,352 38	0 00
	14 Nov 05	-75,000 00	75,126 89	-74,712 89	414 00	0 00	0 00	414 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Dec 05 11 Jan 06	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-1,615,000 00	1,616,284 75	-1,613,626 88	2,657 87	0 00	0 00	2,657 87	0 00
	20 Dec 05	-1,615,000 00	1,616,284 75	-1,613,626 88	2,657 87	0 00	0 00	2,657 87	0 00
29 Dec 05 30 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-3,115,000 00	3,117,433 59	-3,114,283 25	3,150 34	0 00	0 00	3,150 34	0 00
	20 Dec 05	-1,500,000 00	1,501,171 87	-1,498,724 65	2,447 22	0 00	0 00	2,447 22	0 00
	29 Dec 05	-115,000 00	115,089 85	-115,089 85	0 00	0 00	0 00	0 00	0 00
	29 Dec 05	-1,500,000 00	1,501,171 87	-1,500,468 75	703 12	0 00	0 00	703 12	0 00
16 Dec 05 21 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-360,000 00	360,238 68	-360,147 48	91 20	0 00	0 00	91 20	0 00
	14 Dec 05	-360,000 00	360,238 68	-360,147 48	91 20	0 00	0 00	91 20	0 00
06 Dec 05 09 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-645,000 00	644,571 68	-642,530 86	2,040 82	0 00	0 00	2,040 82	0 00
	14 Nov 05	-645,000 00	644,571 68	-642,530 86	2,040 82	0 00	0 00	2,040 82	0 00
14 Dec 05 15 Dec 05	UNITED STATES TREAS NTS T-NOTE 4 375% DUE 11-15-2008 REG SEDOL B0P1NJ7	-3,475,000 00	3,476,628 91	-3,469,609 37	7,019 54	0 00	0 00	7,019 54	0 00
	14 Nov 05	-755,000 00	755,353 91	-752,109 76	3,244 15	0 00	0 00	3,244 15	0 00
	18 Nov 05	-1,300,000 00	1,300,609 37	-1,298,679 69	1,929 68	0 00	0 00	1,929 68	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	30 Nov 05	-645,000 00	645,302 35	-644,546 48	755 87	0 00	0 00	755 87	0 00
	30 Nov 05	-775,000 00	775,363 28	-774,273 44	1,089 84	0 00	0 00	1,089 84	0 00
29 Apr 05 02 May 05	UNITED STATES TREAS NTS T-NT 3 375% DUE 02-15-2008 REG SEDOL B066NC4	-75,000 00	74,437 50	-74,092 97	344 53	0 00	0 00	344 53	0 00
	06 Apr 05	-30,000 00	29,775 00	-29,613 28	161 72	0 00	0 00	161 72	0 00
	13 Apr 05	-45,000 00	44,662 50	-44,479 69	182 81	0 00	0 00	182 81	0 00
28 Apr 05 29 Apr 05	UNITED STATES TREAS NTS T-NT 3 375% DUE 02-15-2008 REG SEDOL B066NC4	-205,000 00	203,494 53	-202,051 56	1,442 97	0 00	0 00	1,442 97	0 00
	01 Apr 05	-145,000 00	143,935 16	-142,825 00	1,110 16	0 00	0 00	1,110 16	0 00
	06 Apr 05	-60,000 00	59,559 37	-59,226 56	332 81	0 00	0 00	332 81	0 00
26 Apr 05 28 Apr 05	UNITED STATES TREAS NTS T-NT 3 375% DUE 02-15-2008 REG SEDOL B066NC4	-55,000 00	54,450 00	-54,175 00	275 00	0 00	0 00	275 00	0 00
	01 Apr 05	-55,000 00	54,450 00	-54,175 00	275 00	0 00	0 00	275 00	0 00
12 May 05 13 May 05	UNITED STATES TREAS NTS T-NT 3 375% DUE 02-15-2008 REG SEDOL B066NC4	-50,000 00	49,548 83	-49,421 87	126 96	0 00	0 00	126 96	0 00
	13 Apr 05	-50,000 00	49,548 83	-49,421 87	126 96	0 00	0 00	126 96	0 00
11 Mar 05 14 Mar 05	US TREAS BDS 10 375 DUE 11-15-2012/11-15-2007 REG SEDOL 2923688	-720,000 00	837,225 00	-851,258 71	-14,033 71	0 00	0 00	-14,033 71	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	27 Jan 05	-720,000 00	837,225 00	-851,258 71	-14,033 71	0 00	0 00	-14,033 71	0 00
27 Jan 05 28 Jan 05	US TREAS BDS 10 375 DUE 11-15-2012/11-15-2007 REG SEDOL 2923688	-720,000 00	852,300 00	-853,026 72	-726 72	0 00	0 00	-726 72	0 00
	19 Jan 05	-720,000 00	852,300 00	-853,026 72	-726 72	0 00	0 00	-726 72	0 00
19 Jan 05 20 Jan 05	US TREAS BDS 10 375 DUE 11-15-2012/11-15-2007 REG SEDOL 2923688	-480,000 00	568,725 00	-613,275 00	0 00	-44,550 00	0 00	0 00	-44,550 00
	12 Dec 03	-480,000 00	568,725 00	-613,275 00	0 00	-44,550 00	0 00	0 00	-44,550 00
19 Jan 05 20 Jan 05	US TREAS BDS 10 375 DUE 11-15-2012/11-15-2007 REG SEDOL 2923688	-720,000 00	854,100 00	-899,787 50	-16,437 50	-29,250 00	0 00	-16,437 50	-29,250 00
	12 Dec 03	-320,000 00	379,600 00	-408,850 00	0 00	-29,250 00	0 00	0 00	-29,250 00
	13 Aug 04	-400,000 00	474,500 00	-490,937 50	-16,437 50	0 00	0 00	-16,437 50	0 00
06 Jan 05 07 Jan 05	US TREAS BDS 12 15/8/2013 USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808	-350,000 00	449,781 50	-461,671 95	-11,890 45	0 00	0 00	-11,890 45	0 00
	13 Aug 04	-195,000 00	250,592 55	-259,228 12	-8,635 57	0 00	0 00	-8,635 57	0 00
	05 Nov 04	-155,000 00	199,188 95	-202,443 83	-3,254 88	0 00	0 00	-3,254 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
11 Feb 05 16 Feb 05	US TREAS BDS 12 15/8/2013 USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808	-110,000 00	140,490 63	-143,669 81	-3,179 18	0 00	0 00	-3,179 18	0 00
	05 Nov 04	-110,000 00	140,490 63	-143,669 81	-3,179 18	0 00	0 00	-3,179 18	0 00
25 Jan 05 26 Jan 05	US TREAS BDS 12 15/8/2013 USD1000 12 DUE08-15-2013/08-15-2008 REG SEDOL 2921808	-135,000 00	173,010 94	-176,322 05	-3,311 11	0 00	0 00	-3,311 11	0 00
	05 Nov 04	-135,000 00	173,010 94	-176,322 05	-3,311 11	0 00	0 00	-3,311 11	0 00
23 Sep 05 28 Sep 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-40,000 00	45,165 63	-45,885 94	-720 31	0 00	0 00	-720 31	0 00
	09 Sep 05	-10,000 00	11,291 41	-11,514 06	-222 65	0 00	0 00	-222 65	0 00
	09 Sep 05	-15,000 00	16,937 11	-17,266 41	-329 30	0 00	0 00	-329 30	0 00
	12 Sep 05	-10,000 00	11,291 41	-11,403 13	-111 72	0 00	0 00	-111 72	0 00
	14 Sep 05	-5,000 00	5,645 70	-5,702 34	-56 64	0 00	0 00	-56 64	0 00
19 Apr 05 20 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-120,000 00	135,075 00	-131,775 00	3,300 00	0 00	0 00	3,300 00	0 00
	14 Apr 05	-120,000 00	135,075 00	-131,775 00	3,300 00	0 00	0 00	3,300 00	0 00
10 Jun 05 13 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	17,531 25	-16,769 53	761 72	0 00	0 00	761 72	0 00
	05 May 05	-15,000 00	17,531 25	-16,769 53	761 72	0 00	0 00	761 72	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
04 Apr 05 06 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,425 00	-16,423 76	1 24	0 00	0 00	1 24	0 00
	04 Apr 05	-15,000 00	16,425 00	-16,423 76	1 24	0 00	0 00	1 24	0 00
04 Apr 05 05 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	32,850 00	-32,885 67	-35 67	0 00	0 00	-35 67	0 00
	01 Apr 05	-30,000 00	32,850 00	-32,885 67	-35 67	0 00	0 00	-35 67	0 00
14 Jun 05 15 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	34,575 00	-33,539 07	1,035 93	0 00	0 00	1,035 93	0 00
	05 May 05	-30,000 00	34,575 00	-33,539 07	1,035 93	0 00	0 00	1,035 93	0 00
26 Jan 05 27 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-55,000 00	60,869 53	-60,889 96	-20 43	0 00	0 00	-20 43	0 00
	19 Jan 05	-55,000 00	60,869 53	-60,889 96	-20 43	0 00	0 00	-20 43	0 00
02 Jun 05 03 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	52,875 00	-49,962 31	2,912 69	0 00	0 00	2,912 69	0 00
	15 Apr 05	-45,000 00	52,875 00	-49,962 31	2,912 69	0 00	0 00	2,912 69	0 00
25 Apr 05 26 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,834 57	-16,471 88	362 69	0 00	0 00	362 69	0 00
	14 Apr 05	-15,000 00	16,834 57	-16,471 88	362 69	0 00	0 00	362 69	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
31 Mar 05 01 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	32,737 50	-32,699 69	37 81	0 00	0 00	37 81	0 00
	30 Mar 05	-5,000 00	5,456 25	-5,425 00	31 25	0 00	0 00	31 25	0 00
	31 Mar 05	-25,000 00	27,281 25	-27,274 69	6 56	0 00	0 00	6 56	0 00
01 Apr 05 04 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	32,887 50	-32,638 53	248 97	0 00	0 00	248 97	0 00
	31 Mar 05	-25,000 00	27,406 25	-27,183 59	222 66	0 00	0 00	222 66	0 00
	31 Mar 05	-5,000 00	5,481 25	-5,454 94	26 31	0 00	0 00	26 31	0 00
09 Aug 05 10 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-185,000 00	207,257 81	-206,523 54	734 27	0 00	0 00	734 27	0 00
	08 Aug 05	-185,000 00	207,257 81	-206,523 54	734 27	0 00	0 00	734 27	0 00
21 Sep 05 22 Sep 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-210,000 00	238,776 56	-237,976 48	800 08	0 00	0 00	800 08	0 00
	11 Aug 05	-155,000 00	176,239 84	-174,713 20	1,526 64	0 00	0 00	1,526 64	0 00
	01 Sep 05	-15,000 00	17,055 47	-17,472 66	-417 19	0 00	0 00	-417 19	0 00
	07 Sep 05	-10,000 00	11,370 31	-11,445 31	-75 00	0 00	0 00	-75 00	0 00
	07 Sep 05	-30,000 00	34,110 94	-34,345 31	-234 37	0 00	0 00	-234 37	0 00
07 Jan 05 10 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-100,000 00	108,265 63	-106,296 87	1,968 76	0 00	0 00	1,968 76	0 00
	03 Dec 04	-100,000 00	108,265 63	-106,296 87	1,968 76	0 00	0 00	1,968 76	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
19 Jan 05 20 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-780,000 00	863,606 25	-861,094 50	2,511 75	0 00	0 00	2,511 75	0 00
	18 Jan 05	-780,000 00	863,606 25	-861,094 50	2,511 75	0 00	0 00	2,511 75	0 00
15 Mar 05 16 Mar 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	32,442 19	-33,232 81	-790 62	0 00	0 00	-790 62	0 00
	17 Feb 05	-5,000 00	5,407 03	-5,631 25	-224 22	0 00	0 00	-224 22	0 00
	22 Feb 05	-25,000 00	27,035 16	-27,601 56	-566 40	0 00	0 00	-566 40	0 00
08 Aug 05 09 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-185,000 00	206,535 16	-208,741 61	-2,206 45	0 00	0 00	-2,206 45	0 00
	04 Aug 05	-120,000 00	133,968 75	-135,500 99	-1,532 24	0 00	0 00	-1,532 24	0 00
	04 Aug 05	-45,000 00	50,238 28	-50,681 25	-442 97	0 00	0 00	-442 97	0 00
	04 Aug 05	-20,000 00	22,328 13	-22,559 37	-231 24	0 00	0 00	-231 24	0 00
15 Jun 05 16 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	51,693 75	-51,690 57	3 18	0 00	0 00	3 18	0 00
	15 Jun 05	-45,000 00	51,693 75	-51,690 57	3 18	0 00	0 00	3 18	0 00
14 Apr 05 15 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-230,000 00	252,928 12	-252,923 08	5 04	0 00	0 00	5 04	0 00
	13 Apr 05	-15,000 00	16,495 31	-16,536 38	-41 07	0 00	0 00	-41 07	0 00
	14 Apr 05	-215,000 00	236,432 81	-236,386 70	46 11	0 00	0 00	46 11	0 00
16 Jun 05 17 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	51,975 00	-51,965 07	9 93	0 00	0 00	9 93	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	16 Jun 05	-45,000 00	51,975 00	-51,965 07	9 93	0 00	0 00	9 93	0 00
05 Apr 05 06 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,396 88	-16,423 76	-26 88	0 00	0 00	-26 88	0 00
	04 Apr 05	-15,000 00	16,396 88	-16,423 76	-26 88	0 00	0 00	-26 88	0 00
07 Jun 05 10 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-95,000 00	112,426 56	-106,207 04	6,219 52	0 00	0 00	6,219 52	0 00
	05 May 05	-95,000 00	112,426 56	-106,207 04	6,219 52	0 00	0 00	6,219 52	0 00
06 Apr 05 07 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,425 00	-16,395 70	29 30	0 00	0 00	29 30	0 00
	05 Apr 05	-15,000 00	16,425 00	-16,395 70	29 30	0 00	0 00	29 30	0 00
11 Apr 05 12 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,443 75	-16,348 85	94 90	0 00	0 00	94 90	0 00
	08 Apr 05	-15,000 00	16,443 75	-16,348 85	94 90	0 00	0 00	94 90	0 00
01 Jun 05 02 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-40,000 00	46,800 00	-44,410 94	2,389 06	0 00	0 00	2,389 06	0 00
	15 Apr 05	-40,000 00	46,800 00	-44,410 94	2,389 06	0 00	0 00	2,389 06	0 00
17 Nov 05 18 Nov 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-10,000 00	11,003 13	-10,931 25	71 88	0 00	0 00	71 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	15 Nov 05	-10,000 00	11,003 13	-10,931 25	71 88	0 00	0 00	71 88	0 00
25 Oct 05 28 Oct 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-70,000 00	77,448 44	-78,855 47	-1,407 03	0 00	0 00	-1,407 03	0 00
	23 Sep 05	-40,000 00	44,256 25	-45,200 00	-943 75	0 00	0 00	-943 75	0 00
	29 Sep 05	-25,000 00	27,660 16	-28,125 00	-464 84	0 00	0 00	-464 84	0 00
	19 Oct 05	-5,000 00	5,532 03	-5,530 47	1 56	0 00	0 00	1 56	0 00
13 May 05 18 May 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-85,000 00	96,461 72	-93,287 50	3,174 22	0 00	0 00	3,174 22	0 00
	14 Apr 05	-85,000 00	96,461 72	-93,287 50	3,174 22	0 00	0 00	3,174 22	0 00
11 Aug 05 12 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-185,000 00	208,558 59	-207,073 39	1,485 20	0 00	0 00	1,485 20	0 00
	10 Aug 05	-185,000 00	208,558 59	-207,073 39	1,485 20	0 00	0 00	1,485 20	0 00
11 Mar 05 16 Mar 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-25,000 00	27,062 50	-28,148 44	-1,085 94	0 00	0 00	-1,085 94	0 00
	16 Feb 05	-25,000 00	27,062 50	-28,148 44	-1,085 94	0 00	0 00	-1,085 94	0 00
18 Jan 05 19 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-780,000 00	861,168 75	-830,803 12	30,365 63	0 00	0 00	30,365 63	0 00
	03 Dec 04	-480,000 00	529,950 00	-510,225 00	19,725 00	0 00	0 00	19,725 00	0 00
	06 Dec 04	-300,000 00	331,218 75	-320,578 12	10,640 63	0 00	0 00	10,640 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
10 Aug 05 11 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-185,000 00	207,084 38	-207,246 25	-161 87	0 00	0 00	-161 87	0 00
	09 Aug 05	-185,000 00	207,084 38	-207,246 25	-161 87	0 00	0 00	-161 87	0 00
21 Jul 05 26 Jul 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-25,000 00	28,375 00	-28,664 06	-289 06	0 00	0 00	-289 06	0 00
	14 Jul 05	-25,000 00	28,375 00	-28,664 06	-289 06	0 00	0 00	-289 06	0 00
09 Jun 05 10 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-20,000 00	23,500 00	-22,359 37	1,140 63	0 00	0 00	1,140 63	0 00
	05 May 05	-20,000 00	23,500 00	-22,359 37	1,140 63	0 00	0 00	1,140 63	0 00
07 Apr 05 08 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,279 69	-16,423 85	-144 16	0 00	0 00	-144 16	0 00
	06 Apr 05	-15,000 00	16,279 69	-16,423 85	-144 16	0 00	0 00	-144 16	0 00
04 Jan 05 05 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-165,000 00	176,682 00	-173,711 95	2,970 05	0 00	0 00	2,970 05	0 00
	30 Nov 04	-165,000 00	176,682 00	-173,711 95	2,970 05	0 00	0 00	2,970 05	0 00
15 Mar 05 16 Mar 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-35,000 00	37,903 91	-39,418 75	-1,514 84	0 00	0 00	-1,514 84	0 00
	17 Feb 05	-35,000 00	37,903 91	-39,418 75	-1,514 84	0 00	0 00	-1,514 84	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
05 Jan 05 06 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-270,000 00	289,743 75	-285,476 20	4,267 55	0 00	0 00	4,267 55	0 00
	30 Nov 04	-150,000 00	160,968 75	-157,919 95	3,048 80	0 00	0 00	3,048 80	0 00
	03 Dec 04	-120,000 00	128,775 00	-127,556 25	1,218 75	0 00	0 00	1,218 75	0 00
08 Nov 05 10 Nov 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	49,113 28	-48,931 25	182 03	0 00	0 00	182 03	0 00
	01 Nov 05	-35,000 00	38,199 22	-38,117 19	82 03	0 00	0 00	82 03	0 00
	03 Nov 05	-10,000 00	10,914 06	-10,814 06	100 00	0 00	0 00	100 00	0 00
25 Jan 05 26 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-455,000 00	507,325 00	-503,725 99	3,599 01	0 00	0 00	3,599 01	0 00
	19 Jan 05	-455,000 00	507,325 00	-503,725 99	3,599 01	0 00	0 00	3,599 01	0 00
13 Apr 05 14 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,537 50	-16,442 65	94 85	0 00	0 00	94 85	0 00
	11 Apr 05	-15,000 00	16,537 50	-16,442 65	94 85	0 00	0 00	94 85	0 00
31 Mar 05 01 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-20,000 00	21,759 38	-21,700 00	59 38	0 00	0 00	59 38	0 00
	30 Mar 05	-20,000 00	21,759 38	-21,700 00	59 38	0 00	0 00	59 38	0 00
19 May 05 20 May 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	51,482 81	-49,770 70	1,712 11	0 00	0 00	1,712 11	0 00
	14 Apr 05	-15,000 00	17,160 94	-16,462 50	698 44	0 00	0 00	698 44	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	15 Apr 05	-30,000 00	34,321 87	-33,308 20	1,013 67	0 00	0 00	1,013 67	0 00
25 Jan 05 26 Jan 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-270,000 00	301,556 25	-298,914 33	2,641 92	0 00	0 00	2,641 92	0 00
	19 Jan 05	-270,000 00	301,556 25	-298,914 33	2,641 92	0 00	0 00	2,641 92	0 00
20 Dec 05 21 Dec 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-20,000 00	22,159 38	-22,062 50	96 88	0 00	0 00	96 88	0 00
	01 Dec 05	-20,000 00	22,159 38	-22,062 50	96 88	0 00	0 00	96 88	0 00
16 Nov 05 17 Nov 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-130,000 00	143,040 62	-142,113 29	927 33	0 00	0 00	927 33	0 00
	15 Nov 05	-85,000 00	93,526 56	-92,915 63	610 93	0 00	0 00	610 93	0 00
	15 Nov 05	-45,000 00	49,514 06	-49,197 66	316 40	0 00	0 00	316 40	0 00
14 Jun 05 15 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	51,553 13	-51,018 75	534 38	0 00	0 00	534 38	0 00
	05 May 05	-30,000 00	34,368 75	-33,539 06	829 69	0 00	0 00	829 69	0 00
	10 Jun 05	-15,000 00	17,184 38	-17,479 69	-295 31	0 00	0 00	-295 31	0 00
19 Apr 05 22 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	33,785 16	-32,943 75	841 41	0 00	0 00	841 41	0 00
	14 Apr 05	-30,000 00	33,785 16	-32,943 75	841 41	0 00	0 00	841 41	0 00
04 May 05 06 May 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-60,000 00	66,815 63	-65,878 12	937 51	0 00	0 00	937 51	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
	14 Apr 05	-15,000 00	16,703 91	-16,462 50	241 41	0 00	0 00	241 41	0 00
	14 Apr 05	-45,000 00	50,111 72	-49,415 62	696 10	0 00	0 00	696 10	0 00
16 Feb 05 18 Feb 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-20,000 00	22,575 78	-22,518 75	57 03	0 00	0 00	57 03	0 00
	16 Feb 05	-20,000 00	22,575 78	-22,518 75	57 03	0 00	0 00	57 03	0 00
15 Jun 05 20 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-45,000 00	51,314 06	-51,549 79	-235 73	0 00	0 00	-235 73	0 00
	14 Jun 05	-45,000 00	51,314 06	-51,549 79	-235 73	0 00	0 00	-235 73	0 00
06 Jun 05 09 Jun 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-70,000 00	82,304 69	-78,227 54	4,077 15	0 00	0 00	4,077 15	0 00
	15 Apr 05	-35,000 00	41,152 35	-38,859 57	2,292 78	0 00	0 00	2,292 78	0 00
	19 Apr 05	-30,000 00	35,273 43	-33,778 13	1,495 30	0 00	0 00	1,495 30	0 00
	05 May 05	-5,000 00	5,878 91	-5,589 84	289 07	0 00	0 00	289 07	0 00
16 Aug 05 17 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-30,000 00	34,406 25	-33,815 46	590 79	0 00	0 00	590 79	0 00
	11 Aug 05	-30,000 00	34,406 25	-33,815 46	590 79	0 00	0 00	590 79	0 00
08 Apr 05 11 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,350 00	-16,276 35	73 65	0 00	0 00	73 65	0 00
	07 Apr 05	-15,000 00	16,350 00	-16,276 35	73 65	0 00	0 00	73 65	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
04 Aug 05 05 Aug 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-140,000 00	158,112 50	-159,803 03	-1,690 53	0 00	0 00	-1,690 53	0 00
	14 Jul 05	-25,000 00	28,234 37	-28,601 56	-367 19	0 00	0 00	-367 19	0 00
	14 Jul 05	-25,000 00	28,234 38	-28,601 56	-367 18	0 00	0 00	-367 18	0 00
	14 Jul 05	-5,000 00	5,646 88	-5,727 34	-80 46	0 00	0 00	-80 46	0 00
	14 Jul 05	-30,000 00	33,881 25	-34,378 13	-496 88	0 00	0 00	-496 88	0 00
	14 Jul 05	-20,000 00	22,587 50	-22,881 25	-293 75	0 00	0 00	-293 75	0 00
	21 Jul 05	-15,000 00	16,940 62	-17,029 69	-89 07	0 00	0 00	-89 07	0 00
	04 Aug 05	-20,000 00	22,587 50	-22,583 50	4 00	0 00	0 00	4 00	0 00
15 Apr 05 19 Apr 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-20,000 00	22,284 38	-21,982 72	301 66	0 00	0 00	301 66	0 00
	14 Apr 05	-15,000 00	16,713 29	-16,492 09	221 20	0 00	0 00	221 20	0 00
	14 Apr 05	-5,000 00	5,571 09	-5,490 63	80 46	0 00	0 00	80 46	0 00
20 Dec 05 21 Dec 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-15,000 00	16,551 56	-16,418 75	132 81	0 00	0 00	132 81	0 00
	01 Dec 05	-5,000 00	5,517 19	-5,515 63	1 56	0 00	0 00	1 56	0 00
	05 Dec 05	-10,000 00	11,034 37	-10,903 12	131 25	0 00	0 00	131 25	0 00
13 May 05 18 May 05	US TREAS BDS 5 375 DUE 02-15-2031 BEO SEDOL 2724610	-25,000 00	28,371 09	-27,437 50	933 59	0 00	0 00	933 59	0 00
	14 Apr 05	-25,000 00	28,371 09	-27,437 50	933 59	0 00	0 00	933 59	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Dec 05 30 Dec 05	US TREAS BDS 8 1/2 15/2/2020 USD1000 8 5DUE 02-15-2020 REG SEDOL 2924034	-225,000 00	316,678 71	-321,117 19	-4,438 48	0 00	0 00	-4,438 48	0 00
	04 May 05	-225,000 00	316,678 71	-321,117 19	-4,438 48	0 00	0 00	-4,438 48	0 00
29 Dec 05 30 Dec 05	US TREAS BDS 8 3/4 15/8/2020 USD1000 8 75 DUE 08-15-2020 REG SEDOL 2917205	-375,000 00	541,406 25	-547,957 03	-6,550 78	0 00	0 00	-6,550 78	0 00
	12 Sep 05	-225,000 00	324,843 75	-330,152 34	-5,308 59	0 00	0 00	-5,308 59	0 00
	16 Sep 05	-150,000 00	216,562 50	-217,804 69	-1,242 19	0 00	0 00	-1,242 19	0 00
08 Nov 05 14 Nov 05	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG SEDOL 2933223	-80,000 00	93,078 12	-97,537 50	-4,459 38	0 00	0 00	-4,459 38	0 00
	08 Sep 05	-80,000 00	93,078 12	-97,537 50	-4,459 38	0 00	0 00	-4,459 38	0 00
28 Nov 05 29 Nov 05	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG SEDOL 2933223	-25,000 00	29,561 52	-30,480 47	-918 95	0 00	0 00	-918 95	0 00
	08 Sep 05	-25,000 00	29,561 52	-30,480 47	-918 95	0 00	0 00	-918 95	0 00
15 Dec 05 16 Dec 05	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG SEDOL 2933223	-1,170,000 00	1,377,492 19	-1,421,808 39	-44,316 20	0 00	0 00	-44,316 20	0 00
	08 Sep 05	-175,000 00	206,035 16	-213,007 81	-6,972 65	0 00	0 00	-6,972 65	0 00
	08 Sep 05	-45,000 00	52,980 47	-54,864 84	-1,884 37	0 00	0 00	-1,884 37	0 00
	09 Sep 05	-325,000 00	382,636 71	-397,058 59	-14,421 88	0 00	0 00	-14,421 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
	14 Sep 05	-290,000 00	341,429 69	-352,304 69	-10,875 00	0 00	0 00	-10,875 00	0 00
	14 Sep 05	-35,000 00	41,207 03	-42,509 96	-1,302 93	0 00	0 00	-1,302 93	0 00
	15 Sep 05	-300,000 00	353,203 13	-362,062 50	-8,859 37	0 00	0 00	-8,859 37	0 00
29 Dec 05 30 Dec 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-1,410,000 00	1,918,591 41	-1,885,852 29	2,035 64	30,703 48	0 00	2,035 64	30,703 48
	06 May 04	-205,000 00	278,944 14	-267,396 87	0 00	11,547 27	0 00	0 00	11,547 27
	10 Jun 04	-325,000 00	442,228 52	-418,687 75	0 00	23,540 77	0 00	0 00	23,540 77
	29 Sep 04	-355,000 00	483,049 61	-487,434 17	0 00	-4,384 56	0 00	0 00	-4,384 56
	04 Jan 05	-200,000 00	272,140 62	-271,250 00	890 62	0 00	0 00	890 62	0 00
	05 Jan 05	-325,000 00	442,228 52	-441,083 50	1,145 02	0 00	0 00	1,145 02	0 00
27 Jun 05 28 Jun 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-65,000 00	92,233 98	-86,371 29	0 00	5,862 69	0 00	0 00	5,862 69
	27 Apr 04	-65,000 00	92,233 98	-86,371 29	0 00	5,862 69	0 00	0 00	5,862 69
14 Oct 05 18 Oct 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-10,000 00	13,437 89	-13,287 89	0 00	150 00	0 00	0 00	150 00
	27 Apr 04	-10,000 00	13,437 89	-13,287 89	0 00	150 00	0 00	0 00	150 00
03 May 05 04 May 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-935,000 00	1,292,388 11	-1,243,729 10	0 00	48,659 01	0 00	0 00	48,659 01
	14 Apr 04	-90,000 00	124,400 99	-119,714 06	0 00	4,686 93	0 00	0 00	4,686 93
	15 Apr 04	-260,000 00	359,380 66	-346,673 44	0 00	12,707 22	0 00	0 00	12,707 22
	27 Apr 04	-585,000 00	808,606 46	-777,341 60	0 00	31,264 86	0 00	0 00	31,264 86

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
02 Nov 05 07 Nov 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-160,000 00	212,712 50	-212,606 25	0 00	106 25	0 00	0 00	106 25
	27 Apr 04	-160,000 00	212,712 50	-212,606 25	0 00	106 25	0 00	0 00	106 25
02 Nov 05 07 Nov 05	US TREAS BDS USD1000 8 125 DUE 08-15-2019 REG SEDOL 2916934	-100,000 00	132,914 06	-130,559 58	0 00	2,354 48	0 00	0 00	2,354 48
	27 Apr 04	-5,000 00	6,645 70	-6,643 95	0 00	1 75	0 00	0 00	1 75
	06 May 04	-95,000 00	126,268 36	-123,915 63	0 00	2,352 73	0 00	0 00	2,352 73
10 Aug 05 11 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-1,250,000 00	1,244,335 94	-1,244,505 18	-169 24	0 00	0 00	-169 24	0 00
	09 Aug 05	-1,250,000 00	1,244,335 94	-1,244,505 18	-169 24	0 00	0 00	-169 24	0 00
17 Aug 05 22 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-260,000 00	259,157 03	-259,181 40	-24 37	0 00	0 00	-24 37	0 00
	17 Aug 05	-260,000 00	259,157 03	-259,181 40	-24 37	0 00	0 00	-24 37	0 00
03 Aug 05 04 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-500,000 00	498,632 81	-499,257 81	-625 00	0 00	0 00	-625 00	0 00
	28 Jul 05	-500,000 00	498,632 81	-499,257 81	-625 00	0 00	0 00	-625 00	0 00
12 Aug 05 15 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-590,000 00	588,340 63	-587,748 25	592 38	0 00	0 00	592 38	0 00
	11 Aug 05	-590,000 00	588,340 63	-587,748 25	592 38	0 00	0 00	592 38	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government bonds								
	United States								
12 Aug 05 15 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-660,000 00	657,847 26	-657,481 10	366 16	0 00	0 00	366 16	0 00
	11 Aug 05	-660,000 00	657,847 26	-657,481 10	366 16	0 00	0 00	366 16	0 00
15 Aug 05 16 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-590,000 00	587,971 87	-588,325 97	-354 10	0 00	0 00	-354 10	0 00
	12 Aug 05	-590,000 00	587,971 87	-588,325 97	-354 10	0 00	0 00	-354 10	0 00
17 Aug 05 18 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-450,000 00	448,593 75	-448,864 47	-270 72	0 00	0 00	-270 72	0 00
	16 Aug 05	-450,000 00	448,593 75	-448,864 47	-270 72	0 00	0 00	-270 72	0 00
17 Aug 05 18 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-265,000 00	264,171 88	-264,256 10	-84 22	0 00	0 00	-84 22	0 00
	16 Aug 05	-140,000 00	139,562 50	-139,646 72	-84 22	0 00	0 00	-84 22	0 00
	17 Aug 05	-125,000 00	124,609 38	-124,609 38	0 00	0 00	0 00	0 00	0 00
09 Aug 05 10 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-1,250,000 00	1,244,531 25	-1,248,144 53	-3,613 28	0 00	0 00	-3,613 28	0 00
	28 Jul 05	-1,250,000 00	1,244,531 25	-1,248,144 53	-3,613 28	0 00	0 00	-3,613 28	0 00
18 Aug 05 19 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-265,000 00	264,420 31	-264,399 45	20 86	0 00	0 00	20 86	0 00
	17 Aug 05	-5,000 00	4,989 06	-4,984 26	4 80	0 00	0 00	4 80	0 00
	18 Aug 05	-260,000 00	259,431 25	-259,415 19	16 06	0 00	0 00	16 06	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
11 Aug 05 12 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-1,250,000 00	1,245,312 50	-1,244,306 40	1,006 10	0 00	0 00	1,006 10	0 00
	10 Aug 05	-1,250,000 00	1,245,312 50	-1,244,306 40	1,006 10	0 00	0 00	1,006 10	0 00
16 Aug 05 17 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-590,000 00	588,525 00	-587,957 20	567 80	0 00	0 00	567 80	0 00
	15 Aug 05	-590,000 00	588,525 00	-587,957 20	567 80	0 00	0 00	567 80	0 00
18 Aug 05 23 Aug 05	US TREAS NTS 3 875 DUE 07-31-2007 REG SEDOL B0FLM56	-5,000 00	4,986 13	-4,988 75	-2 62	0 00	0 00	-2 62	0 00
	18 Aug 05	-5,000 00	4,986 13	-4,988 75	-2 62	0 00	0 00	-2 62	0 00
29 Dec 05 30 Dec 05	US TREAS NTS 4 125 DUE 08-15-2008 REG SEDOL B0GHKW6	-620,000 00	616,851 56	-620,909 39	-4,057 83	0 00	0 00	-4,057 83	0 00
	17 Aug 05	-150,000 00	149,238 28	-150,140 63	-902 35	0 00	0 00	-902 35	0 00
	09 Sep 05	-130,000 00	129,339 84	-130,914 06	-1,574 22	0 00	0 00	-1,574 22	0 00
	09 Sep 05	-95,000 00	94,517 58	-95,653 13	-1,135 55	0 00	0 00	-1,135 55	0 00
	09 Sep 05	-25,000 00	24,873 05	-25,171 88	-298 83	0 00	0 00	-298 83	0 00
	04 Oct 05	-115,000 00	114,416 01	-114,784 38	-368 37	0 00	0 00	-368 37	0 00
	31 Oct 05	-105,000 00	104,466 80	-104,245 31	221 49	0 00	0 00	221 49	0 00
15 Sep 05 16 Sep 05	US TREAS NTS 4 875 DUE 02-15-2012 REG SEDOL 2846547	-70,000 00	73,070 70	-73,215 63	-144 93	0 00	0 00	-144 93	0 00
	19 Jul 05	-70,000 00	73,070 70	-73,215 63	-144 93	0 00	0 00	-144 93	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government bonds									
United States									
29 Dec 05 30 Dec 05	US TREAS NTS 6 5 DUE 10-15-2006 REG SEDOL 2942519	-2,325,000 00	2,362,417 97	-2,366,958 98	-4,541 01	0 00	0 00	-4,541 01	0 00
	16 Nov 05	-2,325,000 00	2,362,417 97	-2,366,958 98	-4,541 01	0 00	0 00	-4,541 01	0 00
30 Mar 05 31 Mar 05	US TREAS NTS DTD 00060 2 75 DUE 06-30-2006 REG SEDOL B01PX60	-1,500,000 00	1,483,901 36	-1,493,847 66	-9,946 30	0 00	0 00	-9,946 30	0 00
	06 Jan 05	-1,500,000 00	1,483,901 36	-1,493,847 66	-9,946 30	0 00	0 00	-9,946 30	0 00
08 Jun 05 13 Jun 05	UTD STATES TREAS NTS 3 75 NTS 15/05/2008USD1000 3 75 DUE 05-15-2008 REG SEDOL B089BY9	-25,000 00	25,085 94	-25,062 50	23 44	0 00	0 00	23 44	0 00
	18 May 05	-25,000 00	25,085 94	-25,062 50	23 44	0 00	0 00	23 44	0 00
Total United States			**322,187,789.99**	**-322,275,191.86**	**-101,437.78**	**14,035.91**	**0.00**	**-101,437.78**	**14,035.91**
Government mortgage backed securities									
United States									
11 Aug 05 16 Aug 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES AUG CUSIP 02R050481	-200,000 00	200,054 69	-201,171 88	-1,117 19	0 00	0 00	-1,117 19	0 00
	19 Jul 05	-200,000 00	200,054 69	-201,171 88	-1,117 19	0 00	0 00	-1,117 19	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	-900,000 00	885,656 25	-885,656 25	0 00	0 00	0 00	0 00	0 00
29 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	-2,000,000 00	1,980,312 50	-1,979,609 37	703 13	0 00	0 00	703 13	0 00
	29 Dec 05	-500,000 00	495,078 12	-495,078 12	0 00	0 00	0 00	0 00	0 00
	29 Dec 05	-1,500,000 00	1,485,234 38	-1,484,531 25	703 13	0 00	0 00	703 13	0 00
08 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	-400,000 00	394,375 00	-394,375 00	0 00	0 00	0 00	0 00	0 00
08 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	-500,000 00	493,437 50	-493,437 50	0 00	0 00	0 00	0 00	0 00
08 Dec 05 18 Jan 06	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JAN CUSIP 02R050416	-700,000 00	690,921 88	-690,921 88	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 Jun 05 19 Jul 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JULY CUSIP 02R050473	-100,000 00	100,945 31	-100,945 31	0 00	0 00	0 00	0 00	0 00
	10 Jun 05	-100,000 00	100,945 31	-100,945 31	0 00	0 00	0 00	0 00	0 00
28 Jun 05 19 Jul 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JULY CUSIP 02R050473	-300,000 00	303,046 88	-303,234 38	-187 50	0 00	0 00	-187 50	0 00
	22 Jun 05	-300,000 00	303,046 88	-303,234 38	-187 50	0 00	0 00	-187 50	0 00
22 Jun 05 19 Jul 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JULY CUSIP 02R050473	-300,000 00	303,234 38	-302,203 13	1,031 25	0 00	0 00	1,031 25	0 00
	15 Jun 05	-300,000 00	303,234 38	-302,203 13	1,031 25	0 00	0 00	1,031 25	0 00
13 Jun 05 19 Jul 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES JULY CUSIP 02R050473	-300,000 00	301,875 00	-301,875 00	0 00	0 00	0 00	0 00	0 00
	13 Jun 05	-300,000 00	301,875 00	-301,875 00	0 00	0 00	0 00	0 00	0 00
14 Sep 05 19 Sep 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES SEP CUSIP 02R050499	-200,000 00	200,937 50	-200,929 69	7 81	0 00	0 00	7 81	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Sep 05	-200,000 00	200,937 50	-200,929 69	7 81	0 00	0 00	7 81	0 00
13 Sep 05 19 Sep 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES SEP CUSIP 02R050499	-800,000 00	803,750 00	-797,812 50	5,937 50	0 00	0 00	5,937 50	0 00
	09 Aug 05	-300,000 00	301,406 25	-299,062 50	2,343 75	0 00	0 00	2,343 75	0 00
	09 Aug 05	-500,000 00	502,343 75	-498,750 00	3,593 75	0 00	0 00	3,593 75	0 00
13 Sep 05 21 Sep 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES SEP CUSIP 02R050499	-800,000 00	803,718 75	-802,601 56	1,117 19	0 00	0 00	1,117 19	0 00
	11 Aug 05	-200,000 00	200,929 69	-199,812 50	1,117 19	0 00	0 00	1,117 19	0 00
	13 Sep 05	-600,000 00	602,789 06	-602,789 06	0 00	0 00	0 00	0 00	0 00
14 Sep 05 23 Sep 05	FHLMC 15 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 5 15 YEARS SETTLES SEP CUSIP 02R050499	-200,000 00	200,914 06	-200,914 06	0 00	0 00	0 00	0 00	0 00
	14 Sep 05	-200,000 00	200,914 06	-200,914 06	0 00	0 00	0 00	0 00	0 00
28 Sep 05 13 Oct 05	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0526A0	-700,000 00	701,367 19	-701,367 19	0 00	0 00	0 00	0 00	0 00
	28 Sep 05	-700,000 00	701,367 19	-701,367 19	0 00	0 00	0 00	0 00	0 00
29 Dec 05 30 Dec 05	FHLMC GOLD J0-0813 5 12-01-2020 CUSIP 3128PB3W2	-499,950 00	494,911 44	-493,778 74	1,132 70	0 00	0 00	1,132 70	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Dec 05	-499,950 00	494,911 44	-493,778 74	1,132 70	0 00	0 00	1,132 70	0 00
15 Jul 05 16 Aug 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES AUG CUSIP 02R042488	-300,000 00	296,437 50	-296,437 50	0 00	0 00	0 00	0 00	0 00
15 Jul 05 16 Aug 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES AUG CUSIP 02R042488	-100,000 00	98,773 44	-98,773 44	0 00	0 00	0 00	0 00	0 00
10 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	-500,000 00	481,113 28	-481,121 09	-7 81	0 00	0 00	-7 81	0 00
	10 Nov 05	-200,000 00	192,445 31	-192,453 12	-7 81	0 00	0 00	-7 81	0 00
	10 Nov 05	-300,000 00	288,667 97	-288,667 97	0 00	0 00	0 00	0 00	0 00
10 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	-100,000 00	96,277 34	-96,277 34	0 00	0 00	0 00	0 00	0 00
09 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	-500,000 00	483,515 63	-483,339 84	175 79	0 00	0 00	175 79	0 00
	09 Dec 05	-500,000 00	483,515 63	-483,339 84	175 79	0 00	0 00	175 79	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES DEC CUSIP 02R0424C9	-300,000 00	288,656 25	-288,679 69	-23 44	0 00	0 00	-23 44	0 00
	10 Nov 05	-300,000 00	288,656 25	-288,679 69	-23 44	0 00	0 00	-23 44	0 00
09 Jun 05 19 Jul 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUL SEDOL B01NRH3	-300,000 00	298,171 88	-298,171 88	0 00	0 00	0 00	0 00	0 00
09 Jun 05 19 Jul 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUL SEDOL B01NRH3	-100,000 00	99,460 94	-99,460 94	0 00	0 00	0 00	0 00	0 00
03 Jun 05 16 Jun 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUN SEDOL B01NRF1	-100,000 00	99,703 13	-99,703 13	0 00	0 00	0 00	0 00	0 00
03 Jun 05 16 Jun 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES JUN SEDOL B01NRF1	-300,000 00	298,968 75	-298,968 75	0 00	0 00	0 00	0 00	0 00
22 Apr 05 17 May 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES MAY SEDOL B011T48	-300,000 00	296,273 44	-296,273 44	0 00	0 00	0 00	0 00	0 00
	22 Apr 05	-300,000 00	296,273 44	-296,273 44	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 May 05 17 May 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES MAY SEDOL B011T48	-200,000 00	197,812 50	-197,781 25	31 25	0 00	0 00	31 25	0 00
	10 May 05	-200,000 00	197,812 50	-197,781 25	31 25	0 00	0 00	31 25	0 00
26 Apr 05 17 May 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES MAY SEDOL B011T48	-200,000 00	197,312 50	-197,312 50	0 00	0 00	0 00	0 00	0 00
	26 Apr 05	-200,000 00	197,312 50	-197,312 50	0 00	0 00	0 00	0 00	0 00
10 May 05 17 May 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES MAY SEDOL B011T48	-200,000 00	197,781 25	-197,812 50	-31 25	0 00	0 00	-31 25	0 00
	10 May 05	-200,000 00	197,781 25	-197,812 50	-31 25	0 00	0 00	-31 25	0 00
21 Apr 05 17 May 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES MAY SEDOL B011T48	-100,000 00	98,843 75	-98,843 75	0 00	0 00	0 00	0 00	0 00
	21 Apr 05	-100,000 00	98,843 75	-98,843 75	0 00	0 00	0 00	0 00	0 00
10 Nov 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	-500,000 00	481,562 50	-481,597 66	-35 16	0 00	0 00	-35 16	0 00
	10 Nov 05	-100,000 00	96,312 50	-96,363 28	-50 78	0 00	0 00	-50 78	0 00
	10 Nov 05	-400,000 00	385,250 00	-385,234 38	15 62	0 00	0 00	15 62	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Oct 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	-100,000 00	97,246 09	-97,312 50	-66 41	0 00	0 00	-66 41	0 00
	12 Oct 05	-100,000 00	97,246 09	-97,312 50	-66 41	0 00	0 00	-66 41	0 00
12 Oct 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	-500,000 00	486,601 56	-486,593 75	7 81	0 00	0 00	7 81	0 00
	12 Oct 05	-100,000 00	97,320 31	-97,312 50	7 81	0 00	0 00	7 81	0 00
	12 Oct 05	-400,000 00	389,281 25	-389,281 25	0 00	0 00	0 00	0 00	0 00
12 Oct 05 17 Nov 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES NOV CUSIP 02R0424B1	-300,000 00	291,843 75	-291,937 50	-93 75	0 00	0 00	-93 75	0 00
	12 Oct 05	-300,000 00	291,843 75	-291,937 50	-93 75	0 00	0 00	-93 75	0 00
14 Sep 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	-500,000 00	493,125 00	-493,140 62	-15 62	0 00	0 00	-15 62	0 00
	14 Sep 05	-100,000 00	98,625 00	-98,640 62	-15 62	0 00	0 00	-15 62	0 00
	14 Sep 05	-400,000 00	394,500 00	-394,500 00	0 00	0 00	0 00	0 00	0 00
14 Sep 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	-300,000 00	295,781 25	-295,921 88	-140 63	0 00	0 00	-140 63	0 00
	14 Sep 05	-300,000 00	295,781 25	-295,921 88	-140 63	0 00	0 00	-140 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Sep 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	-100,000 00	98,632 81	-98,640 62	-7 81	0 00	0 00	-7 81	0 00
	14 Sep 05	-100,000 00	98,632 81	-98,640 62	-7 81	0 00	0 00	-7 81	0 00
12 Oct 05 18 Oct 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES OCT CUSIP 02R0424A3	-500,000 00	486,914 06	-486,953 13	-39 07	0 00	0 00	-39 07	0 00
	12 Oct 05	-500,000 00	486,914 06	-486,953 13	-39 07	0 00	0 00	-39 07	0 00
14 Sep 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042498	-500,000 00	493,574 22	-493,515 63	58 59	0 00	0 00	58 59	0 00
	14 Sep 05	-500,000 00	493,574 22	-493,515 63	58 59	0 00	0 00	58 59	0 00
11 Aug 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	-100,000 00	97,835 94	-97,835 94	0 00	0 00	0 00	0 00	0 00
24 Aug 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	-500,000 00	492,421 88	-492,468 75	-46 87	0 00	0 00	-46 87	0 00
	24 Aug 05	-100,000 00	98,484 38	-98,531 25	-46 87	0 00	0 00	-46 87	0 00
	24 Aug 05	-400,000 00	393,937 50	-393,937 50	0 00	0 00	0 00	0 00	0 00
11 Aug 05 19 Sep 05	FHLMC GOLD SINGLE FAMILY 4 5 15 YEARS SETTLES SEP CUSIP 02R042496	-300,000 00	293,437 50	-293,437 50	0 00	0 00	0 00	0 00	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 18 Jan 06	FHLMC GOLD SINGLE FAMILY 4 5% 15 YEARS SETTLES JANUARY CUSIP 02R042413	-100,000 00	96,644 53	-96,664 06	-19 53	0 00	0 00	-19 53	0 00
	09 Dec 05	-100,000 00	96,644 53	-96,664 06	-19 53	0 00	0 00	-19 53	0 00
09 Dec 05 18 Jan 06	FHLMC GOLD SINGLE FAMILY 4 5% 15 YEARS SETTLES JANUARY CUSIP 02R042413	-500,000 00	483,125 00	-483,164 06	-39 06	0 00	0 00	-39 06	0 00
	09 Dec 05	-100,000 00	96,625 00	-96,664 06	-39 06	0 00	0 00	-39 06	0 00
	09 Dec 05	-400,000 00	386,500 00	-386,500 00	0 00	0 00	0 00	0 00	0 00
09 Dec 05 18 Jan 06	FHLMC GOLD SINGLE FAMILY 4 5% 15 YEARS SETTLES JANUARY CUSIP 02R042413	-300,000 00	289,828 12	-289,992 19	-164 07	0 00	0 00	-164 07	0 00
	09 Dec 05	-300,000 00	289,828 12	-289,992 19	-164 07	0 00	0 00	-164 07	0 00
08 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-700,000 00	691,468 75	-690,984 38	484 37	0 00	0 00	484 37	0 00
	08 Dec 05	-300,000 00	296,343 75	-296,296 88	46 87	0 00	0 00	46 87	0 00
	08 Dec 05	-400,000 00	395,125 00	-394,687 50	437 50	0 00	0 00	437 50	0 00
12 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-900,000 00	886,359 38	-886,359 38	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

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

Sales

Fixed income

Government mortgage backed securities

United States

	12 Dec 05	-900,000 00	886,359 38	-886,359 38	0 00	0 00	0 00	0 00	0 00
22 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-1,000,000 00	988,671 88	-987,957 04	714 84	0 00	0 00	714 84	0 00
	21 Nov 05	-300,000 00	296,601 56	-295,886 72	714 84	0 00	0 00	714 84	0 00
	22 Nov 05	-700,000 00	692,070 32	-692,070 32	0 00	0 00	0 00	0 00	0 00
09 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-400,000 00	392,156 25	-392,156 25	0 00	0 00	0 00	0 00	0 00
	09 Nov 05	-400,000 00	392,156 25	-392,156 25	0 00	0 00	0 00	0 00	0 00
08 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-400,000 00	394,687 50	-395,093 75	-406 25	0 00	0 00	-406 25	0 00
	08 Dec 05	-200,000 00	197,343 75	-197,531 25	-187 50	0 00	0 00	-187 50	0 00
	08 Dec 05	-200,000 00	197,343 75	-197,562 50	-218 75	0 00	0 00	-218 75	0 00
22 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-500,000 00	493,359 38	-493,945 31	-585 93	0 00	0 00	-585 93	0 00
	22 Nov 05	-200,000 00	197,343 75	-197,343 75	0 00	0 00	0 00	0 00	0 00
	22 Nov 05	-300,000 00	296,015 63	-296,601 56	-585 93	0 00	0 00	-585 93	0 00
21 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-700,000 00	690,484 38	-690,402 34	82 04	0 00	0 00	82 04	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	21 Nov 05	-700,000 00	690,484 38	-690,402 34	82 04	0 00	0 00	82 04	0 00
08 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-500,000 00	493,828 13	-493,906 25	-78 12	0 00	0 00	-78 12	0 00
	08 Dec 05	-500,000 00	493,828 13	-493,906 25	-78 12	0 00	0 00	-78 12	0 00
07 Dec 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-300,000 00	295,488 28	-296,015 63	-527 35	0 00	0 00	-527 35	0 00
	22 Nov 05	-300,000 00	295,488 28	-296,015 63	-527 35	0 00	0 00	-527 35	0 00
21 Nov 05 15 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES DECEMBER CUSIP 02R0504C2	-700,000 00	690,402 34	-690,484 38	-82 04	0 00	0 00	-82 04	0 00
	21 Nov 05	-700,000 00	690,402 34	-690,484 38	-82 04	0 00	0 00	-82 04	0 00
13 Jun 05 16 Jun 05	FHLMC GOLD SINGLE FAMILY 5% 15 YEARS SETTLES JUNE CUSIP 02R050465	-300,000 00	302,308 59	-303,703 13	-1,394 54	0 00	0 00	-1,394 54	0 00
	07 Jun 05	-300,000 00	302,308 59	-303,703 13	-1,394 54	0 00	0 00	-1,394 54	0 00
11 Apr 05 13 Apr 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES APRIL SEDOL B07X3S0	-600,000 00	585,093 75	-589,546 87	-4,453 12	0 00	0 00	-4,453 12	0 00
	23 Feb 05	-200,000 00	195,031 25	-198,328 12	-3,296 87	0 00	0 00	-3,296 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	14 Mar 05	-400,000 00	390,062 50	-391,218 75	-1,156 25	0 00	0 00	-1,156 25	0 00
06 Dec 05 13 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES DECEMBER CUSIP 02R0506C0	-800,000 00	768,062 50	-762,156 25	5,906 25	0 00	0 00	5,906 25	0 00
	07 Nov 05	-400,000 00	384,031 25	-381,031 25	3,000 00	0 00	0 00	3,000 00	0 00
	07 Nov 05	-400,000 00	384,031 25	-381,125 00	2,906 25	0 00	0 00	2,906 25	0 00
06 Dec 05 13 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES DECEMBER CUSIP 02R0506C0	-400,000 00	383,750 00	-381,203 13	2,546 87	0 00	0 00	2,546 87	0 00
	07 Nov 05	-400,000 00	383,750 00	-381,203 13	2,546 87	0 00	0 00	2,546 87	0 00
06 Dec 05 13 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES DECEMBER CUSIP 02R0506C0	-400,000 00	383,718 75	-381,000 00	2,718 75	0 00	0 00	2,718 75	0 00
	07 Nov 05	-400,000 00	383,718 75	-381,000 00	2,718 75	0 00	0 00	2,718 75	0 00
06 Dec 05 13 Dec 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES DECEMBER CUSIP 02R0506C0	-600,000 00	575,812 50	-571,726 56	4,085 94	0 00	0 00	4,085 94	0 00
	07 Nov 05	-200,000 00	191,937 50	-190,601 56	1,335 94	0 00	0 00	1,335 94	0 00
	07 Nov 05	-400,000 00	383,875 00	-381,125 00	2,750 00	0 00	0 00	2,750 00	0 00
26 Jan 05 10 Feb 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES FEBRUARY CUSIP 02R050622	-200,000 00	199,304 69	-197,921 88	1,382 81	0 00	0 00	1,382 81	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	07 Jan 05	-200,000 00	199,304 69	-197,921 88	1,382 81	0 00	0 00	1,382 81	0 00
29 Dec 05 12 Jan 06	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY CUSIP 02R050614	-1,500,000 00	1,453,593 75	-1,438,757 81	14,835 94	0 00	0 00	14,835 94	0 00
	06 Dec 05	-600,000 00	581,437 50	-575,390 62	6,046 88	0 00	0 00	6,046 88	0 00
	06 Dec 05	-800,000 00	775,250 00	-767,500 00	7,750 00	0 00	0 00	7,750 00	0 00
	06 Dec 05	-100,000 00	96,906 25	-95,867 19	1,039 06	0 00	0 00	1,039 06	0 00
07 Jan 05 13 Jan 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY CUSIP 02R050614	-200,000 00	198,359 38	-196,679 69	1,679 69	0 00	0 00	1,679 69	0 00
	02 Dec 04	-200,000 00	198,359 38	-196,679 69	1,679 69	0 00	0 00	1,679 69	0 00
18 May 05 13 Jun 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JUNE CUSIP 02R050663	-100,000 00	99,054 69	-99,104 69	-50 00	0 00	0 00	-50 00	0 00
	05 May 05	-80,000 00	79,243 75	-79,243 75	0 00	0 00	0 00	0 00	0 00
	18 May 05	-20,000 00	19,810 94	-19,860 94	-50 00	0 00	0 00	-50 00	0 00
17 May 05 13 Jun 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JUNE CUSIP 02R050663	-520,000 00	514,475 00	-515,084 37	-609 37	0 00	0 00	-609 37	0 00
	05 May 05	-520,000 00	514,475 00	-515,084 37	-609 37	0 00	0 00	-609 37	0 00
23 Feb 05 14 Mar 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES MARCH CUSIP 02R050630	-200,000 00	198,750 00	-198,742 19	7 81	0 00	0 00	7 81	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	26 Jan 05	-200,000 00	198,750 00	-198,742 19	7 81	0 00	0 00	7 81	0 00
05 May 05 12 May 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES MAY CUSIP 02R050655	-600,000 00	595,500 00	-583,875 00	11,625 00	0 00	0 00	11,625 00	0 00
	11 Apr 05	-600,000 00	595,500 00	-583,875 00	11,625 00	0 00	0 00	11,625 00	0 00
07 Nov 05 14 Nov 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES NOVEMBER CUSIP 02R0506B2	-600,000 00	572,437 50	-583,921 88	-11,484 38	0 00	0 00	-11,484 38	0 00
	07 Oct 05	-400,000 00	381,625 00	-389,906 25	-8,281 25	0 00	0 00	-8,281 25	0 00
	24 Oct 05	-200,000 00	190,812 50	-194,015 63	-3,203 13	0 00	0 00	-3,203 13	0 00
07 Nov 05 14 Nov 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES NOVEMBER CUSIP 02R0506B2	-800,000 00	763,093 75	-775,828 12	-12,734 37	0 00	0 00	-12,734 37	0 00
	24 Oct 05	-600,000 00	572,320 31	-581,812 50	-9,492 19	0 00	0 00	-9,492 19	0 00
	24 Oct 05	-200,000 00	190,773 44	-194,015 62	-3,242 18	0 00	0 00	-3,242 18	0 00
07 Nov 05 14 Nov 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES NOVEMBER CUSIP 02R0506B2	-400,000 00	381,453 13	-387,250 00	-5,796 87	0 00	0 00	-5,796 87	0 00
	25 Oct 05	-400,000 00	381,453 13	-387,250 00	-5,796 87	0 00	0 00	-5,796 87	0 00
07 Nov 05 14 Nov 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES NOVEMBER CUSIP 02R0506B2	-400,000 00	381,406 25	-387,250 00	-5,843 75	0 00	0 00	-5,843 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	25 Oct 05	-400,000 00	381,406 25	-387,250 00	-5,843 75	0 00	0 00	-5,843 75	0 00
07 Oct 05 13 Oct 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES OCTOBER CUSIP 02R0506A4	-400,000 00	390,296 88	-394,500 00	-4,203 12	0 00	0 00	-4,203 12	0 00
	12 Sep 05	-400,000 00	390,296 88	-394,500 00	-4,203 12	0 00	0 00	-4,203 12	0 00
12 Sep 05 14 Sep 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES SEPTEMBER CUSIP 02R050697	-400,000 00	394,937 50	-391,375 00	3,562 50	0 00	0 00	3,562 50	0 00
	10 Aug 05	-400,000 00	394,937 50	-391,375 00	3,562 50	0 00	0 00	3,562 50	0 00
02 Sep 05 14 Sep 05	FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES SEPTEMBER CUSIP 02R050697	-100,000 00	99,343 75	-97,843 75	1,500 00	0 00	0 00	1,500 00	0 00
	10 Aug 05	-100,000 00	99,343 75	-97,843 75	1,500 00	0 00	0 00	1,500 00	0 00
07 Dec 04 13 Jan 05	FHLMC POOL #G0-8003 6% 07-01-2034 BEO CUSIP 3128MJAD2	-799,999 97	826,249 97	-826,249 97	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-799,999 97	826,249 97	-826,249 97	0 00	0 00	0 00	0 00	0 00
29 Dec 05 30 Dec 05	FHLMC POOL #G1-8089 5% 12-01-2020 BEO SEDOL B0V0MT1	-1,000,000 00	989,921 88	-988,671 88	1,250 00	0 00	0 00	1,250 00	0 00
	22 Nov 05	-1,000,000 00	989,921 88	-988,671 88	1,250 00	0 00	0 00	1,250 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
29 Dec 05 30 Dec 05	FHLMC POOL #J0-0515 5% 11-01-2020 BEO CUSIP 3128PBSC9	-459,951 01	455,315 57	-453,644 65	1,670 92	0 00	0 00	1,670 92	0 00
	21 Nov 05	-459,951 01	455,315 57	-453,644 65	1,670 92	0 00	0 00	1,670 92	0 00
29 Dec 05 30 Dec 05	FHLMC POOL #J0-0555 5% 12-01-2020 BEO CUSIP 3128PBTL8	-700,000 00	692,945 31	-691,468 75	1,476 56	0 00	0 00	1,476 56	0 00
	08 Dec 05	-700,000 00	692,945 31	-691,468 75	1,476 56	0 00	0 00	1,476 56	0 00
29 Dec 05 30 Dec 05	FHLMC POOL #J0-0814 5% 12-01-2020 BEO CUSIP 3128PB3X0	-499,950 00	494,911 44	-493,310 04	1,601 40	0 00	0 00	1,601 40	0 00
	22 Nov 05	-499,950 00	494,911 44	-493,310 04	1,601 40	0 00	0 00	1,601 40	0 00
29 Dec 05 30 Dec 05	FHLMC POOL #J0-2721 5% 11-01-2020 BEO SEDOL B0V0MS0	-900,089 69	891,018 48	-886,447 71	4,570 77	0 00	0 00	4,570 77	0 00
	12 Dec 05	-900,089 69	891,018 48	-886,447 71	4,570 77	0 00	0 00	4,570 77	0 00
01 Feb 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-400,000 00	406,312 50	-405,867 19	445 31	0 00	0 00	445 31	0 00
	12 Jan 05	-300,000 00	304,734 38	-304,406 25	328 13	0 00	0 00	328 13	0 00
	12 Jan 05	-100,000 00	101,578 12	-101,460 94	117 18	0 00	0 00	117 18	0 00
12 Jan 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-200,000 00	202,968 75	-202,937 50	31 25	0 00	0 00	31 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	12 Jan 05	-200,000 00	202,968 75	-202,937 50	31 25	0 00	0 00	31 25	0 00
01 Feb 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-600,000 00	609,468 75	-608,765 62	703 13	0 00	0 00	703 13	0 00
	12 Jan 05	-600,000 00	609,468 75	-608,765 62	703 13	0 00	0 00	703 13	0 00
12 Jan 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-500,000 00	507,421 88	-507,406 25	15 63	0 00	0 00	15 63	0 00
	12 Jan 05	-400,000 00	405,937 50	-405,937 50	0 00	0 00	0 00	0 00	0 00
	12 Jan 05	-100,000 00	101,484 38	-101,468 75	15 63	0 00	0 00	15 63	0 00
01 Feb 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-1,000,000 00	1,015,781 25	-1,014,726 56	1,054 69	0 00	0 00	1,054 69	0 00
	12 Jan 05	-900,000 00	914,203 13	-913,148 44	1,054 69	0 00	0 00	1,054 69	0 00
	01 Feb 05	-100,000 00	101,578 12	-101,578 12	0 00	0 00	0 00	0 00	0 00
09 Feb 05 15 Feb 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F050429	-600,000 00	610,101 56	-610,226 57	-125 01	0 00	0 00	-125 01	0 00
	09 Feb 05	-200,000 00	203,367 19	-203,367 19	0 00	0 00	0 00	0 00	0 00
	09 Feb 05	-400,000 00	406,734 37	-406,859 38	-125 01	0 00	0 00	-125 01	0 00
09 Dec 05 18 Jan 06	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES JANUARY CUSIP 01F050411	-400,000 00	393,812 50	-393,812 50	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 18 Jan 06	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES JANUARY CUSIP 01F050411	-1,300,000 00	1,279,585 94	-1,279,773 44	-187 50	0 00	0 00	-187 50	0 00
	09 Dec 05	-300,000 00	295,289 06	-295,359 37	-70 31	0 00	0 00	-70 31	0 00
	09 Dec 05	-600,000 00	590,578 13	-590,625 00	-46 87	0 00	0 00	-46 87	0 00
	09 Dec 05	-300,000 00	295,289 06	-295,359 38	-70 32	0 00	0 00	-70 32	0 00
	09 Dec 05	-100,000 00	98,429 69	-98,429 69	0 00	0 00	0 00	0 00	0 00
12 Jan 05 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES JANUARY CUSIP 01F050411	-400,000 00	406,671 88	-406,671 87	0 01	0 00	0 00	0 01	0 00
	12 Jan 05	-400,000 00	406,671 88	-406,671 87	0 01	0 00	0 00	0 01	0 00
12 Jan 05 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES JANUARY CUSIP 01F050411	-1,600,000 00	1,626,250 00	-1,627,191 41	-941 41	0 00	0 00	-941 41	0 00
	10 Dec 04	-600,000 00	609,843 75	-610,125 00	-281 25	0 00	0 00	-281 25	0 00
	10 Dec 04	-300,000 00	304,921 88	-305,062 50	-140 62	0 00	0 00	-140 62	0 00
	13 Dec 04	-400,000 00	406,562 50	-407,000 00	-437 50	0 00	0 00	-437 50	0 00
	12 Jan 05	-100,000 00	101,640 62	-101,667 97	-27 35	0 00	0 00	-27 35	0 00
	12 Jan 05	-200,000 00	203,281 25	-203,335 94	-54 69	0 00	0 00	-54 69	0 00
12 Jan 05 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES JANUARY CUSIP 01F050411	-600,000 00	609,890 62	-610,125 00	-234 38	0 00	0 00	-234 38	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	10 Dec 04	-600,000 00	609,890 62	-610,125 00	-234 38	0 00	0 00	-234 38	0 00
09 Feb 05 17 Mar 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES MARCH SEDOL 2337063	-500,000 00	507,500 00	-507,031 25	468 75	0 00	0 00	468 75	0 00
	08 Feb 05	-500,000 00	507,500 00	-507,031 25	468 75	0 00	0 00	468 75	0 00
09 Mar 05 17 Mar 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES MARCH SEDOL 2337063	-500,000 00	501,621 09	-501,718 75	-97 66	0 00	0 00	-97 66	0 00
	09 Mar 05	-500,000 00	501,621 09	-501,718 75	-97 66	0 00	0 00	-97 66	0 00
09 Mar 05 17 Mar 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES MARCH SEDOL 2337063	-600,000 00	601,921 88	-606,617 19	-4,695 31	0 00	0 00	-4,695 31	0 00
	09 Feb 05	-400,000 00	401,281 25	-405,875 00	-4,593 75	0 00	0 00	-4,593 75	0 00
	09 Mar 05	-200,000 00	200,640 63	-200,742 19	-101 56	0 00	0 00	-101 56	0 00
09 Feb 05 17 Mar 05	FNMA 15 YEAR PASS-THROUGHS 5% 15 YEARS SETTLES MARCH SEDOL 2337063	-200,000 00	202,937 50	-202,937 50	0 00	0 00	0 00	0 00	0 00
	09 Feb 05	-200,000 00	202,937 50	-202,937 50	0 00	0 00	0 00	0 00	0 00
14 Apr 05 18 Apr 05	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES APRIL SEDOL B07XF39	-900,000 00	920,707 03	-918,000 00	2,707 03	0 00	0 00	2,707 03	0 00
	14 Mar 05	-900,000 00	920,707 03	-918,000 00	2,707 03	0 00	0 00	2,707 03	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 18 Jan 06	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	-400,000 00	401,250 00	-401,281 25	-31 25	0 00	0 00	-31 25	0 00
	09 Dec 05	-400,000 00	401,250 00	-401,281 25	-31 25	0 00	0 00	-31 25	0 00
09 Dec 05 18 Jan 06	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	-400,000 00	401,203 12	-401,210 94	-7 82	0 00	0 00	-7 82	0 00
	09 Dec 05	-300,000 00	300,902 34	-300,890 63	11 71	0 00	0 00	11 71	0 00
	09 Dec 05	-100,000 00	100,300 78	-100,320 31	-19 53	0 00	0 00	-19 53	0.00
14 Jan 05 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	-69,980 00	72,314 49	-72,314 49	0 00	0 00	0 00	0 00	0 00
	14 Jan 05	-69,980 00	72,314 49	-72,314 49	0 00	0 00	0 00	0 00	0 00
07 Dec 04 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	1,100,000 00	-1,135,921 88	1,135,921 88	0 00	0 00	0 00	0 00	0 00
07 Dec 04 19 Jan 05	FNMA 15 YEAR PASS-THROUGHS 5 5% 15 YEARSSETTLES JANUARY SEDOL 2216463	-1,100,000 00	1,135,921 88	-1,135,921 88	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-100,000 00	103,265 63	-103,265 63	0 00	0 00	0 00	0 00	0 00
	07 Dec 04	-1,000,000 00	1,032,656 25	-1,032,656 25	0 00	0 00	0 00	0 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Apr 05 18 Apr 05	FNMA 15 YEARS SINGLE FAMILY MORTGAGE 6% 15 YEARS SETTLES APRIL SEDOL B07X3V3	-100,000 00	103,312 50	-103,718 75	-406 25	0 00	0 00	-406 25	0 00
	11 Mar 05	-100,000 00	103,312 50	-103,718 75	-406 25	0 00	0 00	-406 25	0 00
13 Sep 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-500,000 00	502,656 25	-502,195 31	460 94	0 00	0 00	460 94	0 00
	19 Aug 05	-100,000 00	100,531 25	-100,070 31	460 94	0 00	0 00	460 94	0 00
	13 Sep 05	-400,000 00	402,125 00	-402,125 00	0 00	0 00	0 00	0 00	0 00
13 Sep 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-400,000 00	402,187 50	-399,750 00	2,437 50	0 00	0 00	2,437 50	0 00
	11 Aug 05	-400,000 00	402,187 50	-399,750 00	2,437 50	0 00	0 00	2,437 50	0 00
11 Aug 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-400,000 00	399,000 00	-399,000 00	0 00	0 00	0 00	0 00	0 00
	10 Aug 05	-400,000 00	399,000 00	-399,000 00	0 00	0 00	0 00	0 00	0 00
13 Sep 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-300,000 00	301,617 19	-300,210 94	1,406 25	0 00	0 00	1,406 25	0 00
	19 Aug 05	-300,000 00	301,617 19	-300,210 94	1,406 25	0 00	0 00	1,406 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
17 Aug 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-500,000 00	499,726 56	-498,695 31	1,031 25	0 00	0 00	1,031 25	0 00
	10 Aug 05	-300,000 00	299,835 94	-299,226 56	609 38	0 00	0 00	609 38	0 00
	10 Aug 05	-200,000 00	199,890 62	-199,468 75	421 87	0 00	0 00	421 87	0 00
13 Sep 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-400,000 00	402,250 00	-399,140 63	3,109 37	0 00	0 00	3,109 37	0 00
	10 Aug 05	-300,000 00	301,687 50	-299,203 13	2,484 37	0 00	0 00	2,484 37	0 00
	11 Aug 05	-100,000 00	100,562 50	-99,937 50	625 00	0 00	0 00	625 00	0 00
17 Aug 05 19 Sep 05	FNMA 15 YEARS SINGLE FAMILY MTG 5 15 YEARS SETTLES SEP CUSIP 01F050494	-100,000 00	99,953 13	-99,750 00	203 13	0 00	0 00	203 13	0 00
	10 Aug 05	-100,000 00	99,953 13	-99,750 00	203 13	0 00	0 00	203 13	0 00
09 Dec 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-500,000 00	502,148 44	-502,046 87	101 57	0 00	0 00	101 57	0 00
	09 Dec 05	-400,000 00	401,718 75	-401,625 00	93 75	0 00	0 00	93 75	0 00
	09 Dec 05	-100,000 00	100,429 69	-100,421 87	7 82	0 00	0 00	7 82	0 00
15 Nov 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-400,000 00	400,562 50	-401,062 51	-500 01	0 00	0 00	-500 01	0 00
	10 Nov 05	-100,000 00	100,140 63	-100,265 63	-125 00	0 00	0 00	-125 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	10 Nov 05	-300,000 00	300,421 87	-300,796 88	-375 01	0 00	0 00	-375 01	0 00
09 Dec 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-1,200,000 00	1,204,875 00	-1,203,187 50	1,687 50	0 00	0 00	1,687 50	0 00
	10 Nov 05	-600,000 00	602,437 50	-601,593 75	843 75	0 00	0 00	843 75	0 00
	10 Nov 05	-600,000 00	602,437 50	-601,593 75	843 75	0 00	0 00	843 75	0 00
10 Nov 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-400,000 00	401,062 50	-401,187 50	-125 00	0 00	0 00	-125 00	0 00
	10 Nov 05	-400,000 00	401,062 50	-401,187 50	-125 00	0 00	0 00	-125 00	0 00
10 Nov 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-300,000 00	300,515 63	-300,828 12	-312 49	0 00	0 00	-312 49	0 00
	10 Nov 05	-100,000 00	100,171 88	-100,296 87	-124 99	0 00	0 00	-124 99	0 00
	10 Nov 05	-200,000 00	200,343 75	-200,531 25	-187 50	0 00	0 00	-187 50	0 00
09 Dec 05 15 Dec 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES DEC SEDOL 2179726	-600,000 00	602,437 50	-602,062 50	375 00	0 00	0 00	375 00	0 00
	10 Nov 05	-300,000 00	301,218 75	-300,796 87	421 88	0 00	0 00	421 88	0 00
	09 Dec 05	-300,000 00	301,218 75	-301,265 63	-46 88	0 00	0 00	-46 88	0 00
10 Nov 05 17 Nov 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5	-1,200,000 00	1,204,500 00	-1,214,250 00	-9,750 00	0 00	0 00	-9,750 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	12 Oct 05	-200,000 00	200,750 00	-202,375 00	-1,625 00	0 00	0 00	-1,625 00	0 00
	12 Oct 05	-1,000,000 00	1,003,750 00	-1,011,875 00	-8,125 00	0 00	0 00	-8,125 00	0 00
10 Nov 05 17 Nov 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5	-500,000 00	502,031 25	-505,937 50	-3,906 25	0 00	0 00	-3,906 25	0 00
	12 Oct 05	-400,000 00	401,625 00	-404,750 00	-3,125 00	0 00	0 00	-3,125 00	0 00
	12 Oct 05	-100,000 00	100,406 25	-101,187 50	-781 25	0 00	0 00	-781 25	0 00
10 Nov 05 17 Nov 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5	-300,000 00	301,125 00	-303,609 38	-2,484 38	0 00	0 00	-2,484 38	0 00
	12 Oct 05	-100,000 00	100,375 00	-101,234 38	-859 38	0 00	0 00	-859 38	0 00
	12 Oct 05	-200,000 00	200,750 00	-202,375 00	-1,625 00	0 00	0 00	-1,625 00	0 00
08 Nov 05 17 Nov 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5	-400,000 00	401,656 25	-404,937 50	-3,281 25	0 00	0 00	-3,281 25	0 00
	12 Oct 05	-400,000 00	401,656 25	-404,937 50	-3,281 25	0 00	0 00	-3,281 25	0 00
10 Nov 05 17 Nov 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5	-600,000 00	602,250 00	-603,875 00	-1,625 00	0 00	0 00	-1,625 00	0 00
	12 Oct 05	-200,000 00	200,750 00	-202,375 00	-1,625 00	0 00	0 00	-1,625 00	0 00
	10 Nov 05	-400,000 00	401,500 00	-401,500 00	0 00	0 00	0 00	0 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

Doris Duke Charitable Foundation

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Oct 05 / 18 Oct 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7	-300,000 00	303,820 31	-305,953 13	-2,132 82	0 00	0 00	-2,132 82	0 00
	13 Sep 05	-300,000 00	303,820 31	-305,953 13	-2,132 82	0 00	0 00	-2,132 82	0 00
12 Oct 05 / 18 Oct 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7	-600,000 00	607,640 63	-611,906 25	-4,265 62	0 00	0 00	-4,265 62	0 00
	13 Sep 05	-600,000 00	607,640 63	-611,906 25	-4,265 62	0 00	0 00	-4,265 62	0 00
12 Oct 05 / 18 Oct 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7	-1,200,000 00	1,215,281 25	-1,223,460 94	-8,179 69	0 00	0 00	-8,179 69	0 00
	13 Sep 05	-600,000 00	607,640 62	-611,718 75	-4,078 13	0 00	0 00	-4,078 13	0 00
	13 Sep 05	-300,000 00	303,820 32	-305,859 38	-2,039 06	0 00	0 00	-2,039 06	0 00
	13 Sep 05	-300,000 00	303,820 31	-305,882 81	-2,062 50	0 00	0 00	-2,062 50	0 00
12 Oct 05 / 18 Oct 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7	-500,000 00	506,601 56	-509,875 00	-3,273 44	0 00	0 00	-3,273 44	0 00
	13 Sep 05	-200,000 00	202,640 62	-203,921 88	-1,281 26	0 00	0 00	-1,281 26	0 00
	13 Sep 05	-300,000 00	303,960 94	-305,953 12	-1,992 18	0 00	0 00	-1,992 18	0 00
13 Sep 05 / 19 Sep 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490	-600,000 00	612,140 62	-610,696 88	1,443 74	0 00	0 00	1,443 74	0 00
	12 Aug 05	-300,000 00	306,070 31	-305,423 44	646 87	0 00	0 00	646 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	17 Aug 05	-300,000 00	306,070 31	-305,273 44	796 87	0 00	0 00	796 87	0 00
13 Sep 05 19 Sep 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490	-300,000 00	306,070 31	-305,341 90	728 41	0 00	0 00	728 41	0 00
	17 Aug 05	-200,000 00	204,046 87	-203,515 62	531 25	0 00	0 00	531 25	0 00
	18 Aug 05	-100,000 00	102,023 44	-101,826 28	197 16	0 00	0 00	197 16	0 00
13 Sep 05 19 Sep 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490	-500,000 00	510,156 25	-508,125 00	2,031 25	0 00	0 00	2,031 25	0 00
	10 Aug 05	-500,000 00	510,156 25	-508,125 00	2,031 25	0 00	0 00	2,031 25	0 00
13 Sep 05 19 Sep 05	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490	-1,200,000 00	1,224,703 13	-1,219,885 94	4,817 19	0 00	0 00	4,817 19	0 00
	10 Aug 05	-300,000 00	306,175 78	-304,875 00	1,300 78	0 00	0 00	1,300 78	0 00
	10 Aug 05	-500,000 00	510,292 97	-508,046 88	2,246 09	0 00	0 00	2,246 09	0 00
	11 Aug 05	-300,000 00	306,175 79	-305,156 25	1,019 54	0 00	0 00	1,019 54	0 00
	12 Aug 05	-100,000 00	102,058 59	-101,807 81	250 78	0 00	0 00	250 78	0 00
10 Feb 05 15 Feb 05	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES FEB CUSIP 01F060428	-100,000 00	104,753 91	-104,750 00	3 91	0 00	0 00	3 91	0 00
	14 Jan 05	-100,000 00	104,753 91	-104,750 00	3 91	0 00	0 00	3 91	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
11 Mar 05 / 17 Mar 05	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES MAR CUSIP 01F060436	-100,000 00	103,890 63	-104,546 88	-656 25	0 00	0 00	-656 25	0 00
	10 Feb 05	-100,000 00	103,890 63	-104,546 88	-656 25	0 00	0 00	-656 25	0 00
07 Jan 05 / 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	-1,200,000 00	1,214,812 50	-1,214,859 37	-46 87	0 00	0 00	-46 87	0 00
	07 Jan 05	-300,000 00	303,703 13	-303,750 00	-46 87	0 00	0 00	-46 87	0 00
	07 Jan 05	-900,000 00	911,109 37	-911,109 37	0 00	0 00	0 00	0 00	0 00
02 Feb 05 / 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	-600,000 00	610,640 63	-610,671 87	-31 24	0 00	0 00	-31 24	0 00
	02 Feb 05	-200,000 00	203,546 88	-203,515 62	31 26	0 00	0 00	31 26	0 00
	02 Feb 05	-400,000 00	407,093 75	-407,156 25	-62 50	0 00	0 00	-62 50	0.00
07 Jan 05 / 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	-400,000 00	405,000 00	-405,000 00	0 00	0 00	0 00	0 00	0 00
07 Jan 05 / 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES FEBRUARY SEDOL 2337803	-900,000 00	911,250 00	-911,250 00	0 00	0 00	0 00	0 00	0 00
12 Dec 05 / 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-700,000 00	687,367 19	-687,367 19	0 00	0 00	0 00	0 00	0 00

STMT155

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Jan 05 18 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-346,100 00	351,994 52	-351,994 52	0 00	0 00	0 00	0 00	0 00
	14 Jan 05	-346,100 00	351,994 52	-351,994 52	0 00	0 00	0 00	0 00	0 00
15 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-700,000 00	690,484 38	-690,484 38	0 00	0 00	0 00	0 00	0 00
07 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-800,000 00	786,500 00	-786,652 35	-152 35	0 00	0 00	-152 35	0 00
	07 Dec 05	-300,000 00	294,937 50	-295,089 85	-152 35	0 00	0 00	-152 35	0 00
	07 Dec 05	-500,000 00	491,562 50	-491,562 50	0 00	0 00	0 00	0 00	0 00
29 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-1,100,000 00	1,090,203 13	-1,090,203 13	0 00	0 00	0 00	0 00	0 00
08 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-600,000 00	591,304 69	-591,304 69	0 00	0 00	0 00	0 00	0 00
07 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-300,000 00	304,429 69	-304,429 69	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	07 Jan 05	-300,000 00	304,429 69	-304,429 69	0 00	0 00	0 00	0 00	0 00
07 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-200,000 00	196,625 00	-196,726 56	-101 56	0 00	0 00	-101 56	0 00
	07 Dec 05	-200,000 00	196,625 00	-196,726 56	-101 56	0 00	0 00	-101 56	0 00
07 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-400,000 00	393,343 75	-393,343 75	0 00	0 00	0 00	0 00	0 00
07 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES JANUARY SEDOL 2186748	-400,000 00	393,375 00	-393,375 00	0 00	0 00	0 00	0 00	0 00
02 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	-900,000 00	913,218 75	-913,312 50	-93 75	0 00	0 00	-93 75	0 00
	02 Feb 05	-600,000 00	608,812 50	-608,906 25	-93 75	0 00	0 00	-93 75	0 00
	02 Feb 05	-300,000 00	304,406 25	-304,406 25	0 00	0 00	0 00	0 00	0 00
02 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	-400,000 00	406,000 00	-406,000 00	0 00	0 00	0 00	0 00	0 00

SJMT155

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
02 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	-1,100,000 00	1,116,242 19	-1,116,242 19	0 00	0 00	0 00	0 00	0 00
08 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MARCH CUSIP 01F052631	-600,000 00	605,554 69	-605,531 25	23 44	0 00	0 00	23 44	0 00
	08 Mar 05	-600,000 00	605,554 69	-605,531 25	23 44	0 00	0 00	23 44	0 00
27 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-1,200,000 00	1,210,125 00	-1,210,125 00	0 00	0 00	0 00	0 00	0 00
08 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-400,000 00	399,562 50	-399,562 50	0 00	0 00	0 00	0 00	0 00
06 May 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-600,000 00	606,234 38	-606,250 01	-15 63	0 00	0 00	-15 63	0 00
	06 May 05	-200,000 00	202,078 13	-202,078 13	0 00	0 00	0 00	0 00	0 00
	06 May 05	-400,000 00	404,156 25	-404,171 88	-15 63	0 00	0 00	-15 63	0 00
08 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-600,000 00	599,015 62	-599,531 25	-515 63	0 00	0 00	-515 63	0 00
	08 Apr 05	-600,000 00	599,015 62	-599,531 25	-515 63	0 00	0 00	-515 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
11 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES MAY CUSIP 01F052656	-900,000 00	898,875 00	-898,875 00	0 00	0 00	0 00	0 00	0 00
05 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-200,000 00	199,875 00	-199,875 00	0 00	0 00	0 00	0 00	0 00
08 Sep 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-1,500,000 00	1,512,246 09	-1,511,472 66	773 43	0 00	0 00	773 43	0 00
	30 Aug 05	-500,000 00	504,082 03	-503,281 25	800 78	0 00	0 00	800 78	0 00
	07 Sep 05	-200,000 00	201,632 81	-201,671 88	-39 07	0 00	0 00	-39 07	0 00
	07 Sep 05	-300,000 00	302,449 22	-302,437 50	11 72	0 00	0 00	11 72	0 00
	08 Sep 05	-500,000 00	504,082 03	-504,082 03	0 00	0 00	0 00	0 00	0 00
08 Sep 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-600,000 00	604,875 00	-604,898 44	-23 44	0 00	0 00	-23 44	0 00
	08 Sep 05	-600,000 00	604,875 00	-604,898 44	-23 44	0 00	0 00	-23 44	0 00
08 Sep 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-200,000 00	201,601 56	-201,601 56	0 00	0 00	0 00	0 00	0 00
	08 Sep 05	-200,000 00	201,601 56	-201,601 56	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-400,000 00	399,734 38	-399,710 94	23 44	0 00	0 00	23 44	0 00
	05 Aug 05	-200,000 00	199,867 19	-199,843 75	23 44	0 00	0 00	23 44	0 00
	05 Aug 05	-200,000 00	199,867 19	-199,867 19	0 00	0 00	0 00	0 00	0 00
19 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-200,000 00	200,781 25	-200,781 25	0 00	0 00	0 00	0 00	0 00
19 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-700,000 00	702,734 38	-702,734 38	0 00	0 00	0 00	0 00	0 00
09 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-300,000 00	299,625 00	-299,625 00	0 00	0 00	0 00	0 00	0 00
09 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-200,000 00	199,820 31	-199,820 31	0 00	0 00	0 00	0 00	0 00
16 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-800,000 00	803,937 50	-803,562 52	374 98	0 00	0 00	374 98	0 00
	12 Aug 05	-300,000 00	301,476 56	-301,101 58	374 98	0 00	0 00	374 98	0 00
	16 Aug 05	-500,000 00	502,460 94	-502,460 94	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
22 Jul 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-900,000 00	903,234 38	-903,234 38	0 00	0 00	0 00	0 00	0 00
31 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-1,200,000 00	1,210,500 00	-1,207,875 00	2,625 00	0 00	0 00	2,625 00	0 00
	30 Aug 05	-500,000 00	504,375 00	-503,281 25	1,093 75	0 00	0 00	1,093 75	0 00
	30 Aug 05	-400,000 00	403,500 00	-402,625 00	875 00	0 00	0 00	875 00	0 00
	30 Aug 05	-300,000 00	302,625 00	-301,968 75	656 25	0 00	0 00	656 25	0 00
19 Aug 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-100,000 00	100,390 63	-100,390 63	0 00	0 00	0 00	0 00	0 00
08 Sep 05 14 Sep 05	FNMA 30 YEAR PASS-THROUGHS 5 5% 30 YEARSSETTLES SEPTEMBER CUSIP 01F052698	-200,000 00	201,671 87	-201,617 19	54 68	0 00	0 00	54 68	0 00
	08 Sep 05	-100,000 00	100,835 94	-100,816 41	19 53	0 00	0 00	19 53	0 00
	08 Sep 05	-100,000 00	100,835 93	-100,800 78	35 15	0 00	0 00	35 15	0 00
18 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-400,000 00	409,062 50	-409,312 50	-250 00	0 00	0 00	-250 00	0 00
	29 Jun 05	-400,000 00	409,062 50	-409,312 50	-250 00	0 00	0 00	-250 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
13 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-500,000 00	511,250 00	-511,859 38	-609 38	0 00	0 00	-609 38	0 00
	29 Jun 05	-400,000 00	409,000 00	-409,531 25	-531 25	0 00	0 00	-531 25	0 00
	29 Jun 05	-100,000 00	102,250 00	-102,328 13	-78 13	0 00	0 00	-78 13	0 00
27 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-600,000 00	613,312 50	-613,382 81	-70 31	0 00	0 00	-70 31	0 00
	27 Jul 05	-600,000 00	613,312 50	-613,382 81	-70 31	0 00	0 00	-70 31	0 00
19 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-100,000 00	102,203 13	-102,328 13	-125 00	0 00	0 00	-125 00	0 00
	29 Jun 05	-100,000 00	102,203 13	-102,328 13	-125 00	0 00	0 00	-125 00	0 00
27 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-400,000 00	408,875 00	-409,179 69	-304 69	0 00	0 00	-304 69	0 00
	29 Jun 05	-200,000 00	204,437 50	-204,648 44	-210 94	0 00	0 00	-210 94	0 00
	21 Jul 05	-200,000 00	204,437 50	-204,531 25	-93 75	0 00	0 00	-93 75	0 00
29 Jun 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-600,000 00	613,875 00	-614,296 88	-421 88	0 00	0 00	-421 88	0 00
	29 Jun 05	-600,000 00	613,875 00	-614,296 88	-421 88	0 00	0 00	-421 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
02 Aug 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-300,000 00	306,292 97	-306,023 44	269 53	0 00	0 00	269 53	0 00
	01 Aug 05	-300,000 00	306,292 97	-306,023 44	269 53	0 00	0 00	269 53	0 00
14 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-600,000 00	614,015 63	-613,968.75	46 88	0 00	0 00	46 88	0 00
	29 Jun 05	-600,000 00	614,015 63	-613,968 75	46 88	0 00	0 00	46 88	0 00
27 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-1,900,000 00	1,942,007 81	-1,944,226 55	-2,218 74	0 00	0 00	-2,218 74	0 00
	29 Jun 05	-900,000 00	919,898 44	-920,953 12	-1,054 68	0 00	0 00	-1,054 68	0 00
	29 Jun 05	-300,000 00	306,632 82	-306,984 37	-351 55	0 00	0 00	-351 55	0 00
	29 Jun 05	-500,000 00	511,054 68	-511,640 62	-585 94	0 00	0 00	-585 94	0 00
	29 Jun 05	-200,000 00	204,421 87	-204,648 44	-226 57	0 00	0 00	-226 57	0 00
02 Aug 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST CUSIP 01F060683	-100,000 00	102,093 75	-102,046 88	46 87	0 00	0 00	46 87	0 00
	01 Aug 05	-100,000 00	102,093 75	-102,046 88	46 87	0 00	0 00	46 87	0 00
06 Jan 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY SEDOL 2333555	-800,000 00	823,250 00	-823,375 00	-125 00	0 00	0 00	-125 00	0 00
	06 Jan 05	-800,000 00	823,250 00	-823,375 00	-125 00	0 00	0 00	-125 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
04 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY SEDOL 2333555	-1,300,000 00	1,343,468 75	-1,338,773 44	4,695 31	0 00	0 00	4,695 31	0 00
	06 Jan 05	-1,000,000 00	1,033,437 50	-1,029,062 50	4,375 00	0 00	0 00	4,375 00	0 00
	10 Jan 05	-100,000 00	103,343 75	-103,015 63	328 12	0 00	0 00	328 12	0 00
	04 Feb 05	-200,000 00	206,687 50	-206,695 31	-7 81	0 00	0 00	-7 81	0 00
04 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY SEDOL 2333555	-100,000 00	103,347 66	-102,906 25	441 41	0 00	0 00	441 41	0 00
	06 Jan 05	-100,000 00	103,347 66	-102,906 25	441 41	0 00	0 00	441 41	0 00
10 Jan 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY SEDOL 2333555	-600,000 00	618,093 75	-617,500 00	593 75	0 00	0 00	593 75	0 00
	06 Jan 05	-400,000 00	412,062 50	-411,687 50	375 00	0 00	0 00	375 00	0 00
	06 Jan 05	-200,000 00	206,031 25	-205,812 50	218 75	0 00	0 00	218 75	0 00
04 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY SEDOL 2333555	-1,200,000 00	1,240,312 50	-1,240,054 69	257 81	0 00	0 00	257 81	0 00
	04 Feb 05	-600,000 00	620,156 25	-620,085 94	70 31	0 00	0 00	70 31	0 00
	04 Feb 05	-600,000 00	620,156 25	-619,968 75	187 50	0 00	0 00	187 50	0 00
06 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	-1,300,000 00	1,340,218 75	-1,343,359 38	-3,140 63	0 00	0 00	-3,140 63	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	07 Dec 04	-1,100,000 00	1,134,031 25	-1,136,953 13	-2,921 88	0 00	0 00	-2,921 88	0 00
	07 Dec 04	-100,000 00	103,093 75	-103,312 50	-218 75	0 00	0 00	-218 75	0 00
	06 Jan 05	-100,000 00	103,093 75	-103,093 75	0 00	0 00	0 00	0 00	0 00
06 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	-1,200,000 00	1,237,312 50	-1,237,203 13	109 37	0 00	0 00	109 37	0 00
	06 Jan 05	-700,000 00	721,765 62	-721,656 25	109 37	0 00	0 00	109 37	0 00
	06 Jan 05	-500,000 00	515,546 88	-515,546 88	0 00	0 00	0 00	0 00	0 00
10 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	-100,000 00	103,183 59	-103,183 59	0 00	0 00	0 00	0 00	0 00
	10 Jan 05	-100,000 00	103,183 59	-103,183 59	0 00	0 00	0 00	0 00	0 00
06 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY SEDOL 2186027	-100,000 00	100,484 38	-100,484 38	0 00	0 00	0 00	0 00	0 00
07 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES MARCH CUSIP 01F060634	-1,300,000 00	1,337,121 09	-1,336,996 09	125 00	0 00	0 00	125 00	0 00
	07 Mar 05	-500,000 00	514,277 34	-514,277 34	0 00	0 00	0 00	0 00	0 00
	07 Mar 05	-800,000 00	822,843 75	-822,718 75	125 00	0 00	0 00	125 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES MARCH CUSIP 01F060634	-1,200,000 00	1,239,093 75	-1,237,500 00	1,593 75	0 00	0 00	1,593 75	0 00
	04 Feb 05	-1,100,000 00	1,135,835 94	-1,134,375 00	1,460 94	0 00	0 00	1,460 94	0 00
	04 Feb 05	-100,000 00	103,257 81	-103,125 00	132 81	0 00	0 00	132 81	0 00
04 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES MARCH CUSIP 01F060634	-800,000 00	825,000 00	-825,093 75	-93 75	0 00	0 00	-93 75	0 00
	04 Feb 05	-600,000 00	618,750 00	-618,843 75	-93 75	0 00	0 00	-93 75	0 00
	04 Feb 05	-200,000 00	206,250 00	-206,250 00	0 00	0 00	0 00	0 00	0 00
07 Mar 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES MARCH CUSIP 01F060634	-100,000 00	102,871 09	-102,855 47	15 62	0 00	0 00	15 62	0 00
	07 Mar 05	-100,000 00	102,871 09	-102,855 47	15 62	0 00	0 00	15 62	0 00
04 Feb 05 14 Mar 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES MARCH CUSIP 01F060634	-600,000 00	618,656 25	-618,843 75	-187 50	0 00	0 00	-187 50	0 00
	04 Feb 05	-600,000 00	618,656 25	-618,843 75	-187 50	0 00	0 00	-187 50	0 00
05 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-600,000 00	609,656 25	-610,687 50	-1,031 25	0 00	0 00	-1,031 25	0 00
	27 Sep 05	-600,000 00	609,656 25	-610,687 50	-1,031 25	0 00	0 00	-1,031 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
27 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-900,000 00	916,031 25	-917,906 25	-1,875 00	0 00	0 00	-1,875 00	0 00
	22 Sep 05	-800,000 00	814,250 00	-816,125 00	-1,875 00	0 00	0 00	-1,875 00	0 00
	27 Sep 05	-100,000 00	101,781 25	-101,781 25	0 00	0 00	0 00	0 00	0 00
06 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-500,000 00	511,015 62	-510,019 53	996 09	0 00	0 00	996 09	0 00
	25 Aug 05	-400,000 00	408,812 50	-408,000 00	812 50	0 00	0 00	812 50	0 00
	25 Aug 05	-100,000 00	102,203 12	-102,019 53	183 59	0 00	0 00	183 59	0 00
06 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-500,000 00	510,898 44	-510,000 00	898 44	0 00	0 00	898 44	0 00
	25 Aug 05	-500,000 00	510,898 44	-510,000 00	898 44	0 00	0 00	898 44	0 00
26 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-300,000 00	305,390 63	-306,039 06	-648 43	0 00	0 00	-648 43	0 00
	25 Aug 05	-100,000 00	101,796 88	-102,000 00	-203 12	0 00	0 00	-203 12	0 00
	22 Sep 05	-100,000 00	101,796 87	-102,023 44	-226 57	0 00	0 00	-226 57	0 00
	22 Sep 05	-100,000 00	101,796 88	-102,015 62	-218 74	0 00	0 00	-218 74	0 00
06 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-800,000 00	812,968 75	-812,796 88	171 87	0 00	0 00	171 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	27 Sep 05	-200,000 00	203,242 19	-203,562 50	-320 31	0 00	0 00	-320 31	0 00
	03 Oct 05	-600,000 00	609,726 56	-609,234 38	492 18	0 00	0 00	492 18	0 00
06 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-500,000 00	508,164 06	-507,695 31	468 75	0 00	0 00	468 75	0 00
	03 Oct 05	-500,000 00	508,164 06	-507,695 31	468 75	0 00	0 00	468 75	0 00
02 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-900,000 00	921,023 44	-918,253 91	2,769 53	0 00	0 00	2,769 53	0 00
	25 Aug 05	-500,000 00	511,679 69	-510,175 78	1,503 91	0 00	0 00	1,503 91	0 00
	25 Aug 05	-400,000 00	409,343 75	-408,078 13	1,265 62	0 00	0 00	1,265 62	0 00
06 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-300,000 00	306,515 62	-306,000 00	515 62	0 00	0 00	515 62	0 00
	25 Aug 05	-300,000 00	306,515 62	-306,000 00	515 62	0 00	0 00	515 62	0 00
26 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER CUSIP 01F0606A8	-600,000 00	610,593 75	-612,000 00	-1,406 25	0 00	0 00	-1,406 25	0 00
	25 Aug 05	-600,000 00	610,593 75	-612,000 00	-1,406 25	0 00	0 00	-1,406 25	0 00
06 Apr 05 13 Apr 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES APRIL SEDOL B07WW35	-1,700,000 00	1,768,066 41	-1,767,269 53	796 88	0 00	0 00	796 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	06 Apr 05	-1,700,000 00	1,768,066 41	-1,767,269 53	796 88	0 00	0 00	796 88	0 00
25 Feb 05 13 Apr 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES APRIL SEDOL B07WW35	-2,200,000 00	2,291,093 75	-2,292,089 85	-996 10	0 00	0 00	-996 10	0 00
	25 Feb 05	-1,700,000 00	1,770,390 62	-1,771,386 72	-996 10	0 00	0 00	-996 10	0 00
	25 Feb 05	-500,000 00	520,703 13	-520,703 13	0 00	0 00	0 00	0 00	0 00
20 Jun 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES AUGUST CUSIP 01F062689	-2,200,000 00	2,275,625 00	-2,275,625 00	0 00	0 00	0 00	0 00	0 00
	20 Jun 05	-2,200,000 00	2,275,625 00	-2,275,625 00	0 00	0 00	0 00	0 00	0 00
25 Jul 05 11 Aug 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES AUGUST CUSIP 01F062689	-2,500,000 00	2,587,207 03	-2,586,968 75	238 28	0 00	0 00	238 28	0 00
	20 Jun 05	-300,000 00	310,464 84	-310,312 50	152 34	0 00	0 00	152 34	0 00
	25 Jul 05	-2,200,000 00	2,276,742 19	-2,276,656 25	85 94	0 00	0 00	85 94	0 00
05 Jan 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES FEBRUARY SEDOL 2392620	-2,200,000 00	2,299,687 50	-2,300,085 94	-398 44	0 00	0 00	-398 44	0 00
	05 Jan 05	-500,000 00	522,656 25	-522,656 25	0 00	0 00	0 00	0 00	0 00
	05 Jan 05	-1,700,000 00	1,777,031 25	-1,777,429 69	-398 44	0 00	0 00	-398 44	0 00
03 Feb 05 10 Feb 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES FEBRUARY SEDOL 2392620	-1,700,000 00	1,778,625 00	-1,777,562 50	1,062 50	0 00	0 00	1,062 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	03 Feb 05	-1,700,000 00	1,778,625 00	-1,777,562 50	1,062 50	0 00	0 00	1,062 50	0 00
05 Dec 05 12 Jan 06	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY SEDOL 2166803	-2,000,000 00	2,044,375 00	-2,044,414 06	-39 06	0 00	0 00	-39 06	0 00
	05 Dec 05	-100,000 00	102,218 75	-102,257 81	-39 06	0 00	0 00	-39 06	0 00
	05 Dec 05	-1,900,000 00	1,942,156 25	-1,942,156 25	0 00	0 00	0 00	0 00	0 00
05 Jan 05 13 Jan 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES JANUARY SEDOL 2166803	-1,700,000 00	1,779,289 06	-1,778,890 63	398 43	0 00	0 00	398 43	0 00
	05 Jan 05	-1,700,000 00	1,779,289 06	-1,778,890 63	398 43	0 00	0 00	398 43	0 00
06 Apr 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY CUSIP 01F062655	-2,200,000 00	2,283,531 25	-2,284,328 13	-796 88	0 00	0 00	-796 88	0 00
	06 Apr 05	-1,700,000 00	1,764,546 87	-1,765,343 75	-796 88	0 00	0 00	-796 88	0 00
	06 Apr 05	-500,000 00	518,984 38	-518,984 38	0 00	0 00	0 00	0 00	0 00
06 May 05 12 May 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES MAY CUSIP 01F062655	-2,500,000 00	2,601,562 50	-2,601,578 13	-15 63	0 00	0 00	-15 63	0 00
	18 Apr 05	-300,000 00	312,187 50	-312,375 00	-187 50	0 00	0 00	-187 50	0 00
	06 May 05	-2,200,000 00	2,289,375 00	-2,289,203 13	171 87	0 00	0 00	171 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	-2,200,000 00	2,269,437 50	-2,269,328 13	109 37	0 00	0 00	109 37	0 00
	12 Sep 05	-400,000 00	412,625 00	-412,375 00	250 00	0 00	0 00	250 00	0 00
	12 Sep 05	-1,800,000 00	1,856,812 50	-1,856,953 13	-140 63	0 00	0 00	-140 63	0 00
15 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	-1,200,000 00	1,238,250 00	-1,238,250 00	0 00	0 00	0 00	0 00	0 00
12 Sep 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	-400,000 00	412,625 00	-412,375 00	250 00	0 00	0 00	250 00	0 00
	12 Sep 05	-400,000 00	412,625 00	-412,375 00	250 00	0 00	0 00	250 00	0 00
06 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	-600,000 00	618,726 56	-618,117 19	609 37	0 00	0 00	609 37	0 00
	06 Oct 05	-600,000 00	618,726 56	-618,117 19	609 37	0 00	0 00	609 37	0 00
06 Oct 05 13 Oct 05	FNMA 30 YEAR PASS-THROUGHS 6 5% 30 YEARSSETTLES OCTOBER SEDOL B02WJC8	-800,000 00	824,156 25	-824,156 25	0 00	0 00	0 00	0 00	0 00
	06 Oct 05	-200,000 00	206,039 06	-206,039 06	0 00	0 00	0 00	0 00	0 00
	06 Oct 05	-600,000 00	618,117 19	-618,117 19	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-600,000 00	600,960 94	-600,960 94	0 00	0 00	0 00	0 00	0 00
08 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-1,100,000 00	1,107,863 28	-1,107,863 28	0 00	0 00	0 00	0 00	0 00
08 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-900,000 00	906,468 75	-906,468 75	0 00	0 00	0 00	0 00	0 00
	08 Mar 05	-600,000 00	604,312 50	-604,312 50	0 00	0 00	0 00	0 00	0 00
	08 Mar 05	-300,000 00	302,156 25	-302,156 25	0 00	0 00	0 00	0 00	0 00
08 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-400,000 00	402,750 00	-402,750 00	0 00	0 00	0 00	0 00	0 00
01 Feb 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-275,500 00	279,051 37	-278,986 80	64 57	0 00	0 00	64 57	0 00
	28 Jan 05	-275,500 00	279,051 37	-278,986 80	64 57	0 00	0 00	64 57	0 00
27 Jan 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 5 5 SETTLES APR SEDOL B07WVZ0	-500,000 00	505,546 88	-506,093 75	-546 87	0 00	0 00	-546 87	0 00
	26 Jan 05	-500,000 00	505,546 88	-506,093 75	-546 87	0 00	0 00	-546 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR SEDOL B07WW46	-100,000 00	102,601 56	-102,062 50	539 06	0 00	0 00	539 06	0 00
	14 Mar 05	-100,000 00	102,601 56	-102,062 50	539 06	0 00	0 00	539 06	0 00
07 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR SEDOL B07WW46	-600,000 00	616,125 00	-616,140 62	-15 62	0 00	0 00	-15 62	0 00
	07 Mar 05	-500,000 00	513,437 50	-513,437 50	0 00	0 00	0 00	0 00	0 00
	07 Mar 05	-100,000 00	102,687 50	-102,703 12	-15 62	0 00	0 00	-15 62	0 00
07 Mar 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR SEDOL B07WW46	-800,000 00	821,375 00	-821,500 00	-125 00	0 00	0 00	-125 00	0 00
	07 Mar 05	-800,000 00	821,375 00	-821,500 00	-125 00	0 00	0 00	-125 00	0 00
07 Apr 05 13 Apr 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR SEDOL B07WW46	-1,600,000 00	1,638,062 50	-1,641,015 62	-2,953 12	0 00	0 00	-2,953 12	0 00
	14 Mar 05	-200,000 00	204,757 81	-204,125 00	632 81	0 00	0 00	632 81	0 00
	07 Apr 05	-800,000 00	819,031 25	-821,093 75	-2,062 50	0 00	0 00	-2,062 50	0 00
	07 Apr 05	-600,000 00	614,273 44	-615,796 87	-1,523 43	0 00	0 00	-1,523 43	0 00
08 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-600,000 00	615,187 50	-615,750 00	-562 50	0 00	0 00	-562 50	0 00
	07 Jun 05	-600,000 00	615,187 50	-615,750 00	-562 50	0 00	0 00	-562 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
29 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-2,000,000 00	2,048,515 62	-2,049,160 16	-644 54	0 00	0 00	-644 54	0 00
	09 Jun 05	-700,000 00	716,980 47	-717,937 50	-957 03	0 00	0 00	-957 03	0 00
	15 Jun 05	-400,000 00	409,703 13	-409,625 00	78 13	0 00	0 00	78 13	0 00
	15 Jun 05	-500,000 00	512,128 90	-512,109 37	19 53	0 00	0 00	19 53	0 00
	16 Jun 05	-300,000 00	307,277 34	-307,078 13	199 21	0 00	0 00	199 21	0 00
	29 Jun 05	-100,000 00	102,425 78	-102,410 16	15 62	0 00	0 00	15 62	0 00
29 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-1,000,000 00	1,024,804 69	-1,025,875 00	-1,070 31	0 00	0 00	-1,070 31	0 00
	07 Jun 05	-800,000 00	819,843 75	-820,750 00	-906 25	0 00	0 00	-906 25	0 00
	09 Jun 05	-200,000 00	204,960 94	-205,125 00	-164 06	0 00	0 00	-164 06	0 00
29 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-500,000 00	512,128 91	-512,050 78	78 13	0 00	0 00	78 13	0 00
	29 Jun 05	-500,000 00	512,128 91	-512,050 78	78 13	0 00	0 00	78 13	0 00
29 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-400,000 00	409,687 50	-410,375 00	-687 50	0 00	0 00	-687 50	0 00
	07 Jun 05	-400,000 00	409,687 50	-410,375 00	-687 50	0 00	0 00	-687 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
23 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-500,000 00	512,656 25	-513,121 09	-464 84	0 00	0 00	-464 84	0 00
	07 Jun 05	-400,000 00	410,125 00	-410,500 00	-375 00	0 00	0 00	-375 00	0 00
	07 Jun 05	-100,000 00	102,531 25	-102,621 09	-89 84	0 00	0 00	-89 84	0 00
29 Jun 05 14 Jul 05	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL SEDOL B01FVJ9	-400,000 00	409,703 12	-410,375 00	-671 88	0 00	0 00	-671 88	0 00
	07 Jun 05	-400,000 00	409,703 12	-410,375 00	-671 88	0 00	0 00	-671 88	0 00
07 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-800,000 00	783,500 00	-783,640 62	-140 62	0 00	0 00	-140 62	0 00
	07 Nov 05	-500,000 00	489,687 50	-489,687 50	0 00	0 00	0 00	0 00	0 00
	07 Nov 05	-300,000 00	293,812 50	-293,953 12	-140 62	0 00	0 00	-140 62	0 00
07 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-500,000 00	489,824 22	-489,921 88	-97 66	0 00	0 00	-97 66	0 00
	07 Nov 05	-500,000 00	489,824 22	-489,921 88	-97 66	0 00	0 00	-97 66	0 00
07 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-1,200,000 00	1,175,578 12	-1,176,562 50	-984 38	0 00	0 00	-984 38	0 00
	04 Nov 05	-1,200,000 00	1,175,578 12	-1,176,562 50	-984 38	0 00	0 00	-984 38	0 00
04 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-600,000 00	587,062 50	-589,984 38	-2,921 88	0 00	0 00	-2,921 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	31 Oct 05	-100,000 00	97,843 75	-98,656 25	-812 50	0 00	0 00	-812 50	0 00
	02 Nov 05	-500,000 00	489,218 75	-491,328 13	-2,109 38	0 00	0 00	-2,109 38	0 00
01 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-300,000 00	295,429 69	-296,437 50	-1,007 81	0 00	0 00	-1,007 81	0 00
	28 Oct 05	-300,000 00	295,429 69	-296,437 50	-1,007 81	0 00	0 00	-1,007 81	0 00
07 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-100,000 00	99,617 19	-99,617 19	0 00	0 00	0 00	0 00	0 00
06 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-1,400,000 00	1,396,500 00	-1,396,500 00	0 00	0 00	0 00	0 00	0 00
04 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-200,000 00	199,375 00	-199,375 00	0 00	0 00	0 00	0 00	0 00
04 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-300,000 00	293,460 94	-295,968 75	-2,507 81	0 00	0 00	-2,507 81	0 00
	31 Oct 05	-300,000 00	293,460 94	-295,968 75	-2,507 81	0 00	0 00	-2,507 81	0 00
07 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-200,000 00	195,898 44	-195,968 75	-70 31	0 00	0 00	-70 31	0 00
	07 Nov 05	-200,000 00	195,898 44	-195,968 75	-70 31	0 00	0 00	-70 31	0 00
04 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-1,600,000 00	1,595,000 00	-1,595,000 00	0 00	0 00	0 00	0 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
07 Nov 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-800,000 00	783,812 50	-784,015 62	-203 12	0 00	0 00	-203 12	0 00
	04 Nov 05	-600,000 00	587,859 38	-588,046 87	-187 49	0 00	0 00	-187 49	0 00
	07 Nov 05	-200,000 00	195,953 12	-195,968 75	-15 63	0 00	0 00	-15 63	0 00
04 Oct 05 14 Nov 05	FNMA 30 YR 5 5 SETTLES NOV CUSIP 01F0526B3	-500,000 00	498,359 38	-498,359 38	0 00	0 00	0 00	0 00	0 00
05 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-200,000 00	200,187 50	-200,187 50	0 00	0 00	0 00	0 00	0 00
08 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-300,000 00	300,328 13	-300,328 13	0 00	0 00	0 00	0 00	0 00
05 Aug 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-200,000 00	200,250 00	-200,210 94	39 06	0 00	0 00	39 06	0 00
	05 Aug 05	-200,000 00	200,250 00	-200,210 94	39 06	0 00	0 00	39 06	0 00
12 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-400,000 00	403,468 75	-403,750 00	-281 25	0 00	0 00	-281 25	0 00
	11 Jul 05	-400,000 00	403,468 75	-403,750 00	-281 25	0 00	0 00	-281 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-200,000 00	201,625 00	-201,625 00	0 00	0 00	0 00	0 00	0 00
11 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-400,000 00	403,500 00	-403,750 00	-250 00	0 00	0 00	-250 00	0 00
	11 Jul 05	-400,000 00	403,500 00	-403,750 00	-250 00	0 00	0 00	-250 00	0 00
19 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-200,000 00	201,437 50	-201,437 50	0 00	0 00	0 00	0 00	0 00
13 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-500,000 00	503,671 88	-503,875 00	-203 12	0 00	0 00	-203 12	0 00
	11 Jul 05	-100,000 00	100,734 38	-100,937 50	-203 12	0 00	0 00	-203 12	0 00
	13 Jul 05	-400,000 00	402,937 50	-402,937 50	0 00	0 00	0 00	0 00	0 00
27 Jul 05 11 Aug 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES AUG CUSIP 01F052680	-600,000 00	603,515 63	-603,515 63	0 00	0 00	0 00	0 00	0 00
08 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-400,000 00	404,796 88	-404,812 50	-15 62	0 00	0 00	-15 62	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Jun 05	-400,000 00	404,796 88	-404,812 50	-15 62	0 00	0 00	-15 62	0 00
11 Jul 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-400,000 00	404,281 25	-404,074 22	207 03	0 00	0 00	207 03	0 00
	11 Jul 05	-300,000 00	303,210 94	-303,035 16	175 78	0 00	0 00	175 78	0 00
	11 Jul 05	-100,000 00	101,070 31	-101,039 06	31 25	0 00	0 00	31 25	0 00
21 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-300,000 00	303,421 88	-303,484 37	-62 49	0 00	0 00	-62 49	0 00
	08 Jun 05	-100,000 00	101,140 63	-101,203 12	-62 49	0 00	0 00	-62 49	0 00
	21 Jun 05	-200,000 00	202,281 25	-202,281 25	0 00	0 00	0 00	0 00	0 00
11 Jul 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-500,000 00	505,371 09	-505,308 59	62 50	0 00	0 00	62 50	0 00
	11 Jul 05	-100,000 00	101,074 22	-101,011 72	62 50	0 00	0 00	62 50	0 00
	11 Jul 05	-400,000 00	404,296 87	-404,296 87	0 00	0 00	0 00	0 00	0 00
10 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-100,000 00	101,023 44	-101,203 12	-179 68	0 00	0 00	-179 68	0 00
	08 Jun 05	-100,000 00	101,023 44	-101,203 12	-179 68	0 00	0 00	-179 68	0 00
08 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-900,000 00	910,828 12	-910,828 13	-0 01	0 00	0 00	-0 01	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Jun 05	-700,000 00	708,421 87	-708,421 88	-0 01	0 00	0 00	-0 01	0 00
	08 Jun 05	-200,000 00	202,406 25	-202,406 25	0 00	0 00	0 00	0 00	0 00
07 Jun 05	FNMA 30 YR PASS-THROUGHS 5 5	-100,000 00	101,312 50	-101,312 50	0 00	0 00	0 00	0 00	0 00
14 Jul 05	30 YEARS SETTLES JUL SEDOL B01NT00								
	07 Jun 05	-100,000 00	101,312 50	-101,312 50	0 00	0 00	0 00	0 00	0 00
08 Jun 05	FNMA 30 YR PASS-THROUGHS 5 5	-400,000 00	404,843 75	-404,812 50	31 25	0 00	0 00	31 25	0 00
14 Jul 05	30 YEARS SETTLES JUL SEDOL B01NT00								
	08 Jun 05	-400,000 00	404,843 75	-404,812 50	31 25	0 00	0 00	31 25	0 00
11 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5	-700,000 00	707,082 03	-707,531 25	-449 22	0 00	0 00	-449 22	0 00
14 Jul 05	30 YEARS SETTLES JUL SEDOL B01NT00								
	29 Jun 05	-100,000 00	101,011 72	-101,296 87	-285 15	0 00	0 00	-285 15	0 00
	11 Jul 05	-600,000 00	606,070 31	-606,234 38	-164 07	0 00	0 00	-164 07	0.00
22 Jun 05	FNMA 30 YR PASS-THROUGHS 5 5	-400,000 00	405,312 50	-405,312 50	0 00	0 00	0 00	0 00	0 00
14 Jul 05	30 YEARS SETTLES JUL SEDOL B01NT00								
15 Jun 05	FNMA 30 YR PASS-THROUGHS 5 5	-300,000 00	302,671 88	-303,609 38	-937 50	0 00	0 00	-937 50	0 00
14 Jul 05	30 YEARS SETTLES JUL SEDOL B01NT00								

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Jun 05	-300,000 00	302,671 88	-303,609 38	-937 50	0 00	0 00	-937 50	0 00
21 Jun 05 14 Jul 05	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL SEDOL B01NT00	-300,000 00	303,421 88	-303,421 88	0 00	0 00	0 00	0 00	0 00
	21 Jun 05	-100,000 00	101,140 63	-101,140 63	0 00	0 00	0 00	0 00	0 00
	21 Jun 05	-200,000 00	202,281 25	-202,281 25	0 00	0 00	0 00	0 00	0 00
07 Apr 05 12 May 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAY CUSIP 01F060659	-600,000 00	614,250 00	-612,750 00	1,500 00	0 00	0 00	1,500 00	0 00
	07 Apr 05	-600,000 00	614,250 00	-612,750 00	1,500 00	0 00	0 00	1,500 00	0 00
04 May 05 12 May 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAY CUSIP 01F060659	-1,600,000 00	1,644,312 50	-1,643,023 44	1,289 06	0 00	0 00	1,289 06	0 00
	07 Apr 05	-200,000 00	205,539 06	-204,250 00	1,289 06	0 00	0 00	1,289 06	0 00
	04 May 05	-800,000 00	822,156 25	-822,156 25	0 00	0 00	0 00	0 00	0 00
	04 May 05	-600,000 00	616,617 19	-616,617 19	0 00	0 00	0 00	0 00	0 00
04 May 05 12 May 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAY CUSIP 01F060659	-100,000 00	102,753 91	-102,125 00	628 91	0 00	0 00	628 91	0 00
	07 Apr 05	-100,000 00	102,753 91	-102,125 00	628 91	0 00	0 00	628 91	0 00
07 Apr 05 12 May 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAY CUSIP 01F060659	-800,000 00	819,000 00	-817,218 75	1,781 25	0 00	0 00	1,781 25	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	07 Apr 05	-100,000 00	102,375 00	-102,343 75	31 25	0 00	0 00	31 25	0 00
	07 Apr 05	-700,000 00	716,625 00	-714,875 00	1,750 00	0 00	0 00	1,750 00	0 00
26 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6	-100,000 00	100,859 38	-101,515 62	-656 24	0 00	0 00	-656 24	0 00
	06 Oct 05	-100,000 00	100,859 38	-101,515 62	-656 24	0 00	0 00	-656 24	0 00
14 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6	-100,000 00	101,289 06	-101,527 34	-238 28	0 00	0 00	-238 28	0 00
	06 Oct 05	-100,000 00	101,289 06	-101,527 34	-238 28	0 00	0 00	-238 28	0 00
26 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6	-700,000 00	706,015 63	-709,953 13	-3,937 50	0 00	0 00	-3,937 50	0 00
	06 Oct 05	-600,000 00	605,156 25	-609,093 75	-3,937 50	0 00	0 00	-3,937 50	0 00
	26 Oct 05	-100,000 00	100,859 38	-100,859 38	0 00	0 00	0 00	0 00	0 00
14 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6	-500,000 00	506,406 25	-507,625 01	-1,218 76	0 00	0 00	-1,218 76	0 00
	06 Oct 05	-400,000 00	405,125 00	-406,109 38	-984 38	0 00	0 00	-984 38	0 00
	06 Oct 05	-100,000 00	101,281 25	-101,515 63	-234 38	0 00	0 00	-234 38	0 00
04 May 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-600,000 00	615,468 75	-615,468 75	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	04 May 05	-600,000 00	615,468 75	-615,468 75	0 00	0 00	0 00	0 00	0 00
07 Jun 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-1,000,000 00	1,027,695 31	-1,028,117 19	-421 88	0 00	0 00	-421 88	0 00
	02 Jun 05	-400,000 00	411,078 12	-411,500 00	-421 88	0 00	0 00	-421 88	0 00
	07 Jun 05	-600,000 00	616,617 19	-616,617 19	0 00	0 00	0 00	0 00	0 00
07 Jun 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-1,600,000 00	1,643,812 50	-1,645,039 06	-1,226 56	0 00	0 00	-1,226 56	0 00
	04 May 05	-100,000 00	102,738 28	-102,562 50	175 78	0 00	0 00	175 78	0 00
	04 May 05	-100,000 00	102,738 28	-102,578 12	160 16	0 00	0 00	160 16	0 00
	01 Jun 05	-500,000 00	513,691 41	-513,984 38	-292 97	0 00	0 00	-292 97	0 00
	02 Jun 05	-500,000 00	513,691 41	-514,414 06	-722 65	0 00	0 00	-722 65	0 00
	02 Jun 05	-400,000 00	410,953 12	-411,500 00	-546 88	0 00	0 00	-546 88	0 00
04 May 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-800,000 00	820,625 00	-820,625 00	0 00	0 00	0 00	0 00	0 00
	04 May 05	-800,000 00	820,625 00	-820,625 00	0 00	0 00	0 00	0 00	0 00
07 Jun 05 13 Jun 05	FNMA 30 YR PASS-THROUGHS 6 SETTLES JUN CUSIP 01F060667	-100,000 00	102,765 63	-102,578 13	187 50	0 00	0 00	187 50	0 00
	04 May 05	-100,000 00	102,765 63	-102,578 13	187 50	0 00	0 00	187 50	0 00
06 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	-2,200,000 00	2,264,968 75	-2,265,179 69	-210 94	0 00	0 00	-210 94	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	06 Oct 05	-1,200,000 00	1,235,437 50	-1,235,437 50	0 00	0 00	0 00	0 00	0 00
	06 Oct 05	-200,000 00	205,906 25	-206,117 19	-210 94	0 00	0 00	-210 94	0 00
	06 Oct 05	-800,000 00	823,625 00	-823,625 00	0 00	0 00	0 00	0 00	0 00
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	-800,000 00	821,000 00	-820,875 00	125 00	0 00	0 00	125 00	0 00
	08 Nov 05	-800,000 00	821,000 00	-820,875 00	125 00	0 00	0 00	125 00	0 00
06 Oct 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	-400,000 00	411,812 50	-412,234 37	-421 87	0 00	0 00	-421 87	0 00
	06 Oct 05	-400,000 00	411,812 50	-412,234 37	-421 87	0 00	0 00	-421 87	0 00
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	-800,000 00	821,000 00	-820,875 00	125 00	0 00	0 00	125 00	0 00
	08 Nov 05	-800,000 00	821,000 00	-820,875 00	125 00	0 00	0 00	125 00	0 00
08 Nov 05 14 Nov 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2	-600,000 00	615,656 25	-615,703 12	-46 87	0 00	0 00	-46 87	0 00
	08 Nov 05	-400,000 00	410,437 50	-410,437 50	0 00	0 00	0 00	0 00	0 00
	08 Nov 05	-200,000 00	205,218 75	-205,265 62	-46 87	0 00	0 00	-46 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Sep 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	-843,200 00	869,747 62	-869,747 62	0 00	0 00	0 00	0 00	0 00
	12 Sep 05	-843,200 00	869,747 62	-869,747 62	0 00	0 00	0 00	0 00	0 00
01 Aug 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	-700,000 00	722,914 06	-723,371 09	-457 03	0 00	0 00	-457 03	0 00
	25 Jul 05	-300,000 00	309,820 31	-310,277 34	-457 03	0 00	0 00	-457 03	0 00
	01 Aug 05	-400,000 00	413,093 75	-413,093 75	0 00	0 00	0 00	0 00	0 00
12 Sep 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	-1,800,000 00	1,857,375 00	-1,857,320 32	54 68	0 00	0 00	54 68	0 00
	12 Sep 05	-400,000 00	412,750 00	-412,750 00	0 00	0 00	0 00	0 00	0 00
	12 Sep 05	-1,400,000 00	1,444,625 00	-1,444,570 32	54 68	0 00	0 00	54 68	0 00
01 Aug 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	-400,000 00	413,062 50	-413,062 50	0 00	0 00	0 00	0 00	0 00
25 Jul 05 14 Sep 05	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES SEP CUSIP 01F062697	-2,200,000 00	2,275,281 25	-2,275,367 19	-85 94	0 00	0 00	-85 94	0 00
	25 Jul 05	-2,200,000 00	2,275,281 25	-2,275,367 19	-85 94	0 00	0 00	-85 94	0 00
05 Apr 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-200,000 00	199,750 00	-199,742 19	7 81	0 00	0 00	7 81	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	05 Apr 05	-200,000 00	199,750 00	-199,742 19	7 81	0 00	0 00	7 81	0 00
12 May 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-500,000 00	504,023 44	-503,925 78	97 66	0 00	0 00	97 66	0 00
	12 May 05	-500,000 00	504,023 44	-503,925 78	97 66	0 00	0 00	97 66	0 00
11 May 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-600,000 00	604,359 38	-603,503 91	855 47	0 00	0 00	855 47	0 00
	05 Apr 05	-100,000 00	100,726 56	-99,871 09	855 47	0 00	0 00	855 47	0 00
	11 May 05	-500,000 00	503,632 82	-503,632 82	0 00	0 00	0 00	0 00	0 00
05 Apr 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-500,000 00	499,296 88	-499,375 00	-78 12	0 00	0 00	-78 12	0 00
	05 Apr 05	-500,000 00	499,296 88	-499,375 00	-78 12	0 00	0 00	-78 12	0 00
14 Apr 05 17 May 05	FNMA 5 15 YEARS SETTLES MAY CUSIP 01F050452	-300,000 00	300,890 63	-299,613 28	1,277 35	0 00	0 00	1,277 35	0 00
	05 Apr 05	-300,000 00	300,890 63	-299,613 28	1,277 35	0 00	0 00	1,277 35	0 00
14 Jan 05 19 Jan 05	FNMA 6 TBA POOL 15YR JAN SEDOL 2216452	-101,200 00	106,149 31	-106,149 31	0 00	0 00	0 00	0 00	0 00
	14 Jan 05	-101,200 00	106,149 31	-106,149 31	0 00	0 00	0 00	0 00	0 00
20 Dec 04 19 Jan 05	FNMA 6 TBA POOL 15YR JAN SEDOL 2216452	600,000 00	-628,546 88	628,546 88	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
20 Dec 04 19 Jan 05	FNMA 6 TBA POOL 15YR JAN SEDOL 2216452	-600,000 00	628,546 88	-628,546 88	0 00	0 00	0 00	0 00	0 00
	20 Dec 04	-600,000 00	628,546 88	-628,546 88	0 00	0 00	0 00	0 00	0 00
14 Jan 05 19 Jan 05	FNMA POOL #254997 6% 11-01-2018 BEO CUSIP 31371LGE3	-101,237 50	106,188 64	-104,583 09	1,605 55	0 00	0 00	1,605 55	0 00
	10 Jun 04	-101,237 50	106,188 64	-104,583 09	1,605 55	0 00	0 00	1,605 55	0 00
14 Mar 05 17 Mar 05	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-37,646 54	38,475 94	-38,828 86	-352 92	0 00	0 00	-352 92	0 00
	14 Apr 04	-37,646 54	38,475 94	-38,828 86	-352 92	0 00	0 00	-352 92	0 00
01 Apr 05 15 Apr 05	FNMA POOL #255294 5 5% 06-01-2019 BEO CUSIP 31371LRP6	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	14 Apr 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
25 Feb 05 17 Mar 05	FNMA POOL #357414 4% 07-01-2018 BEO SEDOL B01T878	-364,345 15	354,297 19	-347,892 68	6,404 51	0 00	0 00	6,404 51	0 00
	01 Jul 04	-364,345 15	354,297 19	-347,892 68	6,404 51	0 00	0 00	6,404 51	0 00
01 Jan 05 25 Jan 05	FNMA POOL #656490 6% DUE 09-01-2017 REG SEDOL B115H09	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	10 Jun 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
20 Dec 04 19 Jan 05	FNMA POOL #656490 6% DUE 09-01-2017 REG SEDOL B115H09	-241,481 43	252,970 67	-249,461 63	3,509 04	0 00	0 00	3,509 04	0 00
	10 Jun 04	-241,481 43	252,970 67	-249,461 63	3,509 04	0 00	0 00	3,509 04	0 00
12 May 05 16 Jun 05	FNMA POOL #660588 5 5% DUE 09-01-2017 REG CUSIP 31390Y2V9	-23,255 62	23,789 78	-23,791 59	-1 81	0 00	0 00	-1 81	0 00
	12 May 05	-23,255 62	23,789 78	-23,791 59	-1 81	0 00	0 00	-1 81	0 00
01 Sep 05 30 Sep 05	FNMA POOL #662965 6 5% DUE 09-01-2032 REG CUSIP 31391CQS7	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	15 Sep 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
12 Sep 05 14 Sep 05	FNMA POOL #662965 6 5% DUE 09-01-2032 REG CUSIP 31391CQS7	-260,847 34	269,059 96	-273,237 59	-4,177 63	0 00	0 00	-4,177 63	0 00
	15 Sep 04	-260,847 34	269,059 96	-273,237 59	-4,177 63	0 00	0 00	-4,177 63	0 00
12 May 05 16 Jun 05	FNMA POOL #672836 5 5% 11-01-2017 BEO CUSIP 31391PPV2	-876,718 00	896,855 12	-896,923 61	-68 49	0 00	0 00	-68 49	0 00
	12 May 05	-876,718 00	896,855 12	-896,923 61	-68 49	0 00	0 00	-68 49	0 00
14 Jan 05 19 Jan 05	FNMA POOL #678653 5 5% 02-01-2018 BEO CUSIP 31391V5N9	-69,980 38	72,314 88	-72,418 75	-103 87	0 00	0 00	-103 87	0 00
	07 Dec 04	-69,980 38	72,314 88	-72,418 75	-103 87	0 00	0 00	-103.87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Mar 05 17 Mar 05	FNMA POOL #685461 5 5% 03-01-2018 BEO CUSIP 31400EQN3	-258,030 15	263,714 88	-267,020 89	-3,306 01	0 00	0 00	-3,306 01	0 00
	07 Dec 04	-258,030 15	263,714 88	-267,020 89	-3,306 01	0 00	0 00	-3,306 01	0 00
18 Feb 05 17 Mar 05	FNMA POOL #685461 5 5% 03-01-2018 BEO CUSIP 31400EQN3	-328,942 91	338,400 01	-340,404 52	-2,004 51	0 00	0 00	-2,004 51	0 00
	07 Dec 04	-328,942 91	338,400 01	-340,404 52	-2,004 51	0 00	0 00	-2,004 51	0 00
08 Jun 05 13 Jun 05	FNMA POOL #725232 5% 03-01-2034 BEO SEDOL B03QMZ3	-174,979 51	175,423 79	-171,965 21	0 00	3,458 58	0 00	0 00	3,458 58
	13 Apr 04	-174,979 51	175,423 79	-171,965 21	0 00	3,458 58	0 00	0 00	3,458 58
01 Jun 05 30 Jun 05	FNMA POOL #725232 5% 03-01-2034 BEO SEDOL B03QMZ3	-0 05	0 00	-0 05	0 00	-0 05	0 00	0 00	-0 05
	13 Apr 04	-0 05	0 00	-0 05	0 00	-0 05	0 00	0 00	-0 05
05 May 05 13 Jun 05	FNMA POOL #725232 5% 03-01-2034 BEO SEDOL B03QMZ3	-899,999 31	890,718 07	-884,495 41	0 00	6,222 66	0 00	0 00	6,222 66
	13 Apr 04	-899,999 31	890,718 07	-884,495 41	0 00	6,222 66	0 00	0 00	6,222 66
06 May 05 13 Jun 05	FNMA POOL #725232 5% 03-01-2034 BEO SEDOL B03QMZ3	-999,999 79	987,187 30	-982,773 22	0 00	4,414 08	0 00	0 00	4,414 08
	13 Apr 04	-999,999 79	987,187 30	-982,773 22	0 00	4,414 08	0 00	0 00	4,414 08

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
06 May 05 13 Jun 05	FNMA POOL #725232 5% 03-01-2034 BEO SEDOL B03QMZ3	-99,999 64	98,718 40	-98,276 99	0 00	441 41	0 00	0 00	441 41
	13 Apr 04	-99,999 64	98,718 40	-98,276 99	0 00	441 41	0 00	0 00	441 41
07 Jun 05 14 Jul 05	FNMA POOL #725424 5 5% 04-01-2034 BEO SEDOL B083RR6	-99,999 36	101,311 86	-100,882 17	429 69	0 00	0 00	429 69	0 00
	27 Apr 05	-99,999 36	101,311 86	-100,882 17	429 69	0 00	0 00	429 69	0 00
08 Jun 05 14 Jul 05	FNMA POOL #725424 5 5% 04-01-2034 BEO SEDOL B083RR6	-806,824 05	816,531 16	-813,946 79	2,584 37	0 00	0 00	2,584 37	0 00
	27 Apr 05	-806,824 05	816,531 16	-813,946 79	2,584 37	0 00	0 00	2,584 37	0 00
21 Jun 05 14 Jul 05	FNMA POOL #725424 5 5% 04-01-2034 BEO SEDOL B083RR6	-299,999 55	303,421 42	-302,647 98	773 44	0 00	0 00	773 44	0 00
	27 Apr 05	-299,999 55	303,421 42	-302,647 98	773 44	0 00	0 00	773 44	0 00
18 Feb 05 17 Mar 05	FNMA POOL #725711 5 5% 07-01-2019 BEO CUSIP 31402DGU8	-571,056 92	587,474 81	-587,028 66	446 15	0 00	0 00	446 15	0 00
	03 Aug 04	-571,056 92	587,474 81	-587,028 66	446 15	0 00	0 00	446 15	0 00
16 Mar 05 13 Apr 05	FNMA POOL #735275 5% 09-01-2034 BEO CUSIP 31402Q2G5	-1,072,518 53	1,049,224 78	-1,071,261 67	-22,036 89	0 00	0 00	-22,036 89	0 00
	21 Jan 05	-1,072,518 53	1,049,224 78	-1,071,261 67	-22,036 89	0 00	0 00	-22,036 89	0 00

Tax Package

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 04 19 Jan 05	FNMA POOL #739339 5 5% 09-01-2018 BEO CUSIP 31402VLU2	-99,999 64	103,265 25	-103,480 10	-214 85	0 00	0 00	-214 85	0 00
	07 Dec 04	-99,999 64	103,265 25	-103,480 10	-214 85	0 00	0 00	-214 85	0 00
14 Mar 05 17 Mar 05	FNMA POOL #739339 5 5% 09-01-2018 BEO CUSIP 31402VLU2	-199,033 18	203,418 13	-205,960 47	-2,542 34	0 00	0 00	-2,542 34	0 00
	07 Dec 04	-199,033 18	203,418 13	-205,960 47	-2,542 34	0 00	0 00	-2,542 34	0 00
09 Feb 05 17 Mar 05	FNMA POOL #739339 5 5% 09-01-2018 BEO CUSIP 31402VLU2	-620,083 78	638,783 18	-641,665 60	-2,882 42	0 00	0 00	-2,882 42	0 00
	07 Dec 04	-620,083 78	638,783 18	-641,665 60	-2,882 42	0 00	0 00	-2,882 42	0 00
20 Dec 04 19 Jan 05	FNMA POOL #743423 6% 10-01-2018 BEO CUSIP 31403A4G7	-347,177 97	363,696 04	-359,383 45	4,312 59	0 00	0 00	4,312 59	0 00
	16 Jun 04	-347,177 97	363,696 04	-359,383 45	4,312 59	0 00	0 00	4,312 59	0 00
25 Feb 05 17 Mar 05	FNMA POOL #750924 4% 10-01-2018 BEO CUSIP 31403KG98	-437,097 60	425,043 27	-426,170 16	0 00	-1,126 89	0 00	0 00	-1,126 89
	12 Dec 03	-437,097 60	425,043 27	-426,170 16	0 00	-1,126 89	0 00	0 00	-1,126 89
10 Feb 05 17 Mar 05	FNMA POOL #758880 5 5% DUE 01-01-2019 REG CUSIP 31403VCR8	-563,840 72	580,932 14	-581,548 85	-616 71	0 00	0 00	-616 71	0 00
	14 Apr 04	-563,840 72	580,932 14	-581,548 85	-616 71	0 00	0 00	-616 71	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
01 Mar 05 30 Mar 05	FNMA POOL #758880 5 5% DUE 01-01-2019 REG CUSIP 31403VCR8	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	14 Apr 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
14 Mar 05 17 Mar 05	FNMA POOL #758880 5 5% DUE 01-01-2019 REG CUSIP 31403VCR8	-226,837 05	231,834 55	-233,961 15	-2,126 60	0 00	0 00	-2,126 60	0 00
	14 Apr 04	-226,837 05	231,834 55	-233,961 15	-2,126 60	0 00	0 00	-2,126 60	0 00
14 Mar 05 17 Mar 05	FNMA POOL #765816 5 5% 02-01-2019 BEO SEDOL B04BLL6	-82,203 36	84,014 40	-84,785 05	-770 65	0 00	0 00	-770 65	0 00
	14 Apr 04	-82,203 36	84,014 40	-84,785 05	-770 65	0 00	0 00	-770 65	0 00
01 May 05 31 May 05	FNMA POOL #770082 4 5% 03-01-2019 BEO CUSIP 31404JRB3	-0 01	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	12 Mar 04	-0 01	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
13 May 05 17 May 05	FNMA POOL #770082 4 5% 03-01-2019 BEO CUSIP 31404JRB3	-437,372 22	434,023 59	-443,386 08	0 00	-9,362 49	0 00	0 00	-9,362 49
	12 Mar 04	-437,372 22	434,023 59	-443,386 08	0 00	-9,362 49	0 00	0 00	-9,362 49
01 Jan 05 25 Jan 05	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	07 May 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Jan 05 18 Jan 05	FNMA POOL #770799 5 5% 04-01-2034 BEO CUSIP 31404KKL5	-135,603 68	137,913 18	-132,383 09	5,530 09	0 00	0 00	5,530 09	0 00
	07 May 04	-135,603 68	137,913 18	-132,383 09	5,530 09	0 00	0 00	5,530 09	0 00
12 May 05 13 Jun 05	FNMA POOL #772537 5% 04-01-2034 BEO CUSIP 31404MHN1	-99,990 63	98,850 11	-98,850 11	0 00	0 00	0 00	0 00	0 00
14 Jan 05 18 Jan 05	FNMA POOL #772541 5 5% 04-01-2034 BEO CUSIP 31404MHS0	-210,564 07	214,150 24	-205,563 17	8,587 07	0 00	0 00	8,587 07	0 00
	07 May 04	-210,564 07	214,150 24	-205,563 17	8,587 07	0 00	0 00	8,587 07	0 00
08 Feb 05 10 Feb 05	FNMA POOL #772600 5 5% 05-01-2034 BEO CUSIP 31404MKM9	-551,656 26	563,292 76	-538,554 43	24,738 33	0 00	0 00	24,738 33	0 00
	07 May 04	-551,656 26	563,292 76	-538,554 43	24,738 33	0 00	0 00	24,738 33	0 00
01 Mar 05 30 Mar 05	FNMA POOL #773488 5 5% 08-01-2019 BEO SEDOL B06ZYS4	-0 02	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
	03 Aug 04	-0 02	0 00	-0 02	-0 02	0 00	0 00	-0 02	0 00
10 Feb 05 17 Mar 05	FNMA POOL #773488 5 5% 08-01-2019 BEO SEDOL B06ZYS4	-36,158 54	37,254 60	-37,169 85	84 75	0 00	0 00	84 75	0 00
	03 Aug 04	-36,158 54	37,254 60	-37,169 85	84 75	0 00	0 00	84 75	0 00
13 May 05 17 May 05	FNMA POOL #777336 4 5% 04-01-2019 BEO SEDOL B00XP69	-525,304 36	521,282 50	-532,363 13	0 00	-11,080 63	0 00	0 00	-11,080 63

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	12 Mar 04	-525,304 36	521,282 50	-532,363 13	0 00	-11,080 63	0 00	0 00	-11,080 63
01 Feb 05 28 Feb 05	FNMA POOL #778874 5 5% 05-01-2034 BEO CUSIP 31404UJT8	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
	04 Jun 04	-0 01	0 00	-0 01	-0 01	0 00	0 00	-0 01	0 00
08 Feb 05 10 Feb 05	FNMA POOL #778874 5 5% 05-01-2034 BEO CUSIP 31404UJT8	-1,024,194 99	1,045,799 10	-1,006,751 66	39,047 44	0 00	0 00	39,047 44	0 00
	04 Jun 04	-99,990 42	102,099 59	-98,287 45	3,812 14	0 00	0 00	3,812 14	0 00
	04 Jun 04	-924,204 57	943,699 51	-908,464 21	35,235 30	0 00	0 00	35,235 30	0 00
12 Sep 05 14 Sep 05	FNMA POOL #782272 6 5% 08-01-2034 BEO CUSIP 31404YCH3	-582,442 44	600,780 28	-610,017 45	0 00	-9,237 17	0 00	0 00	-9,237 17
	31 Aug 04	-582,442 44	600,780 28	-610,017 45	0 00	-9,237 17	0 00	0 00	-9,237 17
08 Jun 05 14 Jul 05	FNMA POOL #785844 5 5% 06-01-2034 BEO CUSIP 31405DBM8	-93,175 51	94,296 53	-90,962 59	0 00	3,333 94	0 00	0 00	3,333 94
	07 May 04	-93,175 51	94,296 53	-90,962 59	0 00	3,333 94	0 00	0 00	3,333 94
09 Feb 05 17 Mar 05	FNMA POOL #793193 5 5% 07-01-2019 BEO CUSIP 31405MGA9	-279,916 13	288,357 35	-286,782 82	1,574 53	0 00	0 00	1,574 53	0 00
	15 Jul 04	-279,916 13	288,357 35	-286,782 82	1,574 53	0 00	0 00	1,574 53	0 00
26 Jan 05 15 Feb 05	FNMA POOL #797305 4% 10-01-2019 BEO SEDOL B09P5G6	-76,420 21	74,688 81	-74,688 81	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
26 Jan 05 15 Feb 05	FNMA POOL #797765 4% 02-01-2020 BEO SEDOL B09P4M5	-723,579 00	707,185 41	-707,185 41	0 00	0 00	0 00	0 00	0 00
14 Mar 05 17 Mar 05	FNMA POOL #804939 5 5% 01-01-2020 BEO CUSIP 31406BHQ6	-96,249 38	98,369 87	-99,599 31	-1,229 44	0 00	0 00	-1,229 44	0 00
	07 Dec 04	-96,249 38	98,369 87	-99,599 31	-1,229 44	0 00	0 00	-1,229 44	0 00
10 May 05 12 May 05	FNMA POOL #805612 4 5% 02-01-2035 BEO CUSIP 31406CAM0	-605,512 75	584,035 97	-582,995 25	1,040 72	0 00	0 00	1,040 72	0 00
	22 Apr 05	-605,512 75	584,035 97	-582,995 25	1,040 72	0 00	0 00	1,040 72	0 00
10 May 05 12 May 05	FNMA POOL #809507 4 5% DUE 02-01-2035 REG CUSIP 31406GKU2	-299,999 38	289,358 77	-289,593 15	-234 38	0 00	0 00	-234 38	0 00
	04 May 05	-299,999 38	289,358 77	-289,593 15	-234 38	0 00	0 00	-234 38	0 00
10 May 05 12 May 05	FNMA POOL #819147 4 5% 01-01-2035 BEO CUSIP 31406TBQ3	-194,654 12	187,749 99	-187,415 42	334 57	0 00	0 00	334 57	0 00
	22 Apr 05	-194,654 12	187,749 99	-187,415 42	334 57	0 00	0 00	334 57	0 00
10 May 05 12 May 05	FNMA POOL #819360 4 5% DUE 03-01-2035 REG CUSIP 31406TJD4	-199,999 81	192,906 07	-192,531 07	375 00	0 00	0 00	375 00	0 00
	21 Apr 05	-199,999 81	192,906 07	-192,531 07	375 00	0 00	0 00	375 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
10 May 05 12 May 05	FNMA POOL #822808 4 5% 04-01-2035 BEO CUSIP 31406XDM1	-199,794 63	192,708 16	-192,364 76	343 40	0 00	0 00	343 40	0 00
	22 Apr 05	-199,794 63	192,708 16	-192,364 76	343 40	0 00	0 00	343 40	0 00
12 May 05 13 Jun 05	FNMA POOL #825137 5% 06-01-2035 BEO CUSIP 31407AV65	-99,991 00	98,850 48	-98,959 84	-109 36	0 00	0 00	-109 36	0 00
	05 May 05	-99,991 00	98,850 48	-98,959 84	-109 36	0 00	0 00	-109 36	0 00
07 Nov 05 10 Nov 05	FNMA SER 2003-87 CL TJ 4 5 09-25-2018 BEO CUSIP 31393E3P2	-300,000 00	281,296 88	-287,507 81	0 00	-6,210 93	0 00	0 00	-6,210 93
	17 Dec 03	-300,000 00	281,296 88	-287,507 81	0 00	-6,210 93	0 00	0 00	-6,210 93
26 Oct 05 31 Oct 05	FNMA SER 4 3375 03-25-2035 CUSIP 31394EQR2	-340,948 01	340,521 82	-341,267 65	-745 83	0 00	0 00	-745 83	0 00
	01 Jun 05	-340,948 01	340,521 82	-341,267 65	-745 83	0 00	0 00	-745 83	0 00
12 Jan 05 19 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JANUARY CUSIP 01F040412	-400,000 00	390,687 50	-391,125 00	-437 50	0 00	0 00	-437 50	0 00
	10 Dec 04	-400,000 00	390,687 50	-391,125 00	-437 50	0 00	0 00	-437 50	0 00
17 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY CUSIP 01F040479	-100,000 00	97,390 63	-97,812 50	-421 87	0 00	0 00	-421 87	0 00
	08 Jun 05	-100,000 00	97,390 63	-97,812 50	-421 87	0 00	0 00	-421 87	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
11 Mar 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	-200,000 00	195,500 00	-195,500 00	0 00	0 00	0 00	0 00	0 00
12 Apr 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	-800,000 00	783,031 25	-783,156 25	-125 00	0 00	0 00	-125 00	0 00
	12 Apr 05	-800,000 00	783,031 25	-783,156 25	-125 00	0 00	0 00	-125 00	0 00
11 Mar 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES APRIL SEDOL B01NLW6	-1,000,000 00	977,578 12	-977,578 12	0 00	0 00	0 00	0 00	0 00
21 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-300,000 00	295,101 56	-296,390 62	-1,289 06	0 00	0 00	-1,289 06	0 00
	13 Jul 05	-300,000 00	295,101 56	-296,390 62	-1,289 06	0 00	0 00	-1,289 06	0 00
13 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-500,000 00	493,984 38	-494,109 38	-125 00	0 00	0 00	-125 00	0 00
	13 Jul 05	-100,000 00	98,796 88	-98,796 88	0 00	0 00	0 00	0 00	0 00
	13 Jul 05	-200,000 00	197,593 75	-197,656 25	-62 50	0 00	0 00	-62 50	0 00
	13 Jul 05	-200,000 00	197,593 75	-197,656 25	-62 50	0 00	0 00	-62 50	0 00
21 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-100,000 00	98,351 56	-98,796 88	-445 32	0 00	0 00	-445 32	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Jul 05	-100,000 00	98,351 56	-98,796 88	-445 32	0 00	0 00	-445 32	0 00
09 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-500,000 00	489,160 16	-493,937 50	-4,777 34	0 00	0 00	-4,777 34	0 00
	19 Jul 05	-200,000 00	195,664 06	-197,312 50	-1,648 44	0 00	0 00	-1,648 44	0 00
	20 Jul 05	-300,000 00	293,496 10	-296,625 00	-3,128 90	0 00	0 00	-3,128 90	0 00
09 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-1,100,000 00	1,076,066 41	-1,082,324 22	-6,257 81	0 00	0 00	-6,257 81	0 00
	20 Jul 05	-100,000 00	97,824 22	-98,867 19	-1,042 97	0 00	0 00	-1,042 97	0 00
	20 Jul 05	-100,000 00	97,824 22	-98,867 19	-1,042 97	0 00	0 00	-1,042 97	0 00
	20 Jul 05	-400,000 00	391,296 87	-395,468 75	-4,171 88	0 00	0 00	-4,171 88	0 00
	09 Aug 05	-500,000 00	489,121 10	-489,121 09	0 01	0 00	0 00	0 01	0 00
13 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-100,000 00	98,832 03	-98,796 88	35 15	0 00	0 00	35 15	0 00
	13 Jul 05	-100,000 00	98,832 03	-98,796 88	35 15	0 00	0 00	35 15	0 00
21 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-200,000 00	196,750 00	-197,593 75	-843 75	0 00	0 00	-843 75	0 00
	13 Jul 05	-200,000 00	196,750 00	-197,593 75	-843 75	0 00	0 00	-843 75	0 00

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Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
13 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-200,000 00	197,562 50	-197,687 50	-125 00	0 00	0 00	-125 00	0 00
	13 Jul 05	-200,000 00	197,562 50	-197,687 50	-125 00	0 00	0 00	-125 00	0 00
21 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-100,000 00	98,367 19	-98,796 87	-429 68	0 00	0 00	-429 68	0 00
	13 Jul 05	-100,000 00	98,367 19	-98,796 87	-429 68	0 00	0 00	-429 68	0 00
28 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES AUGUST CUSIP 01F042483	-500,000 00	492,851 56	-493,546 88	-695 32	0 00	0 00	-695 32	0 00
	13 Jul 05	-200,000 00	197,140 62	-197,578 13	-437 51	0 00	0 00	-437 51	0 00
	19 Jul 05	-100,000 00	98,570 31	-98,656 25	-85 94	0 00	0 00	-85 94	0 00
	19 Jul 05	-200,000 00	197,140 63	-197,312 50	-171 87	0 00	0 00	-171 87	0 00
14 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-500,000 00	480,468 75	-480,695 31	-226 56	0 00	0 00	-226 56	0 00
	10 Nov 05	-200,000 00	192,187 50	-192,250 00	-62 50	0 00	0 00	-62 50	0 00
	10 Nov 05	-300,000 00	288,281 25	-288,445 31	-164 06	0 00	0 00	-164 06	0 00
10 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-700,000 00	672,875 00	-673,039 06	-164 06	0 00	0 00	-164 06	0 00
	10 Nov 05	-700,000 00	672,875 00	-673,039 06	-164 06	0 00	0 00	-164 06	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-500,000 00	483,007 81	-484,687 50	-1,679 69	0 00	0 00	-1,679 69	0 00
	21 Nov 05	-200,000 00	193,203 12	-193,781 25	-578 13	0 00	0 00	-578 13	0 00
	08 Dec 05	-300,000 00	289,804 69	-290,906 25	-1,101 56	0 00	0 00	-1,101 56	0 00
10 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-500,000 00	480,546 88	-481,164 06	-617 18	0 00	0 00	-617 18	0 00
	10 Nov 05	-200,000 00	192,218 75	-192,718 75	-500 00	0 00	0 00	-500 00	0 00
	10 Nov 05	-300,000 00	288,328 13	-288,445 31	-117 18	0 00	0 00	-117 18	0 00
14 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-500,000 00	480,468 75	-480,984 38	-515 63	0 00	0 00	-515 63	0 00
	10 Nov 05	-300,000 00	288,281 25	-288,375 00	-93 75	0 00	0 00	-93 75	0 00
	14 Nov 05	-200,000 00	192,187 50	-192,609 38	-421 88	0 00	0 00	-421 88	0 00
10 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-200,000 00	192,296 87	-192,296 88	-0 01	0 00	0 00	-0 01	0 00
	10 Nov 05	-200,000 00	192,296 87	-192,296 88	-0 01	0 00	0 00	-0 01	0 00
09 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-1,000,000 00	966,718 75	-968,025 31	-1,306 56	0 00	0 00	-1,306 56	0 00

◆ Realized Gain/Loss Detail - Taxable

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Sales									
Fixed income									
Government mortgage backed securities									
United States									
	18 Nov 05	-600,000 00	580,031 25	-580,462 80	-431 55	0 00	0 00	-431 55	0 00
	21 Nov 05	-300,000 00	290,015 62	-290,671 88	-656 26	0 00	0 00	-656 26	0 00
	21 Nov 05	-100,000 00	96,671 88	-96,890 63	-218 75	0 00	0 00	-218 75	0 00
09 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-800,000 00	772,562 50	-773,976 56	-1,414 06	0 00	0 00	-1,414 06	0 00
	08 Dec 05	-300,000 00	289,710 94	-290,906 25	-1,195 31	0 00	0 00	-1,195 31	0 00
	09 Dec 05	-400,000 00	386,281 25	-386,468 75	-187 50	0 00	0 00	-187 50	0 00
	09 Dec 05	-100,000 00	96,570 31	-96,601 56	-31 25	0 00	0 00	-31 25	0 00
28 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES DECEMBER SEDOL B03P164	-700,000 00	679,838 60	-675,011 04	4,827 56	0 00	0 00	4,827 56	0 00
	14 Nov 05	-500,000 00	485,599 00	-481,523 44	4,075 56	0 00	0 00	4,075 56	0 00
	18 Nov 05	-200,000 00	194,239 60	-193,487 60	752 00	0 00	0 00	752 00	0 00
12 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	-1,000,000 00	994,765 62	-994,875 00	-109 38	0 00	0 00	-109 38	0 00
	12 Jan 05	-400,000 00	397,906 25	-398,000 00	-93 75	0 00	0 00	-93 75	0 00
	12 Jan 05	-200,000 00	198,953 12	-198,968 75	-15 63	0 00	0 00	-15 63	0 00
	12 Jan 05	-400,000 00	397,906 25	-397,906 25	0 00	0 00	0 00	0 00	0 00
26 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	-200,000 00	199,453 12	-199,453 12	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
26 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	-200,000 00	199,500 00	-199,500 00	0 00	0 00	0 00	0 00	0 00
26 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES FEBRUARY CUSIP 01F042426	-400,000 00	398,812 50	-398,812 50	0 00	0 00	0 00	0 00	0 00
09 Dec 05 18 Jan 06	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	-400,000 00	386,312 50	-386,531 25	-218 75	0 00	0 00	-218 75	0 00
	09 Dec 05	-400,000 00	386,312 50	-386,531 25	-218 75	0 00	0 00	-218 75	0 00
09 Dec 05 18 Jan 06	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	-100,000 00	96,562 50	-96,632 81	-70 31	0 00	0 00	-70 31	0 00
	09 Dec 05	-100,000 00	96,562 50	-96,632 81	-70 31	0 00	0 00	-70 31	0 00
12 Jan 05 19 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	-400,000 00	398,640 62	-398,562 50	78 12	0 00	0 00	78 12	0 00
	12 Jan 05	-400,000 00	398,640 62	-398,562 50	78 12	0 00	0 00	78 12	0 00
12 Jan 05 19 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JANUARY CUSIP 01F042418	-200,000 00	199,296 88	-199,281 25	15 63	0 00	0 00	15 63	0 00
	12 Jan 05	-200,000 00	199,296 88	-199,281 25	15 63	0 00	0 00	15 63	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-200,000 00	198,906 25	-198,906 25	0 00	0 00	0 00	0 00	0 00
	09 Jun 05	-200,000 00	198,906 25	-198,906 25	0 00	0 00	0 00	0 00	0 00
09 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-300,000 00	298,242 19	-298,257 82	-15 63	0 00	0 00	-15 63	0 00
	09 Jun 05	-100,000 00	99,414 06	-99,429 69	-15 63	0 00	0 00	-15 63	0 00
	09 Jun 05	-200,000 00	198,828 13	-198,828 13	0 00	0 00	0 00	0 00	0 00
13 Jul 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-200,000 00	197,867 19	-197,750 00	117 19	0 00	0 00	117 19	0 00
	13 Jul 05	-200,000 00	197,867 19	-197,750 00	117 19	0 00	0 00	117 19	0 00
09 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-700,000 00	696,171 88	-696,148 44	23 44	0 00	0 00	23 44	0 00
	09 Jun 05	-100,000 00	99,453 13	-99,429 69	23 44	0 00	0 00	23 44	0 00
	09 Jun 05	-600,000 00	596,718 75	-596,718 75	0 00	0 00	0 00	0 00	0 00
13 Jul 05 19 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JULY SEDOL B01NRG2	-800,000 00	791,093 75	-792,480 47	-1,386 72	0 00	0 00	-1,386 72	0 00
	28 Jun 05	-200,000 00	197,773 44	-199,125 00	-1,351 56	0 00	0 00	-1,351 56	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Jul 05	-500,000 00	494,433 59	-494,433 59	0 00	0 00	0 00	0 00	0 00
	13 Jul 05	-100,000 00	98,886 72	-98,921 88	-35 16	0 00	0 00	-35 16	0 00
11 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-700,000 00	690,703 12	-690,703 13	-0 01	0 00	0 00	-0 01	0 00
	11 May 05	-700,000 00	690,703 12	-690,703 13	-0 01	0 00	0 00	-0 01	0 00
09 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-200,000 00	199,156 25	-199,203 13	-46 88	0 00	0 00	-46 88	0 00
	09 Jun 05	-200,000 00	199,156 25	-199,203 13	-46 88	0 00	0 00	-46 88	0 00
11 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-200,000 00	197,375 00	-197,375 00	0 00	0 00	0 00	0 00	0 00
09 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-800,000 00	796,812 50	-796,695 31	117 19	0 00	0 00	117 19	0 00
	09 Jun 05	-500,000 00	498,007 81	-498,007 81	0 00	0 00	0 00	0 00	0 00
	09 Jun 05	-300,000 00	298,804 69	-298,687 50	117 19	0 00	0 00	117 19	0 00
11 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-300,000 00	296,015 62	-296,015 62	0 00	0 00	0 00	0 00	0 00

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01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
11 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES JUNE SEDOL B013WL2	-800,000 00	789,312 50	-789,320 31	-7 81	0 00	0 00	-7 81	0 00
	11 May 05	-700,000 00	690,648 44	-690,648 44	0 00	0 00	0 00	0 00	0 00
	11 May 05	-100,000 00	98,664 06	-98,671 87	-7 81	0 00	0 00	-7 81	0 00
21 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-100,000 00	98,828 13	-98,828 13	0 00	0 00	0 00	0 00	0 00
26 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-200,000 00	197,265 63	-197,265 63	0 00	0 00	0 00	0 00	0 00
22 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-300,000 00	296,203 13	-296,203 13	0 00	0 00	0 00	0 00	0 00
12 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-200,000 00	195,437 50	-195,437 50	0 00	0 00	0 00	0 00	0 00
	12 Apr 05	-200,000 00	195,437 50	-195,437 50	0 00	0 00	0 00	0 00	0 00
10 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-200,000 00	197,781 25	-197,781 25	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Apr 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-1,000,000 00	977,343 75	-977,250 00	93 75	0 00	0 00	93 75	0 00
	12 Apr 05	-400,000 00	390,937 50	-390,937 50	0 00	0 00	0 00	0 00	0 00
	12 Apr 05	-600,000 00	586,406 25	-586,312 50	93 75	0 00	0 00	93 75	0 00
11 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-800,000 00	790,812 50	-790,773 44	39 06	0 00	0 00	39 06	0 00
	11 May 05	-500,000 00	494,257 81	-494,218 75	39 06	0 00	0 00	39 06	0 00
	11 May 05	-300,000 00	296,554 69	-296,554 69	0 00	0 00	0 00	0 00	0 00
13 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-962,677 00	955,306 50	-955,306 50	0 00	0 00	0 00	0 00	0 00
	13 May 05	-962,677 00	955,306 50	-955,306 50	0 00	0 00	0 00	0 00	0 00
10 May 05 17 May 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 15 YEARS SETTLES MAY SEDOL B011T37	-200,000 00	197,750 00	-197,750 00	0 00	0 00	0 00	0 00	0 00
26 Jan 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F042624	-400,000 00	389,656 25	-384,781 25	4,875 00	0 00	0 00	4,875 00	0 00
	05 Jan 05	-400,000 00	389,656 25	-384,781 25	4,875 00	0 00	0 00	4,875 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market: Short Term	Realized gain/loss: Market: Long Term	Realized gain/loss: Translation	Realized gain/loss: Total: Short Term	Realized gain/loss: Total: Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
13 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY CUSIP 01F042616	-200,000 00	186,312 50	-185,687 50	625 00	0 00	0 00	625 00	0 00
	05 Dec 05	-200,000 00	186,312 50	-185,687 50	625 00	0 00	0 00	625 00	0 00
13 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY CUSIP 01F042616	-100,000 00	93,171 88	-92,843 75	328 13	0 00	0 00	328 13	0 00
	05 Dec 05	-100,000 00	93,171 88	-92,843 75	328 13	0 00	0 00	328 13	0 00
13 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY CUSIP 01F042616	-100,000 00	93,148 44	-92,843 75	304 69	0 00	0 00	304 69	0 00
	05 Dec 05	-100,000 00	93,148 44	-92,843 75	304 69	0 00	0 00	304 69	0 00
05 Jan 05 13 Jan 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JANUARY CUSIP 01F042616	-400,000 00	385,656 25	-390,437 50	-4,781 25	0 00	0 00	-4,781 25	0 00
	08 Dec 04	-400,000 00	385,656 25	-390,437 50	-4,781 25	0 00	0 00	-4,781 25	0 00
08 Jul 05 14 Jul 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES JULY CUSIP 01F042673	-100,000 00	97,042 97	-97,054 69	-11 72	0 00	0 00	-11 72	0 00
	17 Jun 05	-100,000 00	97,042 97	-97,054 69	-11 72	0 00	0 00	-11 72	0 00
09 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES OCTOBER CUSIP 01F0426A6	-100,000 00	96,417 97	-96,437 50	-19 53	0 00	0 00	-19 53	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	09 Sep 05	-100,000 00	96,417 97	-96,437 50	-19 53	0 00	0 00	-19 53	0 00
09 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES OCTOBER CUSIP 01F0426A6	-100,000 00	96,437 50	-96,417 97	19 53	0 00	0 00	19 53	0 00
	09 Sep 05	-100,000 00	96,437 50	-96,417 97	19 53	0 00	0 00	19 53	0 00
09 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES SEPTEMBER CUSIP 01F042699	-100,000 00	96,523 44	-95,734 38	789 06	0 00	0 00	789 06	0 00
	03 Aug 05	-100,000 00	96,523 44	-95,734 38	789 06	0 00	0 00	789 06	0 00
09 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MORTGAGE 4 5% 30 YEARS SETTLES SEPTEMBER CUSIP 01F042699	-100,000 00	96,503 91	-95,742 19	761 72	0 00	0 00	761 72	0 00
	03 Aug 05	-100,000 00	96,503 91	-95,742 19	761 72	0 00	0 00	761 72	0 00
05 Apr 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-600,000 00	600,421 88	-600,367 19	54 69	0 00	0 00	54 69	0 00
	05 Apr 05	-500,000 00	500,351 57	-500,292 97	58 60	0 00	0 00	58 60	0 00
	05 Apr 05	-100,000 00	100,070 31	-100,074 22	-3 91	0 00	0 00	-3 91	0 00
05 Apr 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-500,000 00	500,371 09	-500,558 59	-187 50	0 00	0 00	-187 50	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	09 Mar 05	-400,000 00	400,296 87	-400,484 37	-187 50	0 00	0 00	-187 50	0 00
	05 Apr 05	-100,000 00	100,074 22	-100,074 22	0 00	0 00	0 00	0 00	0 00
09 Mar 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-200,000 00	200,343 75	-200,250 00	93 75	0 00	0 00	93 75	0 00
	09 Mar 05	-200,000 00	200,343 75	-200,250 00	93 75	0 00	0 00	93 75	0 00
09 Mar 05 18 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES APRIL SEDOL B07X3Q8	-500,000 00	500,703 12	-500,617 19	85 93	0 00	0 00	85 93	0 00
	09 Mar 05	-300,000 00	300,421 87	-300,375 00	46 87	0 00	0 00	46 87	0 00
	09 Mar 05	-200,000 00	200,281 25	-200,242 19	39 06	0 00	0 00	39 06	0 00
12 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-500,000 00	503,125 00	-503,132 81	-7 81	0 00	0 00	-7 81	0 00
	11 May 05	-100,000 00	100,625 00	-100,570 31	54 69	0 00	0 00	54 69	0 00
	12 May 05	-400,000 00	402,500 00	-402,562 50	-62 50	0 00	0 00	-62 50	0 00
25 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-200,000 00	201,937 50	-201,367 18	570 32	0 00	0 00	570 32	0 00
	12 May 05	-100,000 00	100,968 75	-100,640 62	328 13	0 00	0 00	328 13	0 00
	17 May 05	-100,000 00	100,968 75	-100,726 56	242 19	0 00	0 00	242 19	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-200,000 00	201,281 25	-201,140 63	140 62	0 00	0 00	140 62	0 00
	11 May 05	-200,000 00	201,281 25	-201,140 63	140 62	0 00	0 00	140 62	0 00
08 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-500,000 00	506,054 69	-505,000 00	1,054 69	0 00	0 00	1,054 69	0 00
	18 May 05	-100,000 00	101,210 94	-100,820 31	390 63	0 00	0 00	390 63	0 00
	23 May 05	-200,000 00	202,421 87	-201,750 00	671 87	0 00	0 00	671 87	0 00
	08 Jun 05	-200,000 00	202,421 88	-202,429 69	-7 81	0 00	0 00	-7 81	0 00
25 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-200,000 00	201,812 50	-201,640 62	171 88	0 00	0 00	171 88	0 00
	18 May 05	-100,000 00	100,906 25	-100,820 31	85 94	0 00	0 00	85 94	0 00
	18 May 05	-100,000 00	100,906 25	-100,820 31	85 94	0 00	0 00	85 94	0 00
08 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-500,000 00	506,015 63	-506,050 78	-35 15	0 00	0 00	-35 15	0 00
	08 Jun 05	-200,000 00	202,406 25	-202,406 25	0 00	0 00	0 00	0 00	0 00
	08 Jun 05	-300,000 00	303,609 38	-303,644 53	-35 15	0 00	0 00	-35 15	0 00
12 May 05 16 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES JUNE CUSIP 01F050460	-300,000 00	301,406 25	-301,710 94	-304 69	0 00	0 00	-304 69	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	11 May 05	-300,000 00	301,406 25	-301,710 94	-304 69	0 00	0 00	-304 69	0 00
08 Apr 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-1,000,000 00	977,304 69	-976,695 31	609 38	0 00	0 00	609 38	0 00
	08 Apr 05	-600,000 00	586,382 81	-586,054 69	328 12	0 00	0 00	328 12	0 00
	08 Apr 05	-400,000 00	390,921 88	-390,640 62	281 26	0 00	0 00	281 26	0 00
08 Apr 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-400,000 00	390,500 00	-390,703 12	-203 12	0 00	0 00	-203 12	0 00
	08 Apr 05	-400,000 00	390,500 00	-390,703 12	-203 12	0 00	0 00	-203 12	0 00
08 Mar 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-1,100,000 00	1,083,156 25	-1,083,015 62	140 63	0 00	0 00	140 63	0 00
	08 Mar 05	-400,000 00	393,875 00	-393,953 12	-78 12	0 00	0 00	-78 12	0 00
	08 Mar 05	-700,000 00	689,281 25	-689,062 50	218 75	0 00	0 00	218 75	0 00
08 Mar 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-400,000 00	393,812 50	-393,796 87	15 63	0 00	0 00	15 63	0 00
	08 Mar 05	-100,000 00	98,453 13	-98,437 50	15 63	0 00	0 00	15 63	0 00
	08 Mar 05	-300,000 00	295,359 37	-295,359 37	0 00	0 00	0 00	0 00	0 00
08 Apr 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-200,000 00	195,320 31	-195,394 53	-74 22	0 00	0 00	-74 22	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	16 Mar 05	-100,000 00	97,660 16	-97,718 75	-58 59	0 00	0 00	-58 59	0 00
	08 Apr 05	-100,000 00	97,660 15	-97,675 78	-15 63	0 00	0 00	-15 63	0 00
17 Mar 05 13 Apr 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL B07WW02	-600,000 00	587,250 00	-586,312 50	937 50	0 00	0 00	937 50	0 00
	16 Mar 05	-600,000 00	587,250 00	-586,312 50	937 50	0 00	0 00	937 50	0 00
03 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-400,000 00	393,468 75	-392,765 62	703 13	0 00	0 00	703 13	0 00
	02 Aug 05	-300,000 00	295,101 56	-294,562 50	539 06	0 00	0 00	539 06	0 00
	02 Aug 05	-100,000 00	98,367 19	-98,203 12	164 07	0 00	0 00	164 07	0 00
03 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-800,000 00	786,906 25	-785,671 88	1,234 37	0 00	0 00	1,234 37	0 00
	02 Aug 05	-100,000 00	98,363 28	-98,250 00	113 28	0 00	0 00	113 28	0 00
	02 Aug 05	-700,000 00	688,542 97	-687,421 88	1,121 09	0 00	0 00	1,121 09	0 00
19 Jul 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-200,000 00	197,691 41	-198,250 00	-558 59	0 00	0 00	-558 59	0 00
	12 Jul 05	-200,000 00	197,691 41	-198,250 00	-558 59	0 00	0 00	-558 59	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
03 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-100,000 00	98,343 75	-98,257 81	85 94	0 00	0 00	85 94	0 00
	02 Aug 05	-100,000 00	98,343 75	-98,257 81	85 94	0 00	0 00	85 94	0 00
05 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-300,000 00	293,695 31	-293,531 25	164 06	0 00	0 00	164 06	0 00
	05 Aug 05	-300,000 00	293,695 31	-293,531 25	164 06	0 00	0 00	164 06	0 00
18 Jul 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-500,000 00	494,101 56	-495,625 00	-1,523 44	0 00	0 00	-1,523 44	0 00
	12 Jul 05	-500,000 00	494,101 56	-495,625 00	-1,523 44	0 00	0 00	-1,523 44	0 00
14 Jul 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-400,000 00	396,000 00	-397,375 00	-1,375 00	0 00	0 00	-1,375 00	0 00
	08 Jul 05	-400,000 00	396,000 00	-397,375 00	-1,375 00	0 00	0 00	-1,375 00	0 00
15 Jul 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-400,000 00	395,812 50	-396,500 00	-687 50	0 00	0 00	-687 50	0 00
	12 Jul 05	-400,000 00	395,812 50	-396,500 00	-687 50	0 00	0 00	-687 50	0 00
03 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST CUSIP 01F050684	-300,000 00	294,937 50	-295,386 73	-449 23	0 00	0 00	-449 23	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
21 Jul 05		-200,000 00	196,625 00	-197,128 91	-503 91	0 00	0 00	-503 91	0 00
02 Aug 05		-100,000 00	98,312 50	-98,257 82	54 68	0 00	0 00	54 68	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-300,000 00	296,578 12	-296,578 12	0 00	0 00	0 00	0 00	0 00
28 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-400,000 00	386,625 00	-386,625 00	0 00	0 00	0 00	0 00	0 00
18 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-100,000 00	96,132 81	-96,132 81	0 00	0 00	0 00	0 00	0 00
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-100,000 00	95,222 66	-95,222 66	0 00	0 00	0 00	0 00	0 00
10 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-200,000 00	190,968 75	-190,968 75	0 00	0 00	0 00	0 00	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	1,100,000 00	-1,087,152 34	1,087,152 34	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-500,000 00	476,640 62	-475,781 25	859 37	0 00	0 00	859 37	0 00
	04 Nov 05	-500,000 00	476,640 62	-475,781 25	859 37	0 00	0 00	859 37	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	300,000 00	-296,578 12	296,578 12	0 00	0 00	0 00	0 00	0 00
04 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-800,000 00	761,250 00	-761,984 37	-734 37	0 00	0 00	-734 37	0 00
	04 Nov 05	-500,000 00	475,781 25	-476,093 75	-312 50	0 00	0 00	-312 50	0 00
	04 Nov 05	-300,000 00	285,468 75	-285,890 62	-421 87	0 00	0 00	-421 87	0 00
04 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-1,100,000 00	1,046,804 69	-1,048,265 63	-1,460 94	0 00	0 00	-1,460 94	0 00
	04 Nov 05	-1,100,000 00	1,046,804 69	-1,048,265 63	-1,460 94	0 00	0 00	-1,460 94	0 00
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-200,000 00	190,656 25	-190,656 25	0 00	0 00	0 00	0 00	0 00
05 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-1,100,000 00	1,087,152 34	-1,087,152 34	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-600,000 00	571,476 56	-571,207 03	269 53	0 00	0 00	269 53	0 00
	04 Nov 05	-200,000 00	190,492 19	-190,312 50	179 69	0 00	0 00	179 69	0 00
	04 Nov 05	-100,000 00	95,246 09	-95,156 25	89 84	0 00	0 00	89 84	0 00
	07 Nov 05	-300,000 00	285,738 28	-285,738 28	0 00	0 00	0 00	0 00	0 00
02 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-200,000 00	191,781 25	-191,781 25	0 00	0 00	0 00	0 00	0 00
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES DECEMBER CUSIP 01F0506C5	-1,000,000 00	960,585 94	-960,625 00	-39 06	0 00	0 00	-39 06	0 00
	07 Dec 05	-800,000 00	768,468 75	-768,375 00	93 75	0 00	0 00	93 75	0 00
	07 Dec 05	-200,000 00	192,117 19	-192,250 00	-132 81	0 00	0 00	-132 81	0 00
07 Jan 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	-300,000 00	296,671 88	-296,671 88	0 00	0 00	0 00	0 00	0 00
21 Jan 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	-1,100,000 00	1,097,937 50	-1,097,937 50	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Jan 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	-1,100,000 00	1,087,968 75	-1,087,968 75	0 00	0 00	0 00	0 00	0 00
03 Feb 05 10 Feb 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES FEBRUARY CUSIP 01F050627	-800,000 00	797,625 00	-797,582 04	42 96	0 00	0 00	42 96	0 00
	03 Feb 05	-500,000 00	498,515 63	-498,496 10	19 53	0 00	0 00	19 53	0 00
	03 Feb 05	-300,000 00	299,109 37	-299,085 94	23 43	0 00	0 00	23 43	0 00
15 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-800,000 00	770,625 00	-770,625 00	0 00	0 00	0 00	0 00	0 00
07 Jan 05 13 Jan 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-800,000 00	793,625 00	-792,953 12	671 88	0 00	0 00	671 88	0 00
	07 Jan 05	-300,000 00	297,609 37	-297,328 12	281 25	0 00	0 00	281 25	0 00
	07 Jan 05	-500,000 00	496,015 63	-495,625 00	390 63	0 00	0 00	390 63	0 00
07 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-800,000 00	768,000 00	-767,968 75	31 25	0 00	0 00	31 25	0 00
	07 Dec 05	-200,000 00	192,000 00	-191,968 75	31 25	0 00	0 00	31 25	0 00
	07 Dec 05	-600,000 00	576,000 00	-576,000 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-200,000 00	192,101 56	-192,101 56	0 00	0 00	0 00	0 00	0 00
07 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-800,000 00	767,781 25	-767,875 00	-93 75	0 00	0 00	-93 75	0 00
	07 Dec 05	-800,000 00	767,781 25	-767,875 00	-93 75	0 00	0 00	-93 75	0 00
03 Jan 05 13 Jan 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-400,000 00	396,437 50	-396,437 50	0 00	0 00	0 00	0 00	0 00
29 Dec 05 12 Jan 06	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL 2216504	-1,000,000 00	969,843 75	-969,843 75	0 00	0 00	0 00	0 00	0 00
29 Jun 05 14 Jul 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6	-200,000 00	199,687 50	-200,187 50	-500 00	0 00	0 00	-500 00	0 00
	22 Jun 05	-100,000 00	99,843 75	-100,093 75	-250 00	0 00	0 00	-250 00	0 00
	22 Jun 05	-100,000 00	99,843 75	-100,093 75	-250 00	0 00	0 00	-250 00	0 00
08 Jul 05 14 Jul 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6	-400,000 00	397,968 75	-398,281 25	-312 50	0 00	0 00	-312 50	0 00
	05 Jul 05	-400,000 00	397,968 75	-398,281 25	-312 50	0 00	0 00	-312 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
29 Jun 05 14 Jul 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6	-100,000 00	99,843 75	-100,093 75	-250 00	0 00	0 00	-250 00	0 00
	22 Jun 05	-100,000 00	99,843 75	-100,093 75	-250 00	0 00	0 00	-250 00	0 00
16 Jun 05 14 Jul 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL B01DWZ6	-200,000 00	199,000 00	-199,773 44	-773 44	0 00	0 00	-773 44	0 00
	08 Jun 05	-200,000 00	199,000 00	-199,773 44	-773 44	0 00	0 00	-773 44	0 00
18 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-100,000 00	99,148 44	-99,148 44	0 00	0 00	0 00	0 00	0 00
12 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-300,000 00	297,046 88	-296,156 25	890 63	0 00	0 00	890 63	0 00
	06 May 05	-300,000 00	297,046 88	-296,156 25	890 63	0 00	0 00	890 63	0 00
05 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-900,000 00	890,718 75	-889,625 00	1,093 75	0 00	0 00	1,093 75	0 00
	26 Apr 05	-200,000 00	197,937 50	-196,843 75	1,093 75	0 00	0 00	1,093 75	0 00
	05 May 05	-700,000 00	692,781 25	-692,781 25	0 00	0 00	0 00	0 00	0 00
08 Jun 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-174,980 00	175,424 29	-175,424 29	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Jun 05	-174,980 00	175,424 29	-175,424 29	0 00	0 00	0 00	0 00	0 00
06 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-1,100,000 00	1,085,906 25	-1,087,156 25	-1,250 00	0 00	0 00	-1,250 00	0 00
	05 May 05	-200,000 00	197,437 50	-197,937 50	-500 00	0 00	0 00	-500 00	0 00
	05 May 05	-300,000 00	296,156 25	-296,906 25	-750 00	0 00	0 00	-750 00	0 00
	06 May 05	-600,000 00	592,312 50	-592,312 50	0 00	0 00	0 00	0 00	0 00
12 May 05 13 Jun 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL B011V86	-200,000 00	197,671 87	-197,437 50	234 37	0 00	0 00	234 37	0 00
	06 May 05	-200,000 00	197,671 87	-197,437 50	234 37	0 00	0 00	234 37	0 00
03 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-1,100,000 00	1,093,812 50	-1,093,812 50	0 00	0 00	0 00	0 00	0 00
03 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-300,000 00	298,300 78	-298,300 78	0 00	0 00	0 00	0 00	0 00
08 Mar 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-400,000 00	394,765 63	-394,687 50	78 13	0 00	0 00	78 13	0 00
	08 Mar 05	-400,000 00	394,765 63	-394,687 50	78 13	0 00	0 00	78 13	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
08 Mar 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-800,000 00	789,125 00	-789,312 50	-187 50	0 00	0 00	-187 50	0 00
	08 Mar 05	-400,000 00	394,562 50	-394,687 50	-125 00	0 00	0 00	-125 00	0 00
	08 Mar 05	-400,000 00	394,562 50	-394,625 00	-62 50	0 00	0 00	-62 50	0 00
03 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH CUSIP 01F050635	-1,100,000 00	1,093,812 50	-1,093,812 50	0 00	0 00	0 00	0 00	0 00
	03 Feb 05	-800,000 00	795,500 00	-795,500 00	0 00	0 00	0 00	0 00	0 00
	03 Feb 05	-300,000 00	298,312 50	-298,312 50	0 00	0 00	0 00	0 00	0 00
04 May 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-300,000 00	297,093 75	-297,093 75	0 00	0 00	0 00	0 00	0 00
21 Apr 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-200,000 00	197,625 00	-196,183 59	1,441 41	0 00	0 00	1,441 41	0 00
	08 Apr 05	-100,000 00	98,812 50	-97,371 09	1,441 41	0 00	0 00	1,441 41	0 00
	21 Apr 05	-100,000 00	98,812 50	-98,812 50	0 00	0 00	0 00	0 00	0 00
05 May 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-400,000 00	396,875 00	-396,875 00	0 00	0 00	0 00	0 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
26 Apr 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-200,000 00	197,343 75	-197,343 75	0 00	0 00	0 00	0 00	0 00
22 Apr 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-1,000,000 00	986,718 75	-986,718 75	0 00	0 00	0 00	0 00	0 00
08 Apr 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-400,000 00	389,625 00	-389,519 54	105 46	0 00	0 00	105 46	0 00
	08 Apr 05	-100,000 00	97,406 25	-97,406 25	0 00	0 00	0 00	0 00	0 00
	08 Apr 05	-300,000 00	292,218 75	-292,113 29	105 46	0 00	0 00	105 46	0 00
08 Apr 05 12 May 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL B00P3J4	-1,100,000 00	1,071,640 62	-1,072,093 75	-453 13	0 00	0 00	-453 13	0 00
	08 Apr 05	-100,000 00	97,421 87	-97,406 25	15 62	0 00	0 00	15 62	0 00
	08 Apr 05	-1,000,000 00	974,218 75	-974,687 50	-468 75	0 00	0 00	-468 75	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-200,000 00	190,539 06	-190,546 87	-7 81	0 00	0 00	-7 81	0 00
	04 Nov 05	-100,000 00	95,269 53	-95,277 34	-7 81	0 00	0 00	-7 81	0 00
	04 Nov 05	-100,000 00	95,269 53	-95,269 53	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
25 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-800,000 00	774,812 50	-774,921 87	-109 37	0 00	0 00	-109 37	0 00
	24 Oct 05	-200,000 00	193,703 13	-194,437 50	-734 37	0 00	0 00	-734 37	0 00
	25 Oct 05	-100,000 00	96,851 56	-96,851 56	0 00	0 00	0 00	0 00	0 00
	25 Oct 05	-500,000 00	484,257 81	-483,632 81	625 00	0 00	0 00	625 00	0 00
11 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-300,000 00	292,148 44	-292,500 00	-351 56	0 00	0 00	-351 56	0 00
	05 Oct 05	-300,000 00	292,148 44	-292,500 00	-351 56	0 00	0 00	-351 56	0 00
19 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-900,000 00	874,125 00	-876,203 13	-2,078 13	0 00	0 00	-2,078 13	0 00
	05 Oct 05	-100,000 00	97,125 00	-97,500 00	-375 00	0 00	0 00	-375 00	0 00
	05 Oct 05	-300,000 00	291,375 00	-292,500 00	-1,125 00	0 00	0 00	-1,125 00	0 00
	07 Oct 05	-300,000 00	291,375 00	-291,796 88	-421 88	0 00	0 00	-421 88	0 00
	12 Oct 05	-200,000 00	194,250 00	-194,406 25	-156 25	0 00	0 00	-156 25	0 00
14 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-500,000 00	484,394 53	-487,500 00	-3,105 47	0 00	0 00	-3,105 47	0 00
	05 Oct 05	-200,000 00	193,757 81	-195,000 00	-1,242 19	0 00	0 00	-1,242 19	0 00
	05 Oct 05	-300,000 00	290,636 72	-292,500 00	-1,863 28	0 00	0 00	-1,863 28	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
17 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-500,000 00	484,296 88	-487,500 00	-3,203 12	0 00	0 00	-3,203 12	0 00
	05 Oct 05	-400,000 00	387,437 50	-390,000 00	-2,562 50	0 00	0 00	-2,562 50	0 00
	05 Oct 05	-100,000 00	96,859 38	-97,500 00	-640 62	0 00	0 00	-640 62	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-500,000 00	476,562 50	-476,386 72	175 78	0 00	0 00	175 78	0 00
	04 Nov 05	-500,000 00	476,562 50	-476,386 72	175 78	0 00	0 00	175 78	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-200,000 00	190,625 00	-191,781 25	-1,156 25	0 00	0 00	-1,156 25	0 00
	02 Nov 05	-200,000 00	190,625 00	-191,781 25	-1,156 25	0 00	0 00	-1,156 25	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-600,000 00	571,617 19	-572,277 34	-660 15	0 00	0 00	-660 15	0 00
	02 Nov 05	-100,000 00	95,269 53	-95,890 62	-621 09	0 00	0 00	-621 09	0 00
	04 Nov 05	-500,000 00	476,347 66	-476,386 72	-39 06	0 00	0 00	-39 06	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-500,000 00	476,660 16	-479,804 70	-3,144 54	0 00	0 00	-3,144 54	0 00
	01 Nov 05	-100,000 00	95,332 03	-96,046 88	-714 85	0 00	0 00	-714 85	0 00
	01 Nov 05	-100,000 00	95,332 03	-96,085 94	-753 91	0 00	0 00	-753 91	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	02 Nov 05	-300,000 00	285,996 10	-287,671 88	-1,675 78	0 00	0 00	-1,675 78	0 00
04 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-1,400,000 00	1,335,742 19	-1,334,757 81	984 38	0 00	0 00	984 38	0 00
	04 Nov 05	-700,000 00	667,871 10	-666,886 72	984 38	0 00	0 00	984 38	0 00
	04 Nov 05	-700,000 00	667,871 09	-667,871 09	0 00	0 00	0 00	0 00	0 00
24 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-500,000 00	485,156 25	-484,765 62	390 63	0 00	0 00	390 63	0 00
	13 Oct 05	-500,000 00	485,156 25	-484,765 62	390 63	0 00	0 00	390 63	0 00
21 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-400,000 00	389,093 75	-388,812 50	281 25	0 00	0 00	281 25	0 00
	12 Oct 05	-400,000 00	389,093 75	-388,812 50	281 25	0 00	0 00	281 25	0 00
25 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-900,000 00	872,015 63	-874,875 00	-2,859 37	0 00	0 00	-2,859 37	0 00
	14 Oct 05	-300,000 00	290,671 88	-291,562 50	-890 62	0 00	0 00	-890 62	0 00
	24 Oct 05	-600,000 00	581,343 75	-583,312 50	-1,968 75	0 00	0 00	-1,968 75	0 00
24 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-400,000 00	388,187 50	-388,812 50	-625 00	0 00	0 00	-625 00	0 00

Sales

Fixed income

Government mortgage backed securities

United States

◆ Realized Gain/Loss Detail - Taxable

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

Sales

Fixed income

Government mortgage backed securities

United States

	12 Oct 05	-400,000 00	388,187 50	-388,812 50	-625 00	0 00	0 00	-625 00	0 00
07 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-1,200,000 00	1,170,000 00	-1,170,000 00	0 00	0 00	0 00	0 00	0 00
	05 Oct 05	-500,000 00	487,500 00	-487,500 00	0 00	0 00	0 00	0 00	0 00
	05 Oct 05	-700,000 00	682,500 00	-682,500 00	0 00	0 00	0 00	0 00	0 00
24 Oct 05 14 Nov 05	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES NOVEMBER CUSIP 01F0506B7	-600,000 00	582,046 88	-582,968 76	-921 88	0 00	0 00	-921 88	0 00
	12 Oct 05	-500,000 00	485,039 07	-486,015 63	-976 56	0 00	0 00	-976 56	0 00
	13 Oct 05	-100,000 00	97,007 81	-96,953 13	54 68	0 00	0 00	54 68	0 00
21 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-500,000 00	492,968 75	-492,144 53	824 22	0 00	0 00	824 22	0 00
	07 Nov 05	-100,000 00	98,593 75	-97,769 53	824 22	0 00	0 00	824 22	0 00
	21 Nov 05	-400,000 00	394,375 00	-394,375 00	0 00	0 00	0 00	0 00	0 00
02 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-100,000 00	98,250 00	-98,250 00	0 00	0 00	0 00	0 00	0 00
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-1,200,000 00	1,174,125 00	-1,173,972 66	152 34	0 00	0 00	152 34	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	07 Nov 05	-900,000 00	880,593 75	-880,453 13	140 62	0 00	0 00	140 62	0 00
	07 Nov 05	-300,000 00	293,531 25	-293,519 53	11 72	0 00	0 00	11 72	0 00
21 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-100,000 00	98,593 75	-98,593 75	0 00	0 00	0 00	0 00	0 00
07 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-500,000 00	492,304 69	-492,050 78	253 91	0 00	0 00	253 91	0 00
	07 Dec 05	-500,000 00	492,304 69	-492,050 78	253 91	0 00	0 00	253 91	0 00
02 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-700,000 00	688,187 50	-688,187 50	0 00	0 00	0 00	0 00	0 00
30 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-400,000 00	393,656 25	-393,656 25	0 00	0 00	0 00	0 00	0 00
30 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-800,000 00	787,875 00	-787,874 99	0 01	0 00	0 00	0 01	0 00
	30 Nov 05	-700,000 00	689,390 63	-689,390 62	0 01	0 00	0 00	0 01	0 00
	30 Nov 05	-100,000 00	98,484 37	-98,484 37	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-500,000 00	488,984 38	-489,199 22	-214 84	0 00	0 00	-214 84	0 00
	07 Nov 05	-500,000 00	488,984 38	-489,199 22	-214 84	0 00	0 00	-214 84	0 00
16 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-200,000 00	196,734 38	-195,539 06	1,195 32	0 00	0 00	1,195 32	0 00
	07 Nov 05	-200,000 00	196,734 38	-195,539 06	1,195 32	0 00	0 00	1,195 32	0 00
08 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-1,200,000 00	1,176,609 38	-1,173,843 74	2,765 64	0 00	0 00	2,765 64	0 00
	07 Nov 05	-200,000 00	196,101 56	-195,593 75	507 81	0 00	0 00	507 81	0 00
	07 Nov 05	-200,000 00	196,101 57	-195,625 00	476 57	0 00	0 00	476 57	0 00
	07 Nov 05	-500,000 00	490,253 91	-489,140 62	1,113 29	0 00	0 00	1,113 29	0 00
	07 Nov 05	-300,000 00	294,152 34	-293,484 37	667 97	0 00	0 00	667 97	0 00
16 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1G4	-600,000 00	590,156 25	-586,781 25	3,375 00	0 00	0 00	3,375 00	0 00
	07 Nov 05	-600,000 00	590,156 25	-586,781 25	3,375 00	0 00	0 00	3,375 00	0 00
22 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-400,000 00	401,937 50	-401,593 75	343 75	0 00	0 00	343 75	0 00
	16 Sep 05	-400,000 00	401,937 50	-401,593 75	343 75	0 00	0 00	343 75	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
08 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-1,200,000 00	1,208,250 00	-1,208,289 06	-39 06	0 00	0 00	-39 06	0 00
	08 Sep 05	-1,000,000 00	1,006,875 00	-1,006,875 00	0 00	0 00	0 00	0 00	0 00
	08 Sep 05	-200,000 00	201,375 00	-201,414 06	-39 06	0 00	0 00	-39 06	0 00
03 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-300,000 00	299,765 63	-299,765 63	0 00	0 00	0 00	0 00	0 00
30 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-700,000 00	699,671 88	-699,671 88	0 00	0 00	0 00	0 00	0 00
29 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-600,000 00	600,890 63	-601,609 38	-718 75	0 00	0 00	-718 75	0 00
	20 Sep 05	-400,000 00	400,593 75	-401,312 50	-718 75	0 00	0 00	-718 75	0 00
	29 Sep 05	-200,000 00	200,296 88	-200,296 88	0 00	0 00	0 00	0 00	0 00
20 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-300,000 00	300,656 25	-302,058 59	-1,402 34	0 00	0 00	-1,402 34	0 00
	08 Sep 05	-200,000 00	200,437 50	-201,375 00	-937 50	0 00	0 00	-937 50	0 00
	08 Sep 05	-100,000 00	100,218 75	-100,683 59	-464 84	0 00	0 00	-464 84	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
22 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-400,000 00	401,968 75	-402,359 37	-390 62	0 00	0 00	-390 62	0 00
	13 Sep 05	-200,000 00	200,984 38	-201,359 37	-374 99	0 00	0 00	-374 99	0 00
	15 Sep 05	-200,000 00	200,984 37	-201,000 00	-15 63	0 00	0 00	-15 63	0 00
30 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-200,000 00	199,890 63	-199,890 63	0 00	0 00	0 00	0 00	0 00
28 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-700,000 00	701,093 75	-702,367 19	-1,273 44	0 00	0 00	-1,273 44	0 00
	16 Sep 05	-100,000 00	100,156 25	-100,398 44	-242 19	0 00	0 00	-242 19	0 00
	20 Sep 05	-600,000 00	600,937 50	-601,968 75	-1,031 25	0 00	0 00	-1,031 25	0 00
29 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-500,000 00	500,781 25	-500,781 25	0 00	0 00	0 00	0 00	0 00
29 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-100,000 00	100,125 00	-100,125 00	0 00	0 00	0 00	0 00	0 00
22 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-1,300,000 00	1,306,601 56	-1,308,839 85	-2,238 29	0 00	0 00	-2,238 29	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	08 Sep 05	-200,000 00	201,015 63	-201,343 75	-328 12	0 00	0 00	-328 12	0 00
	08 Sep 05	-500,000 00	502,539 06	-503,417 97	-878 91	0 00	0 00	-878 91	0 00
	13 Sep 05	-100,000 00	100,507 81	-100,679 69	-171 88	0 00	0 00	-171 88	0 00
	13 Sep 05	-100,000 00	100,507 81	-100,679 69	-171 88	0 00	0 00	-171 88	0 00
	13 Sep 05	-400,000 00	402,031 25	-402,718 75	-687 50	0 00	0 00	-687 50	0 00
08 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-300,000 00	302,015 63	-302,062 50	-46 87	0 00	0 00	-46 87	0 00
	08 Sep 05	-300,000 00	302,015 63	-302,062 50	-46 87	0 00	0 00	-46 87	0 00
07 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-400,000 00	398,828 12	-399,298 80	-470 68	0 00	0 00	-470 68	0 00
	04 Oct 05	-400,000 00	398,828 12	-399,298 80	-470 68	0 00	0 00	-470 68	0 00
29 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-100,000 00	100,125 00	-100,125 00	0 00	0 00	0 00	0 00	0 00
30 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES OCTOBER SEDOL B02WJB7	-200,000 00	199,906 25	-199,906 25	0 00	0 00	0 00	0 00	0 00
08 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-2,000,000 00	2,050,000 00	-2,050,000 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-100,000 00	102,621 09	-102,476 56	144 53	0 00	0 00	144 53	0 00
	07 Dec 05	-100,000 00	102,621 09	-102,476 56	144 53	0 00	0 00	144 53	0 00
18 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	1,700,000 00	-1,784,269 53	1,783,859 37	-410 16	0 00	0 00	-410 16	0 00
	10 Nov 04	500,000 00	-524,785 16	524,375 00	-410 16	0 00	0 00	-410 16	0 00
	18 Nov 04	1,200,000 00	-1,259,484 37	1,259,484 37	0 00	0 00	0 00	0 00	0 00
08 Dec 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	500,000 00	-525,253 91	525,253 90	-0 01	0 00	0 00	-0 01	0 00
	08 Dec 04	500,000 00	-525,253 91	525,253 90	-0 01	0 00	0 00	-0 01	0 00
05 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-100,000 00	102,367 19	-102,328 12	39 07	0 00	0 00	39 07	0 00
	05 Dec 05	-100,000 00	102,367 19	-102,328 12	39 07	0 00	0 00	39 07	0 00
10 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	1,500,000 00	-1,573,125 00	1,573,125 00	0 00	0 00	0 00	0 00	0 00
	10 Nov 04	500,000 00	-524,375 00	524,375 00	0 00	0 00	0 00	0 00	0 00
	10 Nov 04	1,000,000 00	-1,048,750 00	1,048,750 00	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
18 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-1,700,000 00	1,784,269 53	-1,784,269 53	0 00	0 00	0 00	0 00	0 00
10 Nov 04 13 Dec 04	FNMA SINGLE FAMILY MORTGAGE 6 5% 30 YEARS SETTLES DECEMBER SEDOL B03P1T7	-1,500,000 00	1,573,125 00	-1,573,125 00	0 00	0 00	0 00	0 00	0 00
	10 Nov 04	-1,500,000 00	1,573,125 00	-1,573,125 00	0 00	0 00	0 00	0 00	0 00
26 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES FEB CUSIP 01F040420	-400,000 00	390,968 75	-390,937 50	31 25	0 00	0 00	31 25	0 00
	26 Jan 05	-400,000 00	390,968 75	-390,937 50	31 25	0 00	0 00	31 25	0 00
10 Feb 05 15 Feb 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES FEB CUSIP 01F040420	-800,000 00	784,625 00	-784,625 00	0 00	0 00	0 00	0 00	0 00
	10 Feb 05	-800,000 00	784,625 00	-784,625 00	0 00	0 00	0 00	0 00	0 00
26 Jan 05 15 Feb 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES FEB CUSIP 01F040420	-800,000 00	781,875 00	-781,000 00	875 00	0 00	0 00	875 00	0 00
	12 Jan 05	-400,000 00	390,937 50	-390,062 50	875 00	0 00	0 00	875 00	0 00
	26 Jan 05	-400,000 00	390,937 50	-390,937 50	0 00	0 00	0 00	0 00	0 00
20 May 05 16 Jun 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES JUN CUSIP 01F040461	-100,000 00	97,164 06	-96,750 00	414 06	0 00	0 00	414 06	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	11 May 05	-100,000 00	97,164 06	-96,750 00	414 06	0 00	0 00	414 06	0 00
08 Jun 05 16 Jun 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES JUN CUSIP 01F040461	-100,000 00	97,921 88	-96,750 00	1,171 88	0 00	0 00	1,171 88	0 00
	11 May 05	-100,000 00	97,921 88	-96,750 00	1,171 88	0 00	0 00	1,171 88	0 00
10 Feb 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES MAR CUSIP 01F040438	-800,000 00	782,875 00	-782,875 00	0 00	0 00	0 00	0 00	0 00
25 Feb 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES MAR CUSIP 01F040438	-807,292 69	785,029 07	-783,466 57	1,562 50	0 00	0 00	1,562 50	0 00
	25 Feb 05	-7,292 69	7,091 57	-7,091 57	0 00	0 00	0 00	0 00	0 00
	25 Feb 05	-800,000 00	777,937 50	-776,375 00	1,562 50	0 00	0 00	1,562 50	0 00
11 May 05 17 May 05	FNMA SINGLE FAMILY MTG 4 15 YEARS SETTLES MAY CUSIP 01F040453	-200,000 00	193,750 00	-194,062 50	-312 50	0 00	0 00	-312 50	0 00
	06 May 05	-200,000 00	193,750 00	-194,062 50	-312 50	0 00	0 00	-312 50	0 00
09 Feb 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	-200,000 00	199,562 50	-199,562 50	0 00	0 00	0 00	0 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Feb 05 17 Mar 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES MAR CUSIP 01F042434	-1,000,000 00	998,437 50	-998,437 50	0 00	0 00	0 00	0 00	0 00
12 Oct 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-700,000 00	681,843 75	-681,734 38	109 37	0 00	0 00	109 37	0 00
	12 Oct 05	-700,000 00	681,843 75	-681,734 38	109 37	0 00	0 00	109 37	0 00
12 Oct 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-1,000,000 00	972,968 75	-972,968 75	0 00	0 00	0 00	0 00	0 00
	12 Oct 05	-1,000,000 00	972,968 75	-972,968 75	0 00	0 00	0 00	0 00	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-1,500,000 00	1,443,457 03	-1,442,890 63	566 40	0 00	0 00	566 40	0 00
	07 Nov 05	-100,000 00	96,230 47	-96,023 44	207 03	0 00	0 00	207 03	0 00
	10 Nov 05	-200,000 00	192,460 94	-192,460 94	0 00	0 00	0 00	0 00	0 00
	10 Nov 05	-500,000 00	481,152 34	-480,957 03	195 31	0 00	0 00	195 31	0 00
	10 Nov 05	-700,000 00	673,613 28	-673,449 22	164 06	0 00	0 00	164 06	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-500,000 00	481,035 16	-480,117 18	917 98	0 00	0 00	917 98	0 00
	07 Nov 05	-500,000 00	481,035 16	-480,117 18	917 98	0 00	0 00	917 98	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
12 Oct 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-500,000 00	486,953 12	-486,859 38	93 74	0 00	0 00	93 74	0 00
	12 Oct 05	-100,000 00	97,390 62	-97,296 88	93 74	0 00	0 00	93 74	0 00
	12 Oct 05	-400,000 00	389,562 50	-389,562 50	0 00	0 00	0 00	0 00	0 00
25 Oct 05 17 Nov 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES NOV CUSIP 01F0424B6	-600,000 00	582,000 00	-583,187 50	-1,187 50	0 00	0 00	-1,187 50	0 00
	12 Oct 05	-400,000 00	388,000 00	-389,187 50	-1,187 50	0 00	0 00	-1,187 50	0 00
	25 Oct 05	-200,000 00	194,000 00	-194,000 00	0 00	0 00	0 00	0 00	0 00
12 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-1,500,000 00	1,460,625 00	-1,465,640 63	-5,015 63	0 00	0 00	-5,015 63	0 00
	23 Sep 05	-400,000 00	389,500 00	-393,375 00	-3,875 00	0 00	0 00	-3,875 00	0 00
	12 Oct 05	-400,000 00	389,500 00	-389,875 00	-375 00	0 00	0 00	-375 00	0 00
	12 Oct 05	-700,000 00	681,625 00	-682,390 63	-765 63	0 00	0 00	-765 63	0 00
13 Sep 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-700,000 00	691,031 25	-691,031 25	0 00	0 00	0 00	0 00	0 00
	13 Sep 05	-700,000 00	691,031 25	-691,031 25	0 00	0 00	0 00	0 00	0 00
26 Sep 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-1,000,000 00	980,234 38	-984,976 57	-4,742 19	0 00	0 00	-4,742 19	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Sep 05	-100,000 00	98,023 44	-98,710 94	-687 50	0 00	0 00	-687 50	0 00
	22 Sep 05	-600,000 00	588,140 63	-591,234 38	-3,093 75	0 00	0 00	-3,093 75	0 00
	23 Sep 05	-300,000 00	294,070 31	-295,031 25	-960 94	0 00	0 00	-960 94	0 00
19 Sep 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-400,000 00	393,343 75	-394,843 74	-1,499 99	0 00	0 00	-1,499 99	0 00
	13 Sep 05	-400,000 00	393,343 75	-394,843 74	-1,499 99	0 00	0 00	-1,499 99	0 00
12 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-1,100,000 00	1,072,113 28	-1,071,218 75	894 53	0 00	0 00	894 53	0 00
	12 Oct 05	-100,000 00	97,464 84	-97,468 75	-3 91	0 00	0 00	-3 91	0 00
	12 Oct 05	-1,000,000 00	974,648 44	-973,750 00	898 44	0 00	0 00	898 44	0 00
13 Sep 05 18 Oct 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES OCT SEDOL B02WJ95	-500,000 00	493,671 88	-493,585 94	85 94	0 00	0 00	85 94	0 00
	13 Sep 05	-400,000 00	394,937 50	-394,875 00	62 50	0 00	0 00	62 50	0 00
	13 Sep 05	-100,000 00	98,734 38	-98,710 94	23 44	0 00	0 00	23 44	0 00
13 Sep 05 19 Sep 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-600,000 00	592,734 37	-592,781 25	-46 88	0 00	0 00	-46 88	0 00
	13 Sep 05	-600,000 00	592,734 37	-592,781 25	-46 88	0 00	0 00	-46 88	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
23 Aug 05 / 19 Sep 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-700,000 00	688,843 75	-684,031 25	4,812 50	0 00	0 00	4,812 50	0 00
	09 Aug 05	-700,000 00	688,843 75	-684,031 25	4,812 50	0 00	0 00	4,812 50	0 00
24 Aug 05 / 19 Sep 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-500,000 00	492,578 13	-488,703 13	3,875 00	0 00	0 00	3,875 00	0 00
	09 Aug 05	-400,000 00	394,062 50	-390,875 00	3,187 50	0 00	0 00	3,187 50	0 00
	11 Aug 05	-100,000 00	98,515 63	-97,828 13	687 50	0 00	0 00	687 50	0 00
09 Aug 05 / 19 Sep 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-500,000 00	488,593 75	-488,632 81	-39 06	0 00	0 00	-39 06	0 00
	09 Aug 05	-500,000 00	488,593 75	-488,632 81	-39 06	0 00	0 00	-39 06	0 00
13 Sep 05 / 19 Sep 05	FNMA SINGLE FAMILY MTG 4 5 15 YEARS SETTLES SEP CUSIP 01F042491	-1,100,000 00	1,086,765 63	-1,081,980 47	4,785 16	0 00	0 00	4,785 16	0 00
	11 Aug 05	-500,000 00	493,984 38	-489,140 62	4,843 76	0 00	0 00	4,843 76	0 00
	13 Sep 05	-100,000 00	98,796 88	-98,796 88	0 00	0 00	0 00	0 00	0 00
	13 Sep 05	-500,000 00	493,984 37	-494,042 97	-58 60	0 00	0 00	-58 60	0 00
03 Aug 05 / 11 Aug 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES AUG CUSIP 01F042681	-100,000 00	95,843 75	-96,945 31	-1,101 56	0 00	0 00	-1,101 56	0 00
	08 Jul 05	-100,000 00	95,843 75	-96,945 31	-1,101 56	0 00	0 00	-1,101 56	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
03 Aug 05 11 Aug 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES AUG CUSIP 01F042681	-100,000 00	95,851 56	-96,296 88	-445 32	0 00	0 00	-445 32	0 00
	21 Jul 05	-100,000 00	95,851 56	-96,296 88	-445 32	0 00	0 00	-445 32	0 00
06 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-100,000 00	93,417 97	-92,515 62	902 35	0 00	0 00	902 35	0 00
	07 Nov 05	-100,000 00	93,417 97	-92,515 62	902 35	0 00	0 00	902 35	0 00
05 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-700,000 00	650,234 38	-647,703 13	2,531 25	0 00	0 00	2,531 25	0 00
	07 Nov 05	-100,000 00	92,890 63	-92,515 63	375 00	0 00	0 00	375 00	0 00
	07 Nov 05	-600,000 00	557,343 75	-555,187 50	2,156 25	0 00	0 00	2,156 25	0 00
06 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-100,000 00	93,382 81	-92,515 62	867 19	0 00	0 00	867 19	0 00
	07 Nov 05	-100,000 00	93,382 81	-92,515 62	867 19	0 00	0 00	867 19	0 00
16 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-100,000 00	93,367 19	-92,562 50	804 69	0 00	0 00	804 69	0 00
	07 Nov 05	-100,000 00	93,367 19	-92,562 50	804 69	0 00	0 00	804 69	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
16 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-200,000 00	186,718 75	-185,093 75	1,625 00	0 00	0 00	1,625 00	0 00
	07 Nov 05	-100,000 00	93,359 38	-92,562 50	796 88	0 00	0 00	796 88	0 00
05 Dec 05 13 Dec 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES DEC CUSIP 01F0426C2	-200,000 00	185,781 25	-185,062 50	718 75	0 00	0 00	718 75	0 00
	07 Nov 05	-200,000 00	185,781 25	-185,062 50	718 75	0 00	0 00	718 75	0 00
13 May 05 13 Jun 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES JUN CUSIP 01F042665	-1,500,000 00	1,447,265 63	-1,444,218 75	3,046 88	0 00	0 00	3,046 88	0 00
	10 May 05	-1,500,000 00	1,447,265 63	-1,444,218 75	3,046 88	0 00	0 00	3,046 88	0 00
04 May 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-300,000 00	289,593 75	-289,593 75	0 00	0 00	0 00	0 00	0 00
	04 May 05	-300,000 00	289,593 75	-289,593 75	0 00	0 00	0 00	0 00	0 00
22 Apr 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-1,000,000 00	962,812 50	-962,812 50	0 00	0 00	0 00	0 00	0 00
	22 Apr 05	-1,000,000 00	962,812 50	-962,812 50	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
21 Apr 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-200,000 00	192,531 25	-192,531 25	0 00	0 00	0 00	0 00	0 00
	21 Apr 05	-200,000 00	192,531 25	-192,531 25	0 00	0 00	0 00	0 00	0 00
10 May 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-200,000 00	192,906 25	-192,906 25	0 00	0 00	0 00	0 00	0 00
	10 May 05	-200,000 00	192,906 25	-192,906 25	0 00	0 00	0 00	0 00	0 00
10 May 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-300,000 00	289,359 38	-289,359 38	0 00	0 00	0 00	0 00	0 00
	10 May 05	-200,000 00	192,906 25	-192,906 25	0 00	0 00	0 00	0 00	0 00
	10 May 05	-100,000 00	96,453 13	-96,453 13	0 00	0 00	0 00	0 00	0 00
10 May 05 12 May 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES MAY CUSIP 01F042657	-1,000,000 00	964,531 25	-964,531 25	0 00	0 00	0 00	0 00	0 00
	10 May 05	-200,000 00	192,906 25	-192,906 25	0 00	0 00	0 00	0 00	0 00
	10 May 05	-800,000 00	771,625 00	-771,625 00	0 00	0 00	0 00	0 00	0 00
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES NOV CUSIP 01F0426B4	-200,000 00	185,281 25	-187,031 25	-1,750 00	0 00	0 00	-1,750 00	0 00
	26 Oct 05	-200,000 00	185,281 25	-187,031 25	-1,750 00	0 00	0 00	-1,750 00	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES NOV CUSIP 01F0426B4	-900,000 00	833,484 38	-841,179 70	-7,695 32	0 00	0 00	-7,695 32	0 00
	26 Oct 05	-100,000 00	92,609 37	-93,453 13	-843 76	0 00	0 00	-843 76	0 00
	26 Oct 05	-300,000 00	277,828 13	-280,265 63	-2,437 50	0 00	0 00	-2,437 50	0 00
	26 Oct 05	-100,000 00	92,609 38	-93,492 19	-882 81	0 00	0 00	-882 81	0 00
	26 Oct 05	-400,000 00	370,437 50	-373,968 75	-3,531 25	0 00	0 00	-3,531 25	0 00
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES NOV CUSIP 01F0426B4	-100,000 00	92,593 75	-93,421 87	-828 12	0 00	0 00	-828 12	0 00
	26 Oct 05	-100,000 00	92,593 75	-93,421 87	-828 12	0 00	0 00	-828 12	0 00
07 Nov 05 14 Nov 05	FNMA SINGLE FAMILY MTG 4 5 30 YEARS SETTLES NOV CUSIP 01F0426B4	-200,000 00	185,187 50	-187,031 25	-1,843 75	0 00	0 00	-1,843 75	0 00
	26 Oct 05	-200,000 00	185,187 50	-187,031 25	-1,843 75	0 00	0 00	-1,843 75	0 00
11 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-100,000 00	99,554 69	-100,453 13	-898 44	0 00	0 00	-898 44	0 00
	13 Sep 05	-100,000 00	99,554 69	-100,453 13	-898 44	0 00	0 00	-898 44	0 00
11 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-500,000 00	497,382 81	-502,199 22	-4,816 41	0 00	0 00	-4,816 41	0 00
	13 Sep 05	-200,000 00	198,953 12	-200,875 00	-1,921 88	0 00	0 00	-1,921 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	13 Sep 05	-300,000 00	298,429 69	-301,324 22	-2,894 53	0 00	0 00	-2,894 53	0 00
11 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-300,000 00	298,429 69	-301,359 37	-2,929 68	0 00	0 00	-2,929 68	0 00
	13 Sep 05	-300,000 00	298,429 69	-301,359 37	-2,929 68	0 00	0 00	-2,929 68	0 00
11 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-400,000 00	397,906 25	-400,750 00	-2,843 75	0 00	0 00	-2,843 75	0 00
	19 Sep 05	-400,000 00	397,906 25	-400,750 00	-2,843 75	0 00	0 00	-2,843 75	0 00
11 Oct 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-400,000 00	397,906 25	-401,500 00	-3,593 75	0 00	0 00	-3,593 75	0 00
	13 Sep 05	-300,000 00	298,429 69	-301,312 50	-2,882 81	0 00	0 00	-2,882 81	0 00
	19 Sep 05	-100,000 00	99,476 56	-100,187 50	-710 94	0 00	0 00	-710 94	0 00
13 Sep 05 18 Oct 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES OCT CUSIP 01F0504A1	-400,000 00	401,750 00	-401,875 00	-125 00	0 00	0 00	-125 00	0 00
	13 Sep 05	-400,000 00	401,750 00	-401,875 00	-125 00	0 00	0 00	-125 00	0 00
10 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-300,000 00	299,589 84	-299,589 84	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
29 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-500,000 00	501,562 50	-502,640 63	-1,078 13	0 00	0 00	-1,078 13	0 00
	14 Jul 05	-300,000 00	300,937 50	-301,687 50	-750 00	0 00	0 00	-750 00	0 00
	28 Jul 05	-200,000 00	200,625 00	-200,953 13	-328 13	0 00	0 00	-328 13	0 00
10 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-500,000 00	499,277 34	-499,042 97	234 37	0 00	0 00	234 37	0 00
	08 Aug 05	-400,000 00	399,421 87	-399,187 50	234 37	0 00	0 00	234 37	0 00
	10 Aug 05	-100,000 00	99,855 47	-99,855 47	0 00	0 00	0 00	0 00	0 00
10 Aug 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-500,000 00	499,355 47	-501,703 13	-2,347 66	0 00	0 00	-2,347 66	0 00
	28 Jul 05	-300,000 00	299,613 28	-301,429 69	-1,816 41	0 00	0 00	-1,816 41	0 00
	28 Jul 05	-100,000 00	99,871 10	-100,476 56	-605 46	0 00	0 00	-605 46	0 00
	08 Aug 05	-100,000 00	99,871 09	-99,796 88	74 21	0 00	0 00	74 21	0 00
14 Jul 05 16 Aug 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG CUSIP 01F050486	-400,000 00	402,312 50	-402,343 75	-31 25	0 00	0 00	-31 25	0 00
	14 Jul 05	-200,000 00	201,156 25	-201,218 75	-62 50	0 00	0 00	-62 50	0 00
	14 Jul 05	-200,000 00	201,156 25	-201,125 00	31 25	0 00	0 00	31 25	0 00
29 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-500,000 00	493,203 13	-492,765 63	437 50	0 00	0 00	437 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	15 Nov 05	-100,000 00	98,640 63	-98,203 13	437 50	0 00	0 00	437 50	0 00
	29 Nov 05	-400,000 00	394,562 50	-394,562 50	0 00	0 00	0 00	0 00	0 00
22 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-500,000 00	493,359 38	-491,406 25	1,953 13	0 00	0 00	1,953 13	0 00
	10 Nov 05	-500,000 00	493,359 38	-491,406 25	1,953 13	0 00	0 00	1,953 13	0 00
22 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-700,000 00	692,835 94	-687,812 50	5,023 44	0 00	0 00	5,023 44	0 00
	10 Nov 05	-500,000 00	494,882 81	-491,406 25	3,476 56	0 00	0 00	3,476 56	0 00
	15 Nov 05	-200,000 00	197,953 13	-196,406 25	1,546 88	0 00	0 00	1,546 88	0 00
09 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-300,000 00	295,570 31	-295,570 31	0 00	0 00	0 00	0 00	0 00
	09 Dec 05	-300,000 00	295,570 31	-295,570 31	0 00	0 00	0 00	0 00	0 00
18 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-900,000 00	886,148 44	-883,253 35	2,895 09	0 00	0 00	2,895 09	0 00
	09 Nov 05	-100,000 00	98,460 94	-98,125 00	335 94	0 00	0 00	335 94	0 00
	09 Nov 05	-300,000 00	295,382 81	-294,375 00	1,007 81	0 00	0 00	1,007 81	0 00
	09 Nov 05	-500,000 00	492,304 69	-490,753 35	1,551 34	0 00	0 00	1,551 34	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
09 Dec 05 / 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-600,000 00	591,046 88	-591,000 00	46 88	0 00	0 00	46 88	0 00
	09 Dec 05	-600,000 00	591,046 88	-591,000 00	46 88	0 00	0 00	46 88	0 00
21 Nov 05 / 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-1,000,000 00	986,328 13	-982,609 38	3,718 75	0 00	0 00	3,718 75	0 00
	09 Nov 05	-200,000 00	197,265 63	-196,250 00	1,015 63	0 00	0 00	1,015 63	0 00
	10 Nov 05	-200,000 00	197,265 63	-196,578 13	687 50	0 00	0 00	687 50	0 00
	10 Nov 05	-100,000 00	98,632 81	-98,296 87	335 94	0 00	0 00	335 94	0 00
	10 Nov 05	-500,000 00	493,164 06	-491,484 38	1,679 68	0 00	0 00	1,679 68	0 00
09 Dec 05 / 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-300,000 00	295,570 31	-295,523 44	46 87	0 00	0 00	46 87	0 00
	09 Dec 05	-200,000 00	197,046 87	-197,000 00	46 87	0 00	0 00	46 87	0 00
	09 Dec 05	-100,000 00	98,523 44	-98,523 44	0 00	0 00	0 00	0 00	0 00
21 Nov 05 / 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-700,000 00	690,484 38	-688,007 81	2,476 57	0 00	0 00	2,476 57	0 00
	10 Nov 05	-100,000 00	98,640 63	-98,289 06	351 57	0 00	0 00	351 57	0 00
	10 Nov 05	-200,000 00	197,281 25	-196,562 50	718 75	0 00	0 00	718 75	0 00
	10 Nov 05	-400,000 00	394,562 50	-393,156 25	1,406 25	0 00	0 00	1,406 25	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
22 Nov 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-1,000,000 00	988,593 75	-982,812 50	5,781 25	0 00	0 00	5,781 25	0 00
	10 Nov 05	-700,000 00	692,015 63	-687,968 75	4,046 88	0 00	0 00	4,046 88	0 00
	10 Nov 05	-300,000 00	296,578 12	-294,843 75	1,734 37	0 00	0 00	1,734 37	0 00
01 Dec 05 15 Dec 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7	-400,000 00	394,187 50	-394,187 50	0 00	0 00	0 00	0 00	0 00
08 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-500,000 00	505,292 97	-505,273 44	19 53	0 00	0 00	19 53	0 00
	08 Jun 05	-500,000 00	505,292 97	-505,273 44	19 53	0 00	0 00	19 53	0 00
08 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-200,000 00	202,093 75	-202,093 75	0 00	0 00	0 00	0 00	0 00
	08 Jun 05	-200,000 00	202,093 75	-202,093 75	0 00	0 00	0 00	0 00	0 00
14 Jul 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-500,000 00	503,300 78	-504,046 88	-746 10	0 00	0 00	-746 10	0 00
	21 Jun 05	-200,000 00	201,320 31	-201,781 25	-460 94	0 00	0 00	-460 94	0 00
	21 Jun 05	-100,000 00	100,660 16	-100,898 44	-238 28	0 00	0 00	-238 28	0 00
	14 Jul 05	-200,000 00	201,320 31	-201,367 19	-46 88	0 00	0 00	-46 88	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
22 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-300,000 00	303,000 00	-303,140 63	-140 63	0 00	0 00	-140 63	0 00
	08 Jun 05	-300,000 00	303,000 00	-303,140 63	-140 63	0 00	0 00	-140 63	0 00
28 Jun 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-300,000 00	303,070 31	-302,812 50	257 81	0 00	0 00	257 81	0 00
	21 Jun 05	-300,000 00	303,070 31	-302,812 50	257 81	0 00	0 00	257 81	0 00
14 Jul 05 19 Jul 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL SEDOL B01NSF8	-200,000 00	201,421 88	-201,367 19	54 69	0 00	0 00	54 69	0 00
	14 Jul 05	-200,000 00	201,421 88	-201,367 19	54 69	0 00	0 00	54 69	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-800,000 00	787,000 00	-786,644 53	355 47	0 00	0 00	355 47	0 00
	08 Nov 05	-100,000 00	98,375 00	-98,367 19	7 81	0 00	0 00	7 81	0 00
	08 Nov 05	-400,000 00	393,500 00	-393,187 50	312 50	0 00	0 00	312 50	0 00
	08 Nov 05	-300,000 00	295,125 00	-295,089 84	35 16	0 00	0 00	35 16	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-500,000 00	491,953 13	-496,953 13	-5,000 00	0 00	0 00	-5,000 00	0 00
	11 Oct 05	-200,000 00	196,781 25	-198,781 25	-2,000 00	0 00	0 00	-2,000 00	0 00
	11 Oct 05	-300,000 00	295,171 88	-298,171 88	-3,000 00	0 00	0 00	-3,000 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market: Short Term	Realized gain/loss: Market: Long Term	Realized gain/loss: Translation	Realized gain/loss: Total: Short Term	Realized gain/loss: Total: Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
28 Oct 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-400,000 00	395,062 50	-397,640 63	-2,578 13	0 00	0 00	-2,578 13	0 00
	11 Oct 05	-100,000 00	98,765 63	-99,468 75	-703 12	0 00	0 00	-703 12	0 00
	11 Oct 05	-300,000 00	296,296 87	-298,171 88	-1,875 01	0 00	0 00	-1,875 01	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-700,000 00	688,625 00	-685,882 81	2,742 19	0 00	0 00	2,742 19	0 00
	04 Nov 05	-100,000 00	98,375 00	-97,976 56	398 44	0 00	0 00	398 44	0 00
	04 Nov 05	-600,000 00	590,250 00	-587,906 25	2,343 75	0 00	0 00	2,343 75	0 00
08 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-200,000 00	197,140 62	-198,781 25	-1,640 63	0 00	0 00	-1,640 63	0 00
	11 Oct 05	-200,000 00	197,140 62	-198,781 25	-1,640 63	0 00	0 00	-1,640 63	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-300,000 00	295,148 44	-295,117 18	31 26	0 00	0 00	31 26	0 00
	04 Nov 05	-100,000 00	98,382 81	-97,976 56	406 25	0 00	0 00	406 25	0 00
	08 Nov 05	-200,000 00	196,765 63	-197,140 62	-374 99	0 00	0 00	-374 99	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-100,000 00	98,390 63	-97,976 57	414 06	0 00	0 00	414 06	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	04 Nov 05	-100,000 00	98,390 63	-97,976 57	414 06	0 00	0 00	414 06	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-700,000 00	688,625 00	-694,328 12	-5,703 12	0 00	0 00	-5,703 12	0 00
	11 Oct 05	-500,000 00	491,875 00	-496,953 12	-5,078 12	0 00	0 00	-5,078 12	0 00
	11 Oct 05	-100,000 00	98,375 00	-99,390 62	-1,015 62	0 00	0 00	-1,015 62	0 00
	04 Nov 05	-100,000 00	98,375 00	-97,984 38	390 62	0 00	0 00	390 62	0 00
10 Nov 05 17 Nov 05	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9	-400,000 00	393,531 25	-393,468 75	62 50	0 00	0 00	62 50	0 00
	08 Nov 05	-400,000 00	393,531 25	-393,468 75	62 50	0 00	0 00	62 50	0 00
05 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-1,200,000 00	1,171,218 75	-1,179,195 32	-7,976 57	0 00	0 00	-7,976 57	0 00
	22 Sep 05	-200,000 00	195,203 13	-197,250 00	-2,046 87	0 00	0 00	-2,046 87	0 00
	23 Sep 05	-300,000 00	292,804 68	-295,453 13	-2,648 45	0 00	0 00	-2,648 45	0 00
	26 Sep 05	-700,000 00	683,210 94	-686,492 19	-3,281 25	0 00	0 00	-3,281 25	0 00
07 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-300,000 00	292,089 84	-293,132 81	-1,042 97	0 00	0 00	-1,042 97	0 00
	05 Oct 05	-300,000 00	292,089 84	-293,132 81	-1,042 97	0 00	0 00	-1,042 97	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-500,000 00	488,007 81	-492,929 69	-4,921 88	0 00	0 00	-4,921 88	0 00
	15 Sep 05	-500,000 00	488,007 81	-492,929 69	-4,921 88	0 00	0 00	-4,921 88	0 00
05 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-300,000 00	292,804 69	-292,933 62	-128 93	0 00	0 00	-128 93	0 00
	03 Oct 05	-200,000 00	195,203 13	-195,043 00	160 13	0 00	0 00	160 13	0 00
	03 Oct 05	-100,000 00	97,601 56	-97,890 62	-289 06	0 00	0 00	-289 06	0 00
05 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-400,000 00	390,406 25	-394,460 94	-4,054 69	0 00	0 00	-4,054 69	0 00
	15 Sep 05	-100,000 00	97,601 56	-98,585 94	-984 38	0 00	0 00	-984 38	0 00
	22 Sep 05	-300,000 00	292,804 69	-295,875 00	-3,070 31	0 00	0 00	-3,070 31	0 00
20 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-800,000 00	786,062 50	-788,898 44	-2,835 94	0 00	0 00	-2,835 94	0 00
	14 Sep 05	-100,000 00	98,257 81	-98,796 88	-539 07	0 00	0 00	-539 07	0 00
	15 Sep 05	-700,000 00	687,804 69	-690,101 56	-2,296 87	0 00	0 00	-2,296 87	0 00
14 Sep 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-600,000 00	592,500 00	-592,781 25	-281 25	0 00	0 00	-281 25	0 00
	14 Sep 05	-600,000 00	592,500 00	-592,781 25	-281 25	0 00	0 00	-281 25	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
05 Oct 05 13 Oct 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT CUSIP 01F0506A9	-500,000 00	488,007 81	-490,265 63	-2,257 82	0 00	0 00	-2,257 82	0 00
	26 Sep 05	-200,000 00	195,203 12	-196,140 62	-937 50	0 00	0 00	-937 50	0 00
	29 Sep 05	-200,000 00	195,203 13	-196,234 38	-1,031 25	0 00	0 00	-1,031 25	0 00
	03 Oct 05	-100,000 00	97,601 56	-97,890 63	-289 07	0 00	0 00	-289 07	0 00
09 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-800,000 00	791,250 00	-791,265 62	-15 62	0 00	0 00	-15 62	0 00
	09 Sep 05	-500,000 00	494,531 25	-494,570 31	-39 06	0 00	0 00	-39 06	0 00
	09 Sep 05	-300,000 00	296,718 75	-296,695 31	23 44	0 00	0 00	23 44	0 00
09 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-400,000 00	390,968 75	-392,890 62	-1,921 87	0 00	0 00	-1,921 87	0 00
	03 Aug 05	-200,000 00	195,484 37	-198,437 50	-953 13	0 00	0 00	-953 13	0 00
	03 Aug 05	-200,000 00	195,484 38	-196,453 12	-968 74	0 00	0 00	-968 74	0 00
11 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-300,000 00	293,671 88	-294,546 87	-874 99	0 00	0 00	-874 99	0 00
	03 Aug 05	-200,000 00	195,781 25	-196,343 75	-562 50	0 00	0 00	-562 50	0 00
	03 Aug 05	-100,000 00	97,890 63	-98,203 12	-312 49	0 00	0 00	-312 49	0 00
11 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-300,000 00	293,343 75	-294,656 25	-1,312 50	0 00	0 00	-1,312 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	03 Aug 05	-300,000 00	293,343 75	-294,656 25	-1,312 50	0 00	0 00	-1,312 50	0 00
18 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-500,000 00	492,031 25	-489,843 75	2,187 50	0 00	0 00	2,187 50	0 00
	03 Aug 05	-100,000 00	98,406 25	-98,171 87	234 38	0 00	0 00	234 38	0 00
	05 Aug 05	-300,000 00	295,218 75	-293,250 00	1,968 75	0 00	0 00	1,968 75	0 00
	16 Aug 05	-100,000 00	98,406 25	-98,421 88	-15 63	0 00	0 00	-15 63	0 00
02 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-200,000 00	198,625 00	-196,843 75	1,781 25	0 00	0 00	1,781 25	0 00
	16 Aug 05	-200,000 00	198,625 00	-196,843 75	1,781 25	0 00	0 00	1,781 25	0 00
11 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-300,000 00	293,343 75	-294,656 25	-1,312 50	0 00	0 00	-1,312 50	0 00
	03 Aug 05	-300,000 00	293,343 75	-294,656 25	-1,312 50	0 00	0 00	-1,312 50	0 00
09 Sep 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-100,000 00	98,890 63	-98,914 06	-23 43	0 00	0 00	-23 43	0 00
	09 Sep 05	-100,000 00	98,890 63	-98,914 06	-23 43	0 00	0 00	-23 43	0 00
09 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP CUSIP 01F050692	-200,000 00	195,140 63	-196,453 13	-1,312 50	0 00	0 00	-1,312 50	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	03 Aug 05	-200,000 00	195,140 63	-196,453 13	-1,312 50	0 00	0 00	-1,312 50	0 00
04 Nov 05 13 Dec 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES DEC CUSIP 01F0606C4	-100,000 00	100,078 12	-100,078 12	0 00	0 00	0 00	0 00	0 00
25 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-1,900,000 00	1,940,003 91	-1,939,203 12	800 79	0 00	0 00	800 79	0 00
	27 Jul 05	-1,700,000 00	1,735,792 97	-1,735,062 50	730 47	0 00	0 00	730 47	0 00
	27 Jul 05	-200,000 00	204,210 94	-204,140 62	70 32	0 00	0 00	70 32	0 00
30 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-500,000 00	510,781 25	-510,781 25	0 00	0 00	0 00	0 00	0 00
23 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-200,000 00	204,125 00	-204,140 63	-15 63	0 00	0 00	-15 63	0 00
	27 Jul 05	-200,000 00	204,125 00	-204,140 63	-15 63	0 00	0 00	-15 63	0 00
25 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-500,000 00	510,703 13	-510,140 62	562 51	0 00	0 00	562 51	0 00
	02 Aug 05	-100,000 00	102,140 63	-101,953 12	187 51	0 00	0 00	187 51	0 00
	17 Aug 05	-400,000 00	408,562 50	-408,187 50	375 00	0 00	0 00	375 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
30 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-300,000 00	306,468 75	-306,468 75	0 00	0 00	0 00	0 00	0 00
30 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-500,000 00	510,703 13	-510,703 13	0 00	0 00	0 00	0 00	0 00
25 Aug 05 14 Sep 05	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691	-500,000 00	510,625 00	-509,996 09	628 91	0 00	0 00	628 91	0 00
	27 Jul 05	-200,000 00	204,250 00	-204,125 00	125 00	0 00	0 00	125 00	0 00
	02 Aug 05	-300,000 00	306,375 00	-305,871 09	503 91	0 00	0 00	503 91	0 00
08 May 05 13 Jun 05	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-2,200,000 00	2,285,937 50	-2,286,109 37	-171 87	0 00	0 00	-171 87	0 00
	06 May 05	-2,200,000 00	2,285,937 50	-2,286,109 37	-171 87	0 00	0 00	-171 87	0 00
26 May 05 13 Jun 05	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F062663	-2,500,000 00	2,597,167 97	-2,594,757 82	2,410 15	0 00	0 00	2,410 15	0 00
	06 May 05	-300,000 00	311,660 16	-311,742 19	-82 03	0 00	0 00	-82 03	0 00
	26 May 05	-2,200,000 00	2,285,507 81	-2,283,015 63	2,492 18	0 00	0 00	2,492 18	0 00
25 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES MAR SEDOL 2387808	-1,700,000 00	1,774,042 97	-1,773,046 88	996 09	0 00	0 00	996 09	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	25 Feb 05	-1,700,000 00	1,774,042 97	-1,773,046 88	996 09	0 00	0 00	996 09	0 00
03 Feb 05 14 Mar 05	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES MAR SEDOL 2387808	-2,200,000 00	2,296,937 50	-2,298,000 00	-1,062 50	0 00	0 00	-1,062 50	0 00
	03 Feb 05	-1,700,000 00	1,774,906 25	-1,775,968 75	-1,062 50	0 00	0 00	-1,062 50	0 00
	03 Feb 05	-500,000 00	522,031 25	-522,031 25	0 00	0 00	0 00	0 00	0 00
26 May 05 14 Jul 05	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JUL SEDOL B01NQ54	-2,200,000 00	2,280,437 50	-2,282,843 75	-2,406 25	0 00	0 00	-2,406 25	0 00
	26 May 05	-2,200,000 00	2,280,437 50	-2,282,843 75	-2,406 25	0 00	0 00	-2,406 25	0 00
20 Jun 05 14 Jul 05	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JUL SEDOL B01NQ54	-2,500,000 00	2,587,890 63	-2,588,640 62	-749 99	0 00	0 00	-749 99	0 00
	26 May 05	-300,000 00	310,546 88	-311,296 87	-749 99	0 00	0 00	-749 99	0 00
	20 Jun 05	-2,200,000 00	2,277,343 75	-2,277,343 75	0 00	0 00	0 00	0 00	0 00
12 May 05 17 May 05	FNMA TBA POOL #9999999 5 5 CUSIP 01F052458	-900,000 00	922,007 81	-921,937 50	70 31	0 00	0 00	70 31	0 00
	12 May 05	-900,000 00	922,007 81	-921,937 50	70 31	0 00	0 00	70 31	0 00
06 May 05 17 May 05	FNMA TBA POOL #9999999 5 5 CUSIP 01F052458	-900,000 00	921,937 50	-919,054 69	2,882 81	0 00	0 00	2,882 81	0 00
	14 Apr 05	-900,000 00	921,937 50	-919,054 69	2,882 81	0 00	0 00	2,882 81	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
14 Mar 05 17 Mar 05	FNMA TBA POOL #9999999 5 5 DUE 03-01-2015 REG CUSIP 01F052433	-900,000 00	919,828 13	-919,828 13	0 00	0 00	0 00	0 00	0 00
	14 Mar 05	-900,000 00	919,828 13	-919,828 13	0 00	0 00	0 00	0 00	0 00
10 Feb 05 17 Mar 05	FNMA TBA POOL #9999999 5 5 DUE 03-01-2015 REG CUSIP 01F052433	-600,000 00	618,187 50	-618,187 50	0 00	0 00	0 00	0 00	0 00
	10 Feb 05	-600,000 00	618,187 50	-618,187 50	0 00	0 00	0 00	0 00	0 00
18 Feb 05 17 Mar 05	FNMA TBA POOL #9999999 5 5 DUE 03-01-2015 REG CUSIP 01F052433	-900,000 00	925,875 00	-925,875 00	0 00	0 00	0 00	0 00	0 00
	18 Feb 05	-900,000 00	925,875 00	-925,875 00	0 00	0 00	0 00	0 00	0 00
09 Feb 05 17 Mar 05	FNMA TBA POOL #9999999 5 5 DUE 03-01-2015 REG CUSIP 01F052433	-900,000 00	927,140 63	-927,140 63	0 00	0 00	0 00	0 00	0 00
	09 Feb 05	-900,000 00	927,140 63	-927,140 63	0 00	0 00	0 00	0 00	0 00
10 Aug 05 16 Aug 05	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	-500,000 00	508,710 94	-510,625 00	-1,914 06	0 00	0 00	-1,914 06	0 00
	28 Jul 05	-500,000 00	508,710 94	-510,625 00	-1,914 06	0 00	0 00	-1,914 06	0 00
10 Aug 05 16 Aug 05	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	-300,000 00	305,226 56	-305,953 13	-726 57	0 00	0 00	-726 57	0 00
	03 Aug 05	-300,000 00	305,226 56	-305,953 13	-726 57	0 00	0 00	-726 57	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
10 Aug 05 16 Aug 05	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482	-500,000 00	508,632 81	-509,875 00	-1,242 19	0 00	0 00	-1,242 19	0 00
	03 Aug 05	-300,000 00	305,179 69	-305,906 25	-726 56	0 00	0 00	-726 56	0 00
	03 Aug 05	-200,000 00	203,453 12	-203,968 75	-515 63	0 00	0 00	-515 63	0 00
06 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-1,800,000 00	1,815,117 19	-1,815,117 19	0 00	0 00	0 00	0 00	0 00
	06 May 05	-200,000 00	201,679 69	-201,679 69	0 00	0 00	0 00	0 00	0 00
	06 May 05	-1,600,000 00	1,613,437 50	-1,613,437 50	0 00	0 00	0 00	0 00	0 00
08 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-200,000 00	202,781 25	-202,765 62	15 63	0 00	0 00	15 63	0 00
	08 Jun 05	-200,000 00	202,781 25	-202,765 62	15 63	0 00	0 00	15 63	0 00
07 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-300,000 00	304,500 00	-304,500 00	0 00	0 00	0 00	0 00	0 00
06 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-900,000 00	907,453 12	-907,453 12	0 00	0 00	0 00	0 00	0 00
17 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-100,000 00	100,859 37	-100,859 37	0 00	0 00	0 00	0 00	0 00
18 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-100,000 00	100,906 25	-100,906 25	0 00	0 00	0 00	0 00	0 00

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
23 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-400,000 00	404,375 00	-404,375 00	0 00	0 00	0 00	0 00	0 00
08 May 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-400,000 00	403,375 00	-403,359 37	15 63	0 00	0 00	15 63	0 00
	06 May 05	-400,000 00	403,375 00	-403,359 37	15 63	0 00	0 00	15 63	0 00
08 Jun 05 13 Jun 05	FNMA TBA POOL 5 5 30 YR JUN CUSIP 01F052664	-1,100,000 00	1,115,253 91	-1,115,292 97	-39 06	0 00	0 00	-39 06	0 00
	08 Jun 05	-200,000 00	202,773 44	-202,765 63	7 81	0 00	0 00	7 81	0 00
	08 Jun 05	-400,000 00	405,546 88	-405,593 75	-46 87	0 00	0 00	-46 87	0 00
	08 Jun 05	-500,000 00	506,933 59	-506,933 59	0 00	0 00	0 00	0 00	0 00
14 Jan 05 15 Feb 05	FNMA TBA POOL 5 5% 15 YR FEB CUSIP 01F052425	-1,000,000 00	1,031,875 00	-1,031,875 00	0 00	0 00	0 00	0 00	0 00
	14 Jan 05	-100,000 00	103,187 50	-103,187 50	0 00	0 00	0 00	0 00	0 00
	14 Jan 05	-900,000 00	928,687 50	-928,687 50	0 00	0 00	0 00	0 00	0 00
12 May 05 16 Jun 05	FNMA TBA POOL 5 5% 15 YR JUN SEDOL B01NRJ5	-900,000 00	920,742 19	-920,671 88	70 31	0 00	0 00	70 31	0 00
	12 May 05	-900,000 00	920,742 19	-920,671 88	70 31	0 00	0 00	70 31	0 00
12 May 05 16 Jun 05	FNMA TBA POOL 5 5% 15 YR JUN SEDOL B01NRJ5	-900,000 00	920,671 88	-920,742 19	-70 31	0 00	0 00	-70 31	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
	12 May 05	-900,000 00	920,671 88	-920,742 19	-70 31	0 00	0 00	-70 31	0 00
01 Aug 05 18 Aug 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES AUG CUSIP 01N060684	-300,000 00	307,968 75	-308,625 00	-656 25	0 00	0 00	-656 25	0 00
	19 Jul 05	-200,000 00	205,312 50	-205,968 75	-656 25	0 00	0 00	-656 25	0 00
	01 Aug 05	-100,000 00	102,656 25	-102,656 25	0 00	0 00	0 00	0 00	0 00
01 Aug 05 18 Aug 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES AUG CUSIP 01N060684	-100,000 00	102,718 75	-102,984 38	-265 63	0 00	0 00	-265 63	0 00
	19 Jul 05	-100,000 00	102,718 75	-102,984 38	-265 63	0 00	0 00	-265 63	0 00
15 Dec 05 19 Dec 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES DEC SEDOL 2240097	-135,000 00	137,742 19	-137,742 19	0 00	0 00	0 00	0 00	0 00
	15 Dec 05	-135,000 00	137,742 19	-137,742 19	0 00	0 00	0 00	0 00	0 00
17 Nov 05 19 Dec 05	GNMA I 30 YEARS SINGLE FAMILY MTG 6 SETTLES DEC SEDOL 2240097	-100,000 00	101,558 59	-101,558 59	0 00	0 00	0 00	0 00	0 00
21 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	1,000,000 00	-1,020,625 00	1,022,734 37	2,109 37	0 00	0 00	2,109 37	0 00
	15 Dec 04	900,000 00	-918,562 50	920,671 87	2,109 37	0 00	0 00	2,109 37	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	21 Dec 04	100,000 00	-102,062 50	102,062 50	0 00	0 00	0 00	0 00	0 00
21 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	-100,000 00	102,062 50	-102,062 50	0 00	0 00	0 00	0 00	0 00
	21 Dec 04	-100,000 00	102,062 50	-102,062 50	0 00	0 00	0 00	0 00	0 00
15 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	100,000 00	-102,296 88	102,296 88	0 00	0 00	0 00	0 00	0 00
	15 Dec 04	100,000 00	-102,296 88	102,296 88	0 00	0 00	0 00	0 00	0 00
21 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	100,000 00	-102,062 50	102,062 50	0 00	0 00	0 00	0 00	0 00
15 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	-100,000 00	102,296 88	-102,296 88	0 00	0 00	0 00	0 00	0 00
	15 Dec 04	-100,000 00	102,296 88	-102,296 88	0 00	0 00	0 00	0 00	0 00
21 Dec 04 20 Jan 05	GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5 5 30 YRS SETTLES JAN SEDOL 2216560	-1,000,000 00	1,020,625 00	-1,022,968 75	-2,343 75	0 00	0 00	-2,343 75	0 00
	15 Dec 04	-1,000,000 00	1,020,625 00	-1,022,968 75	-2,343 75	0 00	0 00	-2,343 75	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
	Sales								
	Fixed income								
	Government mortgage backed securities								
	United States								
17 Nov 05 21 Nov 05	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS5 5 30 YEARS NOV CUSIP 01N0526B4	-200,000 00	199,531 25	-199,531 25	0 00	0 00	0 00	0 00	0 00
	17 Nov 05	-200,000 00	199,531 25	-199,531 25	0 00	0 00	0 00	0 00	0 00
17 Oct 05 21 Nov 05	GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS5 5 30 YEARS NOV CUSIP 01N0526B4	-200,000 00	200,437 50	-200,437 50	0 00	0 00	0 00	0 00	0 00
	17 Oct 05	-200,000 00	200,437 50	-200,437 50	0 00	0 00	0 00	0 00	0 00
19 Sep 05 20 Oct 05	GNMA I SINGLE FAMILY MORTGAGE 5 5 30 YEARS SETTLES OCTOBER CUSIP 01N0526A6	-300,000 00	303,984 38	-303,968 75	15 63	0 00	0 00	15 63	0 00
	19 Sep 05	-100,000 00	101,328 13	-101,312 50	15 63	0 00	0 00	15 63	0 00
	19 Sep 05	-200,000 00	202,656 25	-202,656 25	0 00	0 00	0 00	0 00	0 00
19 Sep 05 20 Oct 05	GNMA I SINGLE FAMILY MORTGAGE 5 5 30 YEARS SETTLES OCTOBER CUSIP 01N0526A6	-100,000 00	101,312 50	-101,312 50	0 00	0 00	0 00	0 00	0 00
21 Jul 05 18 Aug 05	GNMA I SINGLE FAMILY MORTGAGE 5 5% 30 YEARS SETTLES AUGUST CUSIP 01N052681	-300,000 00	304,500 00	-304,500 00	0 00	0 00	0 00	0 00	0 00
19 Sep 05 21 Sep 05	GNMA I SINGLE FAMILY MTG 5 5 30 YEARS SETTLES SEP CUSIP 01N052699	-100,000 00	101,449 22	-101,464 84	-15 62	0 00	0 00	-15 62	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
	19 Sep 05	-100,000 00	101,449 22	-101,464 84	-15 62	0 00	0 00	-15 62	0 00
15 Aug 05 21 Sep 05	GNMA I SINGLE FAMILY MTG 5 5 30 YEARS SETTLES SEP CUSIP 01N052699	-300,000 00	303,468 75	-303,468 75	0 00	0 00	0 00	0 00	0 00
19 Jul 05 21 Jul 05	GNMA POOL #599930 6% 05-15-2033 BEO CUSIP 36200FPP7	-343,382 01	353,924 91	-355,293 07	0 00	-1,368 16	0 00	0 00	-1,368 16
	16 Apr 04	-343,382 01	353,924 91	-355,293 07	0 00	-1,368 16	0 00	0 00	-1,368 16
15 Dec 05 19 Dec 05	GNMA POOL #616092 6% 11-15-2033 BEO CUSIP 36290SNH0	-135,035 81	137,778 73	-139,719 87	0 00	-1,941 14	0 00	0 00	-1,941 14
	16 Apr 04	-135,035 81	137,778 73	-139,719 87	0 00	-1,941 14	0 00	0 00	-1,941 14
21 Dec 04 20 Jan 05	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-99,999 84	102,062 34	-103,062 33	-999 99	0 00	0 00	-999 99	0 00
	18 Mar 04	-99,999 84	102,062 34	-103,062 33	-999 99	0 00	0 00	-999 99	0 00
15 Dec 04 20 Jan 05	GNMA POOL #625582 5 5% 12-15-2033 BEO CUSIP 36291D6T5	-99,999 84	102,296 71	-103,062 33	-765 62	0 00	0 00	-765 62	0 00
	18 Mar 04	-99,999 84	102,296 71	-103,062 33	-765 62	0 00	0 00	-765 62	0 00
17 Oct 05 21 Nov 05	GNMA POOL #638070 SER 2035 5 5% DUE 08-15-2035 REG CUSIP 36291T2B3	-199,980 40	200,417 86	-200,417 86	0 00	0 00	0 00	0 00	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Government mortgage backed securities									
United States									
19 Jul 05 21 Jul 05	GNMA TBA POOL 6 30 YR JUL SEDOL B01JTC0	-343,300 00	353,840 38	-353,840 38	0 00	0 00	0 00	0 00	0 00
	19 Jul 05	-343,300 00	353,840 38	-353,840 38	0 00	0 00	0 00	0 00	0 00
16 Sep 05 20 Oct 05	GNMA TBA POOL 6 30 YR OCT SEDOL B02WJF1	-100,000 00	102,757 81	-102,757 81	0 00	0 00	0 00	0 00	0 00
16 Aug 05 21 Sep 05	GNMA TBA POOL 6 30 YR SEP CUSIP 01N060692	-100,000 00	102,773 44	-102,773 44	0 00	0 00	0 00	0 00	0 00
17 Oct 05 21 Nov 05	GNMA TBA POOL 6 TBA CUSIP 01N0606B7	-100,000 00	102,003 91	-102,003 91	0 00	0 00	0 00	0 00	0 00
Total United States			**376,595,851.75**	**-376,635,534.64**	**-17,226.09**	**-22,456.80**	**0.00**	**-17,226.09**	**-22,456.80**
Index linked government bonds									
United States									
07 Jun 05 08 Jun 05	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096	-75,000 00	126,085 36	-122,683 90	3,401 46	0 00	0 00	3,401 46	0 00
	19 Apr 05	-75,000 00	126,085 36	-122,683 90	3,401 46	0 00	0 00	3,401 46	0 00
07 Jun 05 08 Jun 05	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3 875% 04-15-2029 SEDOL 2407096	-25,000 00	42,129 66	-40,894 63	1,235 03	0 00	0 00	1,235 03	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
	19 Apr 05	-25,000 00	42,129 66	-40,894 63	1,235 03	0 00	0 00	1,235 03	0 00
29 Jul 05 01 Aug 05	UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5	-225,000 00	224,452 36	-223,981 09	471 27	0 00	0 00	471 27	0 00
	14 Jul 05	-225,000 00	224,452 36	-223,981 09	471 27	0 00	0 00	471 27	0 00
29 Jul 05 01 Aug 05	UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5	-110,000 00	109,680 73	-109,501 87	178 86	0 00	0 00	178 86	0 00
	14 Jul 05	-110,000 00	109,680 73	-109,501 87	178 86	0 00	0 00	178 86	0 00
01 Aug 05 02 Aug 05	UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5	-85,000 00	84,369 20	-84,615 08	-245 88	0 00	0 00	-245 88	0 00
	14 Jul 05	-85,000 00	84,369 20	-84,615 08	-245 88	0 00	0 00	-245 88	0 00
01 Aug 05 02 Aug 05	UNITED STATES TREAS NTS DTD 00097 1 875%DUE 07-15-2015 REG SEDOL B0DQPG5	-255,000 00	254,302 24	-253,845 24	457 00	0 00	0 00	457 00	0 00
	14 Jul 05	-255,000 00	254,302 24	-253,845 24	457 00	0 00	0 00	457 00	0 00
10 Aug 05 15 Aug 05	UNITED STATES TREAS NTS INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-65,000 00	67,242 60	-69,264 38	-2,021 78	0 00	0 00	-2,021 78	0 00
	07 Jun 05	-65,000 00	67,242 60	-69,264 38	-2,021 78	0 00	0 00	-2,021 78	0 00

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
09 Aug 05 12 Aug 05	UNITED STATES TREAS NTS INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-130,000 00	134,145 81	-138,528 77	-4,382 96	0 00	0 00	-4,382 96	0 00
	07 Jun 05	-130,000 00	134,145 81	-138,528 77	-4,382 96	0 00	0 00	-4,382 96	0 00
02 Aug 05 03 Aug 05	UNITED STATES TREAS NTS INFLATION INDEXED 2 10826% DUE 07-15-2014 REG SEDOL B01VPK6	-135,000 00	139,928 41	-143,933 82	-4,005 41	0 00	0 00	-4,005 41	0 00
	07 Jun 05	-55,000 00	57,007 87	-58,608 32	-1,600 45	0 00	0 00	-1,600 45	0 00
	07 Jun 05	-80,000 00	82,920 54	-85,325 50	-2,404 96	0 00	0 00	-2,404 96	0 00
19 Dec 05 20 Dec 05	UNITED STATES TREAS NTS INFLATION 875 DUE 04-15-2010 REG SEDOL B03L3D3	-1,100,000 00	1,097,950 15	-1,097,240 51	709 64	0 00	0 00	709 64	0 00
	18 Nov 05	-235,000 00	234,562 08	-233,907 62	654 46	0 00	0 00	654 46	0 00
	18 Nov 05	-135,000 00	134,748 43	-134,239 57	508 86	0 00	0 00	508 86	0 00
	21 Nov 05	-230,000 00	229,571 39	-229,248 32	323 07	0 00	0 00	323 07	0 00
	28 Nov 05	-70,000 00	69,869 56	-70,160 09	-290 53	0 00	0 00	-290 53	0 00
	28 Nov 05	-105,000 00	104,804 33	-105,175 69	-371 36	0 00	0 00	-371 36	0 00
	16 Dec 05	-325,000 00	324,394 36	-324,509 22	-114 86	0 00	0 00	-114 86	0 00
03 Aug 05 04 Aug 05	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93	-170,000 00	168,973 06	-172,766 18	-3,793 12	0 00	0 00	-3,793 12	0 00
	24 Jun 05	-170,000 00	168,973 06	-172,766 18	-3,793 12	0 00	0 00	-3,793 12	0 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Index linked government bonds									
United States									
05 Aug 05 08 Aug 05	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93	-590,000 00	582,346 12	-600,527 67	-18,181 55	0 00	0 00	-18,181 55	0 00
	24 Jun 05	-240,000 00	236,886 56	-243,905 19	-7,018 63	0 00	0 00	-7,018 63	0 00
	27 Jun 05	-350,000 00	345,459 56	-356,622 48	-11,162 92	0 00	0 00	-11,162 92	0 00
10 Aug 05 11 Aug 05	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93	-120,000 00	118,363 18	-122,270 56	-3,907 38	0 00	0 00	-3,907 38	0 00
	27 Jun 05	-120,000 00	118,363 18	-122,270 56	-3,907 38	0 00	0 00	-3,907 38	0 00
01 Aug 05 02 Aug 05	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93	-140,000 00	139,372 90	-142,278 03	-2,905 13	0 00	0 00	-2,905 13	0 00
	24 Jun 05	-140,000 00	139,372 90	-142,278 03	-2,905 13	0 00	0 00	-2,905 13	0 00
09 Aug 05 10 Aug 05	UNITED STATES TREAS NTS INFLATION LNKD BD 1 625 DUE 01-15-2015 REG SEDOL B05LL93	-80,000 00	78,888 92	-81,513 71	-2,624 79	0 00	0 00	-2,624 79	0 00
	27 Jun 05	-80,000 00	78,888 92	-81,513 71	-2,624 79	0 00	0 00	-2,624 79	0 00
Total United States			**3,368,230.70**	**-3,403,845.44**	**-35,614.74**	**0.00**	**0.00**	**-35,614.74**	**0.00**
Municipal/provincial bonds									
Canada									

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Municipal/provincial bonds									
Canada									
17 Feb 05 23 Feb 05	ONTARIO PROV CDA US$ GLOBAL BD DTD 11/26/2004 3 375% DUE 01-15-2008 BEO SEDOL B04H1X6	-95,000 00	93,838 15	-94,946 80	-1,108 65	0 00	0 00	-1,108 65	0 00
	09 Dec 04	-95,000 00	93,838 15	-94,946 80	-1,108 65	0 00	0 00	-1,108 65	0 00
07 Apr 05 12 Apr 05	QUEBEC PROV CDA GLOBAL NT DTD 07/17/20025% DUE 07-17-2009 BEO CUSIP 748148BW2	-40,000 00	40,927 20	-41,978 40	-1,051 20	0 00	0 00	-1,051 20	0 00
	25 Aug 04	-40,000 00	40,927 20	-41,978 40	-1,051 20	0 00	0 00	-1,051 20	0 00
04 May 05 09 May 05	QUEBEC PROV CDA GLOBAL NT DTD 07/17/20025% DUE 07-17-2009 BEO CUSIP 748148BW2	-20,000 00	20,579 60	-20,989 20	-409 60	0 00	0 00	-409 60	0 00
	25 Aug 04	-20,000 00	20,579 60	-20,989 20	-409 60	0 00	0 00	-409 60	0 00
01 Apr 05 06 Apr 05	QUEBEC PROV CDA GLOBAL NT DTD 07/17/20025% DUE 07-17-2009 BEO CUSIP 748148BW2	-100,000 00	101,963 00	-104,946 00	-2,983 00	0 00	0 00	-2,983 00	0 00
	25 Aug 04	-100,000 00	101,963 00	-104,946 00	-2,983 00	0 00	0 00	-2,983 00	0 00
15 Jun 05 20 Jun 05	QUEBEC PROV CDA GLOBAL NT DTD 07/17/20025% DUE 07-17-2009 BEO CUSIP 748148BW2	-10,000 00	10,290 00	-10,494 60	-204 60	0 00	0 00	-204 60	0 00
	25 Aug 04	-10,000 00	10,290 00	-10,494 60	-204 60	0 00	0 00	-204 60	0 00
Total Canada			**267,597.95**	**-273,355.00**	**-5,757.05**	**0.00**	**0.00**	**-5,757.05**	**0.00**

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Sales									
Fixed income									
Non-government backed c.m.o.s									
United States									
07 Nov 05 30 Nov 05	CMO CWALT INC 2004-27CB MTG PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-380,482 14	378,995 89	-388,805 19	0 00	-9,809 30	0 00	0 00	-9,809 30
	13 Oct 04	-380,482 14	378,995 89	-388,805 19	0 00	-9,809 30	0 00	0 00	-9,809 30
16 Dec 05 16 Dec 05	CMO CWALT INC 2004-27CB MTG PASSTHRU CTFCL A-1 6% DUE 12-25-2034 REG CUSIP 12667FWU5	-0 01	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
	13 Oct 04	-0 01	0 00	-0 01	0 00	-0 01	0 00	0 00	-0 01
Total United States			**378,995.89**	**-388,805.20**	**0.00**	**-9,809.31**	**0.00**	**0.00**	**-9,809.31**
Other fixed income									
United States									
04 Oct 05 07 Oct 05	HSBC BK USA INSTL CTF DEP PROGRAM BOOK ECTF DEP DTD 06-07-2005 3 87 06-07-2007 CUSIP 40428ALS4	-100,000 00	98,928 00	-100,000 00	-1,072 00	0 00	0 00	-1,072 00	0 00
	02 Jun 05	-100,000 00	98,928 00	-100,000 00	-1,072 00	0 00	0 00	-1,072 00	0 00
05 Aug 05 10 Aug 05	ST STR BK & TR CO INSTL CTF DEP PROGR DTD 12-07-2004 VAR RT DUE 12-11-2006 CUSIP 8574P0RQ3	-175,000 00	174,982 50	-174,930 00	52 50	0 00	0 00	52 50	0 00
	03 Dec 04	-175,000 00	174,982 50	-174,930 00	52 50	0 00	0 00	52 50	0 00
Total United States			**273,910.50**	**-274,930.00**	**-1,019.50**	**0.00**	**0.00**	**-1,019.50**	**0.00**

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Settle Date	Security Description / Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Sales									
Total S/T translation gain/loss for fixed income							**14,225.50**		
Total L/T translation gain/loss for fixed income							**0.00**		
Total realized gains for fixed income					**981,745.24**	**161,525.14**	**14,390.59**	**995,911.00**	**161,525.14**
Total realized losses for fixed income					**-1,178,162.16**	**-353,195.95**	**-165.09**	**-1,178,102.42**	**-353,195.95**
Total Fixed Income			**732,568,560.55**	**-732,942,422.78**	**-196,416.92**	**-191,670.81**	**14,225.50**	**-182,191.42**	**-191,670.81**
Cash and cash equivalents									
Short term bills and notes									
United States									
22 Sep 05 23 Sep 05	UNITED STATES TREAS BILLS 10-13-2005 PREASSIGN # 00249 SEDOL B07S0X9	-4,200,000 00	4,193,653 33	-4,189,801 47	3,851 86	0 00	0 00	3,851 86	0 00
	15 Sep 05	-4,200,000 00	4,193,653 33	-4,189,801 47	3,851 86	0 00	0 00	3,851 86	0 00
Total United States			**4,193,653.33**	**-4,189,801.47**	**3,851.86**	**0.00**	**0.00**	**3,851.86**	**0.00**
Total S/T translation gain/loss for cash and cash equivalen							**0.00**		
Total L/T translation gain/loss for cash and cash equivaler							**0.00**		
Total realized gains for cash and cash equivalents					**3,851.86**	**0.00**	**0.00**	**3,851.86**	**0.00**
Total realized losses for cash and cash equivalents					**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents			**4,193,653.33**	**-4,189,801.47**	**3,851.86**	**0.00**	**0.00**	**3,851.86**	**0.00**
Total Sales			**736,762,213.88**	**-737,132,224.25**	**-192,565.06**	**-191,670.81**	**14,225.50**	**-178,339.56**	**-191,670.81**
Mark-to-Markets									
Futures									
Futures									

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
01 Aug 05 01 Aug 05	Mark-to-Markets	EUR	0 00	6,121 83	0 00	2,448 73	3,673 10	0 00	2,448 73	3,673 10
05 Aug 05 05 Aug 05	Mark-to-Markets	EUR	0 00	4,898 32	0 00	1,959 33	2,938 99	0 00	1,959 33	2,938 99
16 Nov 05 16 Nov 05	Mark-to-Markets	EUR	0 00	-7,144 18	0 00	-2,857 67	-4,286 51	0 00	-2,857 67	-4,286 51
27 May 05 27 May 05	Mark-to-Markets	EUR	0 00	-1,127 02	0 00	-450 81	-676 21	0 00	-450 81	-676 21
28 Sep 05 28 Sep 05	Mark-to-Markets	EUR	0 00	432 16	0 00	172 86	259 30	0 00	172 86	259 30
27 Oct 05 27 Oct 05	Mark-to-Markets	EUR	0 00	4,348 25	0 00	1,739 30	2,608 95	0 00	1,739 30	2,608 95
22 Sep 05 22 Sep 05	Mark-to-Markets	EUR	0 00	220 07	0 00	88 03	132 04	0 00	88 03	132 04
19 May 05 19 May 05	Mark-to-Markets	EUR	0 00	2,729 70	0 00	1,091 88	1,637 82	0 00	1,091 88	1,637 82

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
07 Oct 05 07 Oct 05	Mark-to-Markets	EUR	0 00	-1,528 82	0 00	-611 53	-917 29	0 00	-611 53	-917 29
18 Aug 05 18 Aug 05	Mark-to-Markets	EUR	0 00	-4,208 13	0 00	-1,683 25	-2,524 88	0 00	-1,683 25	-2,524 88
01 Dec 05 01 Dec 05	Mark-to-Markets	EUR	0 00	-4,503 58	0 00	-1,801 43	-2,702 15	0 00	-1,801 43	-2,702 15
01 Sep 05 01 Sep 05	Mark-to-Markets	EUR	0 00	-0 36	0 00	-0 14	-0 22	0 00	-0 14	-0 22
31 Oct 05 31 Oct 05	Mark-to-Markets	EUR	0 00	-653 42	0 00	-261 37	-392 05	0 00	-261 37	-392 05
30 Jun 05 30 Jun 05	Mark-to-Markets	EUR	0 00	-4,996 35	0 00	-1,998 54	-2,997 81	0 00	-1,998 54	-2,997 81
10 Aug 05 10 Aug 05	Mark-to-Markets	EUR	0 00	-3,111 31	0 00	-1,244 52	-1,866 79	0 00	-1,244 52	-1,866 79
15 Aug 05 15 Aug 05	Mark-to-Markets	EUR	0 00	-1,566 49	0 00	-626 60	-939 89	0 00	-626 60	-939 89

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
08 Apr 05 08 Apr 05	Mark-to-Markets	EUR	0 00	-464 52	0 00	-185 81	-278 71	0 00	-185 81	-278 71
28 Nov 05 28 Nov 05	Mark-to-Markets	EUR	0 00	844 73	0 00	337 89	506 84	0 00	337 89	506 84
08 Dec 05 08 Dec 05	Mark-to-Markets	EUR	0 00	-1,899 04	0 00	-759 62	-1,139 42	0 00	-759 62	-1,139 42
08 Jul 05 08 Jul 05	Mark-to-Markets	EUR	0 00	2,366 39	0 00	946 56	1,419 83	0 00	946 56	1,419 83
01 Nov 05 01 Nov 05	Mark-to-Markets	EUR	0 00	1,293 56	0 00	517 42	776 14	0 00	517 42	776 14
08 Jun 05 08 Jun 05	Mark-to-Markets	EUR	0 00	-3,754 77	0 00	-1,501 91	-2,252 86	0 00	-1,501 91	-2,252 86
20 May 05 20 May 05	Mark-to-Markets	EUR	0 00	2,271 51	0 00	908 60	1,362 91	0 00	908 60	1,362 91
08 Aug 05 08 Aug 05	Mark-to-Markets	EUR	0 00	-888 29	0 00	-355 32	-532 97	0 00	-355 32	-532 97

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
16 Sep 05 16 Sep 05	Mark-to-Markets	EUR	0 00	1,979 23	0 00	791 69	1,187 54	0 00	791 69	1,187 54
21 Jun 05 21 Jun 05	Mark-to-Markets	EUR	0 00	-9,612 50	0 00	-3,845 00	-5,767 50	0 00	-3,845 00	-5,767 50
14 Jun 05 14 Jun 05	Mark-to-Markets	EUR	0 00	3,250 12	0 00	1,300 05	1,950 07	0 00	1,300 05	1,950 07
15 Jun 05 15 Jun 05	Mark-to-Markets	EUR	0 00	11,925 04	0 00	4,770 02	7,155 02	0 00	4,770 02	7,155 02
16 May 05 16 May 05	Mark-to-Markets	EUR	0 00	-455 27	0 00	-182 11	-273 16	0 00	-182 11	-273 16
13 Dec 05 13 Dec 05	Mark-to-Markets	EUR	0 00	430 32	0 00	172 13	258 19	0 00	172 13	258 19
28 Jun 05 28 Jun 05	Mark-to-Markets	EUR	0 00	4,378 14	0 00	1,751 26	2,626 88	0 00	1,751 26	2,626 88
10 Jun 05 10 Jun 05	Mark-to-Markets	EUR	0 00	2,633 58	0 00	1,053 43	1,580 15	0 00	1,053 43	1,580 15

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
13 Sep 05 13 Sep 05	Mark-to-Markets	EUR	0 00	-2,432 33	0 00	-972 93	-1,459 40	0 00	-972 93	-1,459 40
21 Dec 05 21 Dec 05	Mark-to-Markets	EUR	0 00	5,349 82	0 00	2,139 93	3,209 89	0 00	2,139 93	3,209 89
27 Sep 05 27 Sep 05	Mark-to-Markets	EUR	0 00	1,299 40	0 00	519 76	779 64	0 00	519 76	779 64
31 Mar 05 31 Mar 05	Mark-to-Markets	EUR	0 00	-4,148 00	0 00	-1,659 20	-2,488 80	0 00	-1,659 20	-2,488 80
07 Apr 05 07 Apr 05	Mark-to-Markets	EUR	0 00	-5,319 90	0 00	-2,127 96	-3,191 94	0 00	-2,127 96	-3,191 94
17 Oct 05 17 Oct 05	Mark-to-Markets	EUR	0 00	-1,303 66	0 00	-521 46	-782 20	0 00	-521 46	-782 20
09 Dec 05 09 Dec 05	Mark-to-Markets	EUR	0 00	9,152 93	0 00	3,661 17	5,491 76	0 00	3,661 17	5,491 76
22 Mar 05 22 Mar 05	Mark-to-Markets	EUR	0 00	-3,163 79	0 00	-1,265 52	-1,898 27	0 00	-1,265 52	-1,898 27

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
02 Dec 05 02 Dec 05	Mark-to-Markets	EUR	0 00	-2,260 60	0 00	-904 24	-1,356 36	0 00	-904 24	-1,356 36
09 Jun 05 09 Jun 05	Mark-to-Markets	EUR	0 00	1,109 56	0 00	443 82	665 74	0 00	443 82	665 74
16 Mar 05 16 Mar 05	Mark-to-Markets	EUR	0 00	-1,757 25	0 00	-702 90	-1,054 35	0 00	-702 90	-1,054 35
07 Jun 05 07 Jun 05	Mark-to-Markets	EUR	0 00	-5,748 20	0 00	-2,299 28	-3,448 92	0 00	-2,299 28	-3,448 92
03 Jun 05 03 Jun 05	Mark-to-Markets	EUR	0 00	515 92	0 00	206 37	309 55	0 00	206 37	309 55
30 Sep 05 30 Sep 05	Mark-to-Markets	EUR	0 00	-432 41	0 00	-172 96	-259 45	0 00	-172 96	-259 45
23 Dec 05 23 Dec 05	Mark-to-Markets	EUR	0 00	-5,339 47	0 00	-2,135 79	-3,203 68	0 00	-2,135 79	-3,203 68
12 May 05 12 May 05	Mark-to-Markets	EUR	0 00	3,921 23	0 00	1,568 49	2,352 74	0 00	1,568 49	2,352 74

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
25 May 05 25 May 05	Mark-to-Markets	EUR	0 00	-1,358 91	0 00	-543 56	-815 35	0 00	-543 56	-815 35
20 Dec 05 20 Dec 05	Mark-to-Markets	EUR	0 00	2,374 91	0 00	949 96	1,424 95	0 00	949 96	1,424 95
13 Apr 05 13 Apr 05	Mark-to-Markets	EUR	0 00	-3,246 76	0 00	-1,298 70	-1,948 06	0 00	-1,298 70	-1,948 06
21 Mar 05 21 Mar 05	Mark-to-Markets	EUR	0 00	3,056 12	0 00	1,222 45	1,833 67	0 00	1,222 45	1,833 67
21 Oct 05 21 Oct 05	Mark-to-Markets	EUR	0 00	-4,959 92	0 00	-1,983 97	-2,975 95	0 00	-1,983 97	-2,975 95
11 Aug 05 11 Aug 05	Mark-to-Markets	EUR	0 00	-4,234 98	0 00	-1,693 99	-2,540 99	0 00	-1,693 99	-2,540 99
10 Nov 05 10 Nov 05	Mark-to-Markets	EUR	0 00	-2,534 43	0 00	-1,013 77	-1,520 66	0 00	-1,013 77	-1,520 66
09 Aug 05 09 Aug 05	Mark-to-Markets	EUR	0 00	2,225 79	0 00	890 32	1,335 47	0 00	890 32	1,335 47

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
30 Aug 05 30 Aug 05	Mark-to-Markets	EUR	0 00	441 70	0 00	176 68	265 02	0 00	176 68	265 02
11 Jul 05 11 Jul 05	Mark-to-Markets	EUR	0 00	4,081 25	0 00	1,632 50	2,448 75	0 00	1,632 50	2,448 75
29 Jul 05 29 Jul 05	Mark-to-Markets	EUR	0 00	1,957 52	0 00	783 01	1,174 51	0 00	783 01	1,174 51
04 May 05 04 May 05	Mark-to-Markets	EUR	0 00	-2,319 74	0 00	-927 90	-1,391 84	0 00	-927 90	-1,391 84
22 Jul 05 22 Jul 05	Mark-to-Markets	EUR	0 00	-5,671 92	0 00	-2,268 77	-3,403 15	0 00	-2,268 77	-3,403 15
01 Dec 05 01 Dec 05	Mark-to-Markets	EUR	0 00	-1,379 37	0 00	-551 75	-827 62	0 00	-551 75	-827 62
13 Jun 05 13 Jun 05	Mark-to-Markets	EUR	0 00	1,745 63	0 00	698 25	1,047 38	0 00	698 25	1,047 38
06 May 05 06 May 05	Mark-to-Markets	EUR	0 00	8,850 96	0 00	3,540 38	5,310 58	0 00	3,540 38	5,310 58

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
18 May 05 18 May 05	Mark-to-Markets	EUR	0 00	-909 54	0 00	-363 82	-545 72	0 00	-363 82	-545 72
02 Sep 05 02 Sep 05	Mark-to-Markets	EUR	0 00	-12 46	0 00	-4 98	-7 48	0 00	-4 98	-7 48
14 Jul 05 14 Jul 05	Mark-to-Markets	EUR	0 00	3,264 97	0 00	1,305 99	1,958 98	0 00	1,305 99	1,958 98
04 May 05 04 May 05	Mark-to-Markets	EUR	0 00	2,319 74	0 00	927 90	1,391 84	0 00	927 90	1,391 84
30 Nov 05 30 Nov 05	Mark-to-Markets	EUR	0 00	-1,058 62	0 00	-423 45	-635 17	0 00	-423 45	-635 17
23 Sep 05 23 Sep 05	Mark-to-Markets	EUR	0 00	6,995 80	0 00	2,798 32	4,197 48	0 00	2,798 32	4,197 48
13 Jul 05 13 Jul 05	Mark-to-Markets	EUR	0 00	1,756 72	0 00	702 69	1,054 03	0 00	702 69	1,054 03
18 Jul 05 18 Jul 05	Mark-to-Markets	EUR	0 00	-1,950 88	0 00	-780 35	-1,170 53	0 00	-780 35	-1,170 53

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
01 Jul 05 01 Jul 05	Mark-to-Markets	EUR	0 00	3,486 67	0 00	1,394 67	2,092 00	0 00	1,394 67	2,092 00
24 Jun 05 24 Jun 05	Mark-to-Markets	EUR	0 00	-1,952 34	0 00	-780 94	-1,171 40	0 00	-780 94	-1,171 40
25 Jul 05 25 Jul 05	Mark-to-Markets	EUR	0 00	-872 24	0 00	-348 90	-523 34	0 00	-348 90	-523 34
09 May 05 09 May 05	Mark-to-Markets	EUR	0 00	-3,237 19	0 00	-1,294 88	-1,942 31	0 00	-1,294 88	-1,942 31
18 Apr 05 18 Apr 05	Mark-to-Markets	EUR	0 00	-1,861 99	0 00	-744 80	-1,117 19	0 00	-744 80	-1,117 19
14 Nov 05 14 Nov 05	Mark-to-Markets	EUR	0 00	2,949 78	0 00	1,179 91	1,769 87	0 00	1,179 91	1,769 87
22 Nov 05 22 Nov 05	Mark-to-Markets	EUR	0 00	1,267 86	0 00	507 14	760 72	0 00	507 14	760 72
02 Jun 05 02 Jun 05	Mark-to-Markets	EUR	0 00	-515 04	0 00	-206 02	-309 02	0 00	-206 02	-309 02

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
11 Apr 05 11 Apr 05	Mark-to-Markets	EUR	0 00	-693 76	0 00	-277 50	-416 26	0 00	-277 50	-416 26
12 Sep 05 12 Sep 05	Mark-to-Markets	EUR	0 00	7,158 81	0 00	2,863 52	4,295 29	0 00	2,863 52	4,295 29
29 Nov 05 29 Nov 05	Mark-to-Markets	EUR	0 00	4,670 22	0 00	1,868 09	2,802 13	0 00	1,868 09	2,802 13
24 Aug 05 24 Aug 05	Mark-to-Markets	EUR	0 00	439 32	0 00	175 73	263 59	0 00	175 73	263 59
12 Jul 05 12 Jul 05	Mark-to-Markets	EUR	0 00	868 93	0 00	347 57	521 36	0 00	347 57	521 36
17 May 05 17 May 05	Mark-to-Markets	EUR	0 00	-681 56	0 00	-272 62	-408 94	0 00	-272 62	-408 94
19 Sep 05 19 Sep 05	Mark-to-Markets	EUR	0 00	-4,617 83	0 00	-1,847 13	-2,770 70	0 00	-1,847 13	-2,770 70
07 Nov 05 07 Nov 05	Mark-to-Markets	EUR	0 00	850 57	0 00	340 23	510 34	0 00	340 23	510 34

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
03 Oct 05 03 Oct 05	Mark-to-Markets	EUR	0 00	3,255 25	0 00	1,302 10	1,953 15	0 00	1,302 10	1,953 15
10 May 05 10 May 05	Mark-to-Markets	EUR	0 00	-5,541 04	0 00	-2,216 42	-3,324 62	0 00	-2,216 42	-3,324 62
08 Sep 05 08 Sep 05	Mark-to-Markets	EUR	0 00	-2,688 65	0 00	-1,075 46	-1,613 19	0 00	-1,075 46	-1,613 19
26 Aug 05 26 Aug 05	Mark-to-Markets	EUR	0 00	3,096 70	0 00	1,238 68	1,858 02	0 00	1,238 68	1,858 02
19 Jul 05 19 Jul 05	Mark-to-Markets	EUR	0 00	1,519 37	0 00	607 75	911 62	0 00	607 75	911 62
04 Apr 05 04 Apr 05	Mark-to-Markets	EUR	0 00	-1,555 25	0 00	-622 10	-933 15	0 00	-622 10	-933 15
12 Apr 05 12 Apr 05	Mark-to-Markets	EUR	0 00	466 54	0 00	186 62	279 92	0 00	186 62	279 92
04 Jul 05 04 Jul 05	Mark-to-Markets	EUR	0 00	2,800 39	0 00	1,120 16	1,680 23	0 00	1,120 16	1,680 23

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
20 Sep 05 20 Sep 05	Mark-to-Markets	EUR	0 00	-874 61	0 00	-349 84	-524 77	0 00	-349 84	-524 77
28 Apr 05 28 Apr 05	Mark-to-Markets	EUR	0 00	-3,966 98	0 00	-1,586 79	-2,380 19	0 00	-1,586 79	-2,380 19
20 Jul 05 20 Jul 05	Mark-to-Markets	EUR	0 00	863 31	0 00	345 32	517 99	0 00	345 32	517 99
16 Aug 05 16 Aug 05	Mark-to-Markets	EUR	0 00	-4,896 93	0 00	-1,958 77	-2,938 16	0 00	-1,958 77	-2,938 16
05 Apr 05 05 Apr 05	Mark-to-Markets	EUR	0 00	769 52	0 00	307 81	461 71	0 00	307 81	461 71
14 Sep 05 14 Sep 05	Mark-to-Markets	EUR	0 00	883 97	0 00	353 59	530 38	0 00	353 59	530 38
17 Jun 05 17 Jun 05	Mark-to-Markets	EUR	0 00	-652 56	0 00	-261 02	-391 54	0 00	-261 02	-391 54
06 Apr 05 06 Apr 05	Mark-to-Markets	EUR	0 00	-179 73	0 00	-71 89	-107 84	0 00	-71 89	-107 84

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
04 Aug 05 04 Aug 05	Mark-to-Markets	EUR	0 00	2,438 66	0 00	975 46	1,463 20	0 00	975 46	1,463 20
21 Nov 05 21 Nov 05	Mark-to-Markets	EUR	0 00	-5,900 07	0 00	-2,360 03	-3,540 04	0 00	-2,360 03	-3,540 04
04 May 05 04 May 05	Mark-to-Markets	EUR	0 00	2,319 74	0 00	927 90	1,391 84	0 00	927 90	1,391 84
29 Aug 05 29 Aug 05	Mark-to-Markets	EUR	0 00	443 93	0 00	177 57	266 36	0 00	177 57	266 36
07 Dec 05 07 Dec 05	Mark-to-Markets	EUR	0 00	3,391 77	0 00	1,356 71	2,035 06	0 00	1,356 71	2,035 06
03 May 05 03 May 05	Mark-to-Markets	EUR	0 00	-3,235 30	0 00	-1,294 12	-1,941 18	0 00	-1,294 12	-1,941 18
28 Dec 05 28 Dec 05	Mark-to-Markets	EUR	0 00	-3,416 40	0 00	-1,366 56	-2,049 84	0 00	-1,366 56	-2,049 84
26 Sep 05 26 Sep 05	Mark-to-Markets	EUR	0 00	6,082 77	0 00	2,433 11	3,649 66	0 00	2,433 11	3,649 66

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
05 Jul 05 05 Jul 05	Mark-to-Markets	EUR	0 00	6,215 19	0 00	2,486 08	3,729 11	0 00	2,486 08	3,729 11
06 Dec 05 06 Dec 05	Mark-to-Markets	EUR	0 00	-3,175 33	0 00	-1,270 13	-1,905 20	0 00	-1,270 13	-1,905 20
18 Mar 05 18 Mar 05	Mark-to-Markets	EUR	0 00	1,337 94	0 00	535 18	802 76	0 00	535 18	802 76
16 Dec 05 16 Dec 05	Mark-to-Markets	EUR	0 00	-2,365 80	0 00	-946 32	-1,419 48	0 00	-946 32	-1,419 48
21 Apr 05 21 Apr 05	Mark-to-Markets	EUR	0 00	3,763 29	0 00	1,505 32	2,257 97	0 00	1,505 32	2,257 97
04 Nov 05 04 Nov 05	Mark-to-Markets	EUR	0 00	3,889 61	0 00	1,555 84	2,333 77	0 00	1,555 84	2,333 77
11 May 05 11 May 05	Mark-to-Markets	EUR	0 00	-4,404 44	0 00	-1,761 78	-2,642 66	0 00	-1,761 78	-2,642 66
24 Oct 05 24 Oct 05	Mark-to-Markets	EUR	0 00	865 11	0 00	346 04	519 07	0 00	346 04	519 07

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
20 Jun 05 20 Jun 05	Mark-to-Markets	EUR	0 00	-1,981 34	0 00	-792 54	-1,188 80	0 00	-792 54	-1,188 80
06 Oct 05 06 Oct 05	Mark-to-Markets	EUR	0 00	1,721 44	0 00	688 58	1,032 86	0 00	688 58	1,032 86
08 Nov 05 08 Nov 05	Mark-to-Markets	EUR	0 00	-4,246 02	0 00	-1,698 41	-2,547 61	0 00	-1,698 41	-2,547 61
02 May 05 02 May 05	Mark-to-Markets	EUR	0 00	-697 11	0 00	-278 84	-418 27	0 00	-278 84	-418 27
01 Jun 05 01 Jun 05	Mark-to-Markets	EUR	0 00	-5,111 86	0 00	-2,044 74	-3,067 12	0 00	-2,044 74	-3,067 12
12 Aug 05 12 Aug 05	Mark-to-Markets	EUR	0 00	-5,598 22	0 00	-2,239 29	-3,358 93	0 00	-2,239 29	-3,358 93
19 Apr 05 19 Apr 05	Mark-to-Markets	EUR	0 00	-3,513 37	0 00	-1,405 35	-2,108 02	0 00	-1,405 35	-2,108 02
30 Dec 05 30 Dec 05	Mark-to-Markets	EUR	0 00	-2,131 91	0 00	-852 76	-1,279 15	0 00	-852 76	-1,279 15

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
23 Mar 05 23 Mar 05	Mark-to-Markets	EUR	0 00	3,432 91	0 00	1,373 16	2,059 75	0 00	1,373 16	2,059 75
13 May 05 13 May 05	Mark-to-Markets	EUR	0 00	-1,372 95	0 00	-549 18	-823 77	0 00	-549 18	-823 77
25 Apr 05 25 Apr 05	Mark-to-Markets	EUR	0 00	-1,648 14	0 00	-659 26	-988 88	0 00	-659 26	-988 88
06 Jul 05 06 Jul 05	Mark-to-Markets	EUR	0 00	643 00	0 00	257 20	385 80	0 00	257 20	385 80
15 Jul 05 15 Jul 05	Mark-to-Markets	EUR	0 00	-653 58	0 00	-261 43	-392 15	0 00	-261 43	-392 15
01 Sep 05 01 Sep 05	Mark-to-Markets	EUR	0 00	-873 19	0 00	-349 28	-523 91	0 00	-349 28	-523 91
12 Oct 05 12 Oct 05	Mark-to-Markets	EUR	0 00	2,375 10	0 00	950 04	1,425 06	0 00	950 04	1,425 06
15 Nov 05 15 Nov 05	Mark-to-Markets	EUR	0 00	-6,740 06	0 00	-2,696 02	-4,044 04	0 00	-2,696 02	-4,044 04

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
18 Oct 05 18 Oct 05	Mark-to-Markets	EUR	0 00	-1,732 24	0 00	-692 90	-1,039 34	0 00	-692 90	-1,039 34
27 Jul 05 27 Jul 05	Mark-to-Markets	EUR	0 00	-1,082 02	0 00	-432 81	-649 21	0 00	-432 81	-649 21
22 Aug 05 22 Aug 05	Mark-to-Markets	EUR	0 00	-2,185 83	0 00	-874 33	-1,311 50	0 00	-874 33	-1,311 50
18 Nov 05 18 Nov 05	Mark-to-Markets	EUR	0 00	12,242 46	0 00	4,896 98	7,345 48	0 00	4,896 98	7,345 48
29 Dec 05 29 Dec 05	Mark-to-Markets	EUR	0 00	3,646 14	0 00	1,458 46	2,187 68	0 00	1,458 46	2,187 68
26 Jul 05 26 Jul 05	Mark-to-Markets	EUR	0 00	1,954 61	0 00	781 84	1,172 77	0 00	781 84	1,172 77
09 Nov 05 09 Nov 05	Mark-to-Markets	EUR	0 00	7,407 85	0 00	2,963 14	4,444 71	0 00	2,963 14	4,444 71
09 Sep 05 09 Sep 05	Mark-to-Markets	EUR	0 00	-446 84	0 00	-178 74	-268 10	0 00	-178 74	-268 10

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
02 Sep 05 02 Sep 05	Mark-to-Markets	EUR	0 00	236 86	0 00	94 74	142 12	0 00	94 74	142 12
25 Aug 05 25 Aug 05	Mark-to-Markets	EUR	0 00	-4,190 69	0 00	-1,676 28	-2,514 41	0 00	-1,676 28	-2,514 41
31 Aug 05 31 Aug 05	Mark-to-Markets	EUR	0 00	-6,802 85	0 00	-2,721 14	-4,081 71	0 00	-2,721 14	-4,081 71
01 Apr 05 01 Apr 05	Mark-to-Markets	EUR	0 00	-1,039 72	0 00	-415 89	-623 83	0 00	-415 89	-623 83
01 Sep 05 01 Sep 05	Mark-to-Markets	EUR	0 00	-5,325 25	0 00	-2,130 10	-3,195 15	0 00	-2,130 10	-3,195 15
13 Oct 05 13 Oct 05	Mark-to-Markets	EUR	0 00	5,196 31	0 00	2,078 52	3,117 79	0 00	2,078 52	3,117 79
06 Sep 05 06 Sep 05	Mark-to-Markets	EUR	0 00	2,703 56	0 00	1,081 42	1,622 14	0 00	1,081 42	1,622 14
19 Oct 05 19 Oct 05	Mark-to-Markets	EUR	0 00	-2,147 12	0 00	-858 85	-1,288 27	0 00	-858 85	-1,288 27

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
02 Jun 05 02 Jun 05	Mark-to-Markets	EUR	0 00	539 57	0 00	215 83	323 74	0 00	215 83	323 74
10 Oct 05 10 Oct 05	Mark-to-Markets	EUR	0 00	654 23	0 00	261 69	392 54	0 00	261 69	392 54
11 Oct 05 11 Oct 05	Mark-to-Markets	EUR	0 00	1,517 60	0 00	607 04	910 56	0 00	607 04	910 56
22 Dec 05 22 Dec 05	Mark-to-Markets	EUR	0 00	-212 63	0 00	-85 05	-127 58	0 00	-85 05	-127 58
22 Apr 05 22 Apr 05	Mark-to-Markets	EUR	0 00	-2,831 43	0 00	-1,132 57	-1,698 86	0 00	-1,132 57	-1,698 86
03 Aug 05 03 Aug 05	Mark-to-Markets	EUR	0 00	-2,197 53	0 00	-879 01	-1,318 52	0 00	-879 01	-1,318 52
26 May 05 26 May 05	Mark-to-Markets	EUR	0 00	453 40	0 00	181 36	272 04	0 00	181 36	272 04
26 Apr 05 26 Apr 05	Mark-to-Markets	EUR	0 00	700 83	0 00	280 33	420 50	0 00	280 33	420 50

Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
07 Sep 05 07 Sep 05	Mark-to-Markets	EUR	0 00	2,246 66	0 00	898 66	1,348 00	0 00	898 66	1,348 00
28 Oct 05 28 Oct 05	Mark-to-Markets	EUR	0 00	1,530 33	0 00	612 13	918 20	0 00	612 13	918 20
22 Jun 05 22 Jun 05	Mark-to-Markets	EUR	0 00	-6,115 78	0 00	-2,446 31	-3,669 47	0 00	-2,446 31	-3,669 47
29 Sep 05 29 Sep 05	Mark-to-Markets	EUR	0 00	5,403 82	0.00	2,161 53	3,242 29	0 00	2,161 53	3,242 29
07 Jul 05 07 Jul 05	Mark-to-Markets	EUR	0 00	-5,796 76	0 00	-2,318 70	-3,478 06	0 00	-2,318 70	-3,478 06
11 Nov 05 11 Nov 05	Mark-to-Markets	EUR	0 00	-422 87	0 00	-169 15	-253 72	0 00	-169 15	-253 72
03 Nov 05 03 Nov 05	Mark-to-Markets	EUR	0 00	868 71	0 00	347 48	521 23	0 00	347 48	521 23
27 Jun 05 27 Jun 05	Mark-to-Markets	EUR	0 00	-2,611 00	0 00	-1,044 40	-1,566 60	0 00	-1,044 40	-1,566 60

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
29 Jun 05 29 Jun 05	Mark-to-Markets	EUR	0 00	1,304 58	0 00	521 83	782 75	0 00	521 83	782 75
14 Dec 05 14 Dec 05	Mark-to-Markets	EUR	0 00	-1,933 06	0 00	-773 22	-1,159 84	0 00	-773 22	-1,159 84
12 Dec 05 12 Dec 05	Mark-to-Markets	EUR	0 00	-3,195 04	0 00	-1,278 02	-1,917 02	0 00	-1,278 02	-1,917 02
26 Oct 05 26 Oct 05	Mark-to-Markets	EUR	0 00	3,266 86	0 00	1,306 74	1,960 12	0 00	1,306 74	1,960 12
15 Sep 05 15 Sep 05	Mark-to-Markets	EUR	0 00	3,543 69	0 00	1,417 48	2,126 21	0 00	1,417 48	2,126 21
05 Dec 05 05 Dec 05	Mark-to-Markets	EUR	0 00	2,104 64	0 00	841 86	1,262 78	0 00	841 86	1,262 78
06 Jun 05 06 Jun 05	Mark-to-Markets	EUR	0 00	-3,313 84	0 00	-1,325 54	-1,988 30	0 00	-1,325 54	-1,988 30
24 Nov 05 24 Nov 05	Mark-to-Markets	EUR	0 00	-9,126 62	0 00	-3,650 65	-5,475 97	0 00	-3,650 65	-5,475 97

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
01 Sep 05 01 Sep 05	Mark-to-Markets	EUR	0 00	-0 36	0 00	-0 14	-0 22	0 00	-0 14	-0 22
29 Apr 05 29 Apr 05	Mark-to-Markets	EUR	0 00	929 91	0 00	371 96	557 95	0 00	371 96	557 95
23 Nov 05 23 Nov 05	Mark-to-Markets	EUR	0 00	-1,898 23	0 00	-759 29	-1,138 94	0 00	-759 29	-1,138 94
14 Oct 05 14 Oct 05	Mark-to-Markets	EUR	0 00	2,792 32	0 00	1,116 93	1,675 39	0 00	1,116 93	1,675 39
02 Nov 05 02 Nov 05	Mark-to-Markets	EUR	0 00	5,395 72	0 00	2,158 29	3,237 43	0 00	2,158 29	3,237 43
25 Oct 05 25 Oct 05	Mark-to-Markets	EUR	0 00	8,840 87	0 00	3,536 35	5,304 52	0 00	3,536 35	5,304 52
24 May 05 24 May 05	Mark-to-Markets	EUR	0 00	-4,529 33	0 00	-1,811 73	-2,717 60	0 00	-1,811 73	-2,717 60
23 Jun 05 23 Jun 05	Mark-to-Markets	EUR	0 00	1,965 46	0 00	786 18	1,179 28	0 00	786 18	1,179 28

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
20 Apr 05 20 Apr 05	Mark-to-Markets	EUR	0 00	703 91	0 00	281 56	422 35	0 00	281 56	422 35
28 Jul 05 28 Jul 05	Mark-to-Markets	EUR	0 00	1,083 46	0 00	433 38	650 08	0 00	433 38	650 08
04 Oct 05 04 Oct 05	Mark-to-Markets	EUR	0 00	643 11	0 00	257 24	385 87	0 00	257 24	385 87
21 Sep 05 21 Sep 05	Mark-to-Markets	EUR	0 00	-5,915 83	0 00	-2,366 33	-3,549 50	0 00	-2,366 33	-3,549 50
20 Oct 05 20 Oct 05	Mark-to-Markets	EUR	0 00	3,451 53	0 00	1,380 61	2,070 92	0 00	1,380 61	2,070 92
16 Jun 05 16 Jun 05	Mark-to-Markets	EUR	0 00	-1,743 76	0 00	-697 50	-1,046 26	0 00	-697 50	-1,046 26
29 Mar 05 29 Mar 05	Mark-to-Markets	EUR	0 00	-1,158 79	0 00	-463 52	-695 27	0 00	-463 52	-695 27
31 May 05 31 May 05	Mark-to-Markets	EUR	0 00	-6,062 60	0 00	-2,425 04	-3,637 56	0 00	-2,425 04	-3,637 56

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Tax Package

01 Jan 05 - 31 Dec 05

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
02 Aug 05 02 Aug 05	Mark-to-Markets	EUR	0 00	3,735 80	0 00	1,494 32	2,241 48	0 00	1,494 32	2,241 48
05 Oct 05 05 Oct 05	Mark-to-Markets	EUR	0 00	-644 62	0 00	-257 85	-386 77	0 00	-257 85	-386 77
25 Nov 05 25 Nov 05	Mark-to-Markets	EUR	0 00	1,697 40	0 00	678 96	1,018 44	0 00	678 96	1,018 44
02 Dec 05 02 Dec 05	Mark-to-Markets	EUR	0 00	1,147 87	0 00	459 15	688 72	0 00	459 15	688 72
17 Mar 05 17 Mar 05	Mark-to-Markets	EUR	0 00	295 44	0 00	118 18	177 26	0 00	118 18	177 26
15 Apr 05 15 Apr 05	Mark-to-Markets	EUR	0 00	-5,533 05	0 00	-2,213 22	-3,319 83	0 00	-2,213 22	-3,319 83
24 Mar 05 24 Mar 05	Mark-to-Markets	EUR	0 00	-650 62	0 00	-260 25	-390 37	0 00	-260 25	-390 37
05 May 05 05 May 05	Mark-to-Markets	EUR	0 00	-3,264 78	0 00	-1,305 91	-1,958 87	0 00	-1,305 91	-1,958 87

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
19 Aug 05 19 Aug 05	Mark-to-Markets	EUR	0 00	1,095 70	0 00	438 28	657 42	0 00	438 28	657 42
23 May 05 23 May 05	Mark-to-Markets	EUR	0 00	-3,387 28	0 00	-1,354 91	-2,032 37	0 00	-1,354 91	-2,032 37
17 Nov 05 17 Nov 05	Mark-to-Markets	EUR	0 00	1,259 54	0 00	503 82	755 72	0 00	503 82	755 72
27 Apr 05 27 Apr 05	Mark-to-Markets	EUR	0 00	-3,965 30	0 00	-1,586 12	-2,379 18	0 00	-1,586 12	-2,379 18
15 Dec 05 15 Dec 05	Mark-to-Markets	EUR	0 00	433 07	0 00	173 23	259 84	0 00	173 23	259 84
23 Aug 05 23 Aug 05	Mark-to-Markets	EUR	0 00	1,100 92	0 00	440 37	660 55	0 00	440 37	660 55
30 May 05 30 May 05	Mark-to-Markets	EUR	0 00	1,129 00	0 00	451 60	677 40	0 00	451 60	677 40
30 Mar 05 30 Mar 05	Mark-to-Markets	EUR	0 00	-2,711 83	0 00	-1,084 73	-1,627 10	0 00	-1,084 73	-1,627 10

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
Euro										
27 Dec 05 27 Dec 05	Mark-to-Markets	EUR	0 00	854 53	0 00	341 81	512 72	0 00	341 81	512 72
03 Jun 05 03 Jun 05	Mark-to-Markets	EUR	0 00	208 82	0 00	83 53	125 29	0 00	83 53	125 29
05 Sep 05 05 Sep 05	Mark-to-Markets	EUR	0 00	-903 42	0 00	-361 37	-542 05	0 00	-361 37	-542 05
14 Apr 05 14 Apr 05	Mark-to-Markets	EUR	0 00	232 15	0 00	92 86	139 29	0 00	92 86	139 29
Total Euro				**-23,059.07**	**0.00**	**-9,223.65**	**-13,835.42**	**0.00**	**-9,223.65**	**-13,835.42**
United States dollar										
01 Sep 05 01 Sep 05	Mark-to-Markets	USD	0 00	-1,250 00	0 00	-500 00	-750 00	0 00	-500 00	-750 00
21 Nov 05 21 Nov 05	Mark-to-Markets	USD	0 00	4,812 50	0 00	1,925 00	2,887 50	0 00	1,925 00	2,887 50
02 Sep 05 02 Sep 05	Mark-to-Markets	USD	0 00	126 44	0 00	50 58	75 86	0 00	50 58	75 86

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Market Long Term	Translation	Total Short Term	Total Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
20 May 05 20 May 05	Mark-to-Markets	USD	0 00	2,187 40	0 00	874 96	1,312 44	0 00	874 96	1,312 44
26 May 05 26 May 05	Mark-to-Markets	USD	0 00	-375 00	0 00	-150 00	-225 00	0 00	-150 00	-225 00
31 May 05 31 May 05	Mark-to-Markets	USD	0 00	-1,750 00	0 00	-700 00	-1,050 00	0 00	-700 00	-1,050 00
02 Aug 05 02 Aug 05	Mark-to-Markets	USD	0 00	-3,125 00	0 00	-1,250 00	-1,875 00	0 00	-1,250 00	-1,875 00
04 May 05 04 May 05	Mark-to-Markets	USD	0 00	-2,250 00	0 00	-900 00	-1,350 00	0 00	-900 00	-1,350 00
02 Feb 05 02 Feb 05	Mark-to-Markets	USD	0 00	406 25	0 00	162 50	243 75	0 00	162 50	243 75
07 Dec 05 07 Dec 05	Mark-to-Markets	USD	0 00	-4,500 00	0 00	-1,800 00	-2,700 00	0 00	-1,800 00	-2,700 00
25 Jan 05 25 Jan 05	Mark-to-Markets	USD	0 00	-9,375 00	0 00	-3,750 00	-5,625 00	0 00	-3,750 00	-5,625 00

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
08 Aug 05 08 Aug 05	Mark-to-Markets	USD	0 00	2,109 30	0 00	843 72	1,265 58	0 00	843 72	1,265 58
29 Jun 05 29 Jun 05	Mark-to-Markets	USD	0 00	-3,437 50	0 00	-1,375 00	-2,062 50	0 00	-1,375 00	-2,062 50
01 Jun 05 01 Jun 05	Mark-to-Markets	USD	0 00	43 08	0 00	17 23	25 85	0 00	17 23	25 85
03 Oct 05 03 Oct 05	Mark-to-Markets	USD	0 00	-6,562 50	0 00	-2,625 00	-3,937 50	0 00	-2,625 00	-3,937 50
12 Dec 05 12 Dec 05	Mark-to-Markets	USD	0 00	-140 64	0 00	-56 26	-84 38	0 00	-56 26	-84 38
05 Dec 05 05 Dec 05	Mark-to-Markets	USD	0 00	-450 00	0 00	-180 00	-270 00	0 00	-180 00	-270 00
16 Sep 05 16 Sep 05	Mark-to-Markets	USD	0 00	6,797 02	0 00	2,718 81	4,078 21	0 00	2,718 81	4,078 21
21 Jun 05 21 Jun 05	Mark-to-Markets	USD	0 00	-5,890 48	0 00	-2,356 19	-3,534 29	0 00	-2,356 19	-3,534 29

◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
26 Jan 05 26 Jan 05	Mark-to-Markets	USD	0 00	1,796 99	0 00	718 80	1,078 19	0 00	718 80	1,078 19
23 Dec 05 23 Dec 05	Mark-to-Markets	USD	0 00	687 50	0 00	275 00	412 50	0 00	275 00	412 50
18 Nov 05 18 Nov 05	Mark-to-Markets	USD	0 00	593 74	0 00	237 50	356 24	0 00	237 50	356 24
26 Oct 05 26 Oct 05	Mark-to-Markets	USD	0 00	-703 14	0 00	-281 26	-421 88	0 00	-281 26	-421 88
16 May 05 16 May 05	Mark-to-Markets	USD	0 00	-31 24	0 00	-12 50	-18 74	0 00	-12 50	-18 74
16 Feb 05 16 Feb 05	Mark-to-Markets	USD	0 00	-6,531 25	0 00	-2,612 50	-3,918 75	0 00	-2,612 50	-3,918 75
05 Dec 05 05 Dec 05	Mark-to-Markets	USD	0 00	19 29	0 00	7 72	11 57	0 00	7 72	11 57
16 Jun 05 16 Jun 05	Mark-to-Markets	USD	0 00	6,187 50	0 00	2,475 00	3,712 50	0 00	2,475 00	3,712 50

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◆ Realized Gain/Loss Detail - Taxable

Trade Date / Value Date	Security Description / Acquisition Date		Shares/Par	Proceeds	Cost	Realized gain/loss: Market Short Term	Realized gain/loss: Market Long Term	Realized gain/loss: Translation	Realized gain/loss: Total Short Term	Realized gain/loss: Total Long Term
Mark-to-Markets										
Futures										
Futures										
United States dollar										
30 Sep 05 30 Sep 05	Mark-to-Markets	USD	0 00	7,250 00	0 00	2,900 00	4,350 00	0 00	2,900 00	4,350 00
11 Jan 05 11 Jan 05	Mark-to-Markets	USD	0 00	-4,125 00	0 00	-1,650 00	-2,475 00	0 00	-1,650 00	-2,475 00
26 Oct 05 26 Oct 05	Mark-to-Markets	USD	0 00	453 12	0 00	181 25	271 87	0 00	181 25	271 87
02 Mar 05 02 Mar 05	Mark-to-Markets	USD	0 00	562 50	0 00	225 00	337 50	0 00	225 00	337 50
25 Nov 05 25 Nov 05	Mark-to-Markets	USD	0 00	375 00	0 00	150 00	225 00	0 00	150 00	225 00
06 Jun 05 06 Jun 05	Mark-to-Markets	USD	0 00	1,312 50	0 00	525 00	787 50	0 00	525 00	787 50
23 Mar 05 23 Mar 05	Mark-to-Markets	USD	0 00	2,062 50	0 00	825 00	1,237 50	0 00	825 00	1,237 50
19 Jan 05 19 Jan 05	Mark-to-Markets	USD	0 00	-437 64	0 00	-175 06	-262 58	0 00	-175 06	-262 58